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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
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

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

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	ANGELA KAY FONTANA	JUDITH PEPPLE GREFFIN
GREGORY JAMES GUIDOS #	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
21ST day of FEBRUARY 2014

LINDA SCHMITZ
NOTARY
9/22/2016

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.....

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

LINDA M. SCHMITZ
OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
September 22, 2016

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)	31,241,766,028		31,241,766,028	34,759,386,966
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	17,641,640		17,641,640	36,093,017
	2.2 Common stocks	1,381,567,110	16,586,326	1,364,980,785	1,076,047,191
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,927,601,149		4,927,601,149	5,238,909,065
	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)	27,698,687		27,698,687	27,929,402
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 331,625 , Schedule E - Part 1), cash equivalents ($ 504,244,363 , Schedule E - Part 2) and short-term investments ($ 29,369,224 , Schedule DA)	533,945,212		533,945,212	1,043,230,790
6.	Contract loans (including $ premium notes)	792,804,695	1,282,884	791,521,811	795,406,836
7.	Derivatives (Schedule DB)	237,610,523		237,610,523	141,740,909
8.	Other invested assets (Schedule BA)	2,796,623,711	31,192,657	2,765,431,054	2,649,036,933
9.	Receivables for securities	6,267,271		6,267,271	4,805,393
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)	41,963,526,027	49,061,866	41,914,464,161	45,772,586,503
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	392,651,022	105,806	392,545,216	419,543,835
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	939,504		939,504	9,277,724
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	309,201,937		309,201,937	295,833,080
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,512,674	293,497	2,219,177	1,888,965
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	28,399,239		28,399,239	38,923,329
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	6,196,633		6,196,633	91,111,858
18.2	Net deferred tax asset	425,929,859	24,852,091	401,077,768	441,712,999
19.	Guaranty funds receivable or on deposit	26,309,926		26,309,926	27,319,527
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)	8,444	8,444		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	3,008,670		3,008,670	1,909,504
24.	Health care ($) and other amounts receivable	2,572,160	2,572,160		
25.	Aggregate write-ins for other than invested assets	455,773,254	407,918,941	47,854,312	47,427,942
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,617,029,351	484,812,807	43,132,216,545	47,147,535,266
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,726,294,388		4,726,294,388	4,660,637,358
28.	Total (Lines 26 and 27)	48,343,323,740	484,812,807	47,858,510,933	51,808,172,624
	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	43,838,473		43,838,473	42,135,432
2502.	Accounts receivable	2,219,567	37,699	2,181,868	4,570,240
2503.	Collateral and related receivables	1,776,950		1,776,950	
2598.	Summary of remaining write-ins for Line 25 from overflow page	407,938,263	407,881,243	57,021	722,270
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	455,773,254	407,918,941	47,854,312	47,427,942

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 35,448,679,228 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	35,448,679,228	37,075,155,413
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	302,543,247	267,366,028
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,961,811,734	4,854,217,103
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	129,488,169	140,674,422
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	14,788,569	13,772,944
5.	Policyholders' dividends $ 399 and coupons $ due and unpaid (Exhibit 4, Line 10)	399	41
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	48,103	50,617
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	46,834	38,360
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 $ 1,286,569 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,916,438	3,597,486
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 $ 88,174,796 assumed and $ 2,140,749 ceded	90,315,545	96,958,141
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,992,103 accident and health $ 1,707,450 and deposit-type contract funds $	20,699,553	18,313,074
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	13,017,593	5,460,668
13.	Transfers to Separate Accounts due or accrued (net) (including $ (39,048,335) accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,629,814	(78,813,701)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	31,115,926	37,596,791
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,953,750	2,060,700
17.	Amounts withheld or retained by company as agent or trustee	381,506	18,626
18.	Amounts held for agents' account, including $ agents' credit balances	273,765	216,429
19.	Remittances and items not allocated	19,378,698	36,150,270
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	7,488,996	7,578,121
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)	553,447,026	406,772,783
	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	86,636,643	77,800,903
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	171,841,009	79,118,836
	24.09 Payable for securities	67,983,913	160,268,901
	24.10 Payable for securities lending	259,779,173	483,297,300
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	68,831,744	76,933,682
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	40,257,097,375	43,764,603,941
27.	From Separate Accounts Statement	4,726,294,388	4,660,637,358
28.	Total Liabilities (Lines 26 and 27)	44,983,391,764	48,425,241,299
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
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	2,587,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	23,977,553	151,547,015
35.	Unassigned funds (surplus)	258,228,700	(61,528,607)
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)	2,869,716,569	3,377,528,725
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,875,119,169	3,382,931,325
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	47,858,510,933	51,808,172,624
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	28,938,355	26,787,193
2502.	Deposit-type fund suspense	25,335,196	19,485,772
2503.	Collateral and related interest payable	5,871,192	17,953,735
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,687,001	12,706,982
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	68,831,744	76,933,682
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	23,977,553	151,547,015
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,977,553	151,547,015

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)	2,377,450,800	2,240,186,491
2.	Considerations for supplementary contracts with life contingencies	73,153	21,041
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,131,374,568	2,118,258,379
4.	Amortization of interest maintenance reserve (IMR, Line 5)	42,311,145	49,073,660
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)	143,053,667	179,888,468
7.	Reserve adjustments on reinsurance ceded	(1,019,140,302)	(995,090,226)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	57,964,229	60,154,494
	8.2 Charges and fees for deposit-type contracts	1,389,836	5,898,251
	8.3 Aggregate write-ins for miscellaneous income	26,759,319	31,610,413
9.	Total (Lines 1 to 8.3)	3,761,236,417	3,690,000,971
10.	Death benefits	780,566,808	750,430,970
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,345,572	3,259,262
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	1,325,638,738	1,423,945,961
13.	Disability benefits and benefits under accident and health contracts	47,013,820	41,350,740
14.	Coupons, guaranteed annual pure endowments and similar benefits	83,544	75,684
15.	Surrender benefits and withdrawals for life contracts	2,883,751,513	3,448,552,256
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	176,332,730	225,596,323
18.	Payments on supplementary contracts with life contingencies	121,190	118,309
19.	Increase in aggregate reserves for life and accident and health contracts	(1,591,298,966)	(2,233,584,810)
20.	Totals (Lines 10 to 19)	3,625,554,948	3,659,744,695
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	61,775,266	55,700,845
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	118,667,430	134,091,579
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	419,229,998	410,340,185
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	51,736,102	39,539,373
25.	Increase in loading on deferred and uncollected premiums	(3,776,079)	(4,119,348)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(939,904,725)	(945,661,305)
27.	Aggregate write-ins for deductions	7,706	1,476
28.	Totals (Lines 20 to 27)	3,333,290,648	3,349,637,500
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	427,945,769	340,363,470
30.	Dividends to policyholders	47,933	47,720
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	427,897,835	340,315,751
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(47,165,665)	(97,872,833)
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)	475,063,500	438,188,583
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 23,275,225 (excluding taxes of $ 80,667,394 transferred to the IMR)	(49,969,038)	(67,058,601)
35.	Net income (Line 33 plus Line 34)	425,094,462	371,129,982
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,382,931,325	3,455,656,845
37.	Net income (Line 35)	425,094,462	371,129,982
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 68,058,265	140,882,256	149,243,755
39.	Change in net unrealized foreign exchange capital gain (loss)	8,481,458	(2,806,112)
40.	Change in net deferred income tax	(22,702,157)	21,184,368
41.	Change in nonadmitted assets	(85,727,858)	144,544,764
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		
44.	Change in asset valuation reserve	(146,674,243)	(193,059,948)
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)	(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	(500,000,000)	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(127,569,462)	(163,325,478)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	403,389	(161,001,102)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(507,812,156)	(72,725,520)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,875,119,169	3,382,931,325
	DETAILS OF WRITE-INS		
08.301.	Experience refund on reinsurance	25,000,000	29,857,396
08.302.	Fund manager fees	1,810,075	1,735,154
08.303.	Service fees	182,776	426
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(233,532)	17,436
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	26,759,319	31,610,413
2701.	Fines and penalties	11,360	9,863
2702.	Net change in discontinued operations liability	(3,654)	(8,387)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	7,706	1,476
5301.	Prior year correction of error	403,389	443,616
5302.	Incremental deferred tax asset		(161,444,718)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	403,389	(161,001,102)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,376,588,346	2,233,403,034
2.	Net investment income	2,135,805,768	2,215,271,806
3.	Miscellaneous income	110,731,843	129,390,692
4.	Total (Lines 1 through 3)	4,623,125,957	4,578,065,532
5.	Benefit and loss related payments	6,079,851,776	6,672,788,150
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,021,348,240)	(918,882,792)
7.	Commissions, expenses paid and aggregate write-ins for deductions	646,944,365	647,640,253
8.	Dividends paid to policyholders	50,090	51,295
9.	Federal and foreign income taxes paid (recovered) net of $ 61,903,693 tax on capital gains (losses)	(28,330,327)	(50,812,327)
10.	Total (Lines 5 through 9)	5,677,167,664	6,350,784,580
11.	Net cash from operations (Line 4 minus Line 10)	(1,054,041,707)	(1,772,719,048)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	8,066,852,959	8,804,040,029
	12.2 Stocks	195,032,636	53,604,319
	12.3 Mortgage loans	1,070,739,985	1,129,324,094
	12.4 Real estate		
	12.5 Other invested assets	438,023,174	323,204,656
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(268,167)	(322,826)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,770,380,587	10,309,850,272
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,502,679,848	6,589,071,735
	13.2 Stocks	386,268,096	157,786,635
	13.3 Mortgage loans	738,296,462	507,941,197
	13.4 Real estate	570,263	28,001,524
	13.5 Other invested assets	489,498,129	457,478,627
	13.6 Miscellaneous applications	211,008,596	58,808,031
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,328,321,395	7,799,087,750
14.	Net increase (decrease) in contract loans and premium notes	(5,146,833)	3,997,098
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	3,447,206,025	2,506,765,424
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	(200,000,000)	(200,000,000)
	16.2 Capital and paid in surplus, less treasury stock	(500,000,000)	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,064,325,872)	(297,772,584)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(138,124,024)	295,254,650
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,902,449,896)	(202,517,934)
	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)	(509,285,578)	531,528,442
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,043,230,790	511,702,348
	19.2 End of year (Line 18 plus Line 19.1)	533,945,212	1,043,230,790

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

20.0001.	Proceeds from bonds sold, matured or repaid	706,672,466	191,622,367
20.0002.	Proceeds from equities sold, matured or repaid	185,454	6,321,000
20.0003.	Proceeds from mortgage loans sold, matured or repaid - asset transfer		2,323,299
20.0004.	Proceeds from other invested assets sold, matured or repaid	1,671,840	5,147,258
20.0005.	Proceeds from other invested assets sold, matured or repaid - return of capital	40,086,106	
20.0006.	Cost of bonds acquired	706,854,845	191,622,367
20.0007.	Cost of equities acquired	6,650,484	160,596
20.0008.	Cost of mortgage loans acquired - asset transfer	40,086,106	
20.0009.	Cost of other invested assets acquired	(2,883,574)	54,016,272
20.0010.	Cost of other invested assets acquired - capital contributions		2,323,299

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	2,377,450,800		1,462,855,768	789,952,665			24,826,125	8,685,112	12,637,767		78,493,364	
2.	Considerations for supplementary contracts with life contingencies	73,153				73,153							
3.	Net investment income	2,131,374,568		513,409,999	1,306,593,861	4,889,571		15,193,521	275,772,343	5,018,827	6,660	10,489,787	
4.	Amortization of Interest Maintenance Reserve (IMR)	42,311,145		11,577,176	23,926,530	90,123		204,786	6,202,391	80,814		229,326	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	143,053,667		(1,041,136)	133,699,906			572,529	33,066	9,752,323		36,979	
7.	Reserve adjustments on reinsurance ceded	(1,019,140,302)			(515,252,198)				(503,888,104)				
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	57,964,229		54,625,512	794,704			2,544,013					
	8.2 Charges and fees for deposit-type contracts	1,389,836			1,389,836								
	8.3 Aggregate write-ins for miscellaneous income	26,759,319		26,313,552	372,819			80,833	(8,939)	(211)	296	970	
9.	Totals (Lines 1 to 8.3)	3,761,236,416		2,067,740,871	1,741,478,123	5,052,847		43,421,806	(213,204,132)	27,489,519	6,955	89,250,427	
10.	Death benefits	780,566,808		764,070,257				16,496,550					
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,345,572		3,345,572									
12.	Annuity benefits	1,325,638,738			1,004,064,273				321,574,465				
13.	Disability benefits and benefits under accident and health contracts	47,013,820		2,818,052				22,454		14,763,916		29,409,397	
14.	Coupons, guaranteed annual pure endowments and similar benefits	83,544		83,544									
15.	Surrender benefits and withdrawals for life contracts	2,883,751,513		406,048,370	1,965,467,127			4,232,379	508,003,638				
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	176,332,730		2,421,560	150,806,671	746,216		39,461	22,318,292			529	
18.	Payments on supplementary contracts with life contingencies	121,190				121,190							
19.	Increase in aggregate reserves for life and accident and health contracts	(1,591,298,966)		367,049,564	(1,357,599,468)	70,824		6,753,409	(642,750,514)	5,962,699		29,214,519	
20.	Totals (Lines 10 to 19)	3,625,554,948		1,545,836,919	1,762,738,602	938,230		27,544,254	209,145,881	20,726,616		58,624,446	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	61,775,266		13,491,441	46,840,686			647,492	795,609			38	
22.	Commissions and expense allowances on reinsurance assumed	118,667,430		100,463,491	10,977,960			(1,333,402)	408,572	5,145,006		3,005,803	
23.	General insurance expenses	419,229,999		305,306,542	76,690,514	21,465		2,849,681	9,302,761	2,287,206		22,771,830	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	51,736,102		42,637,168	4,105,944			1,215,897	120,840	695,502		2,960,750	
25.	Increase in loading on deferred and uncollected premiums	(3,776,079)		(3,205,211)				(570,868)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(939,904,725)		11,381,270	(446,860,378)			(1,894,474)	(502,531,142)				
27.	Aggregate write-ins for deductions	7,706		4,221	6,327			376	431	(3,825)		176	
28.	Totals (Lines 20 to 27)	3,333,290,647		2,015,915,841	1,454,499,653	959,695		28,458,957	(282,757,047)	28,850,505		87,363,043	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	427,945,769		51,825,030	286,978,469	4,093,152		14,962,849	69,552,915	(1,360,986)	6,955	1,887,384	
30.	Dividends to policyholders	47,933		47,933									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	427,897,836		51,777,097	286,978,469	4,093,152		14,962,849	69,552,915	(1,360,986)	6,955	1,887,384	
32.	Federal income taxes incurred (excluding tax on capital gains)	(47,165,665)		(12,724,440)	(26,809,412)	(101,036)		(229,585)	(6,953,492)	(90,601)		(257,098)	
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)	475,063,501		64,501,537	313,787,882	4,194,188		15,192,434	76,506,408	(1,270,385)	6,955	2,144,481	
	DETAILS OF WRITE-INS												
08.301.	Experience refund on reinsurance	25,000,000		24,986,040				13,960					
08.302.	Fund manager fees	1,810,075		1,310,804	450,504			48,767					
08.303.	Service fees	182,776		168,374	(4,627)			18,822	(62)	(26)	296		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(233,532)		(151,665)	(73,058)			(716)	(8,878)	(185)		970	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	26,759,319		26,313,552	372,819			80,833	(8,939)	(211)	296	970	
2701.	Fines and penalties	11,360		4,221	6,327			193	431	12		176	
2702.	Net change in discontinued operations liability	(3,654)						183		(3,837)			
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	7,706		4,221	6,327			376	431	(3,825)		176	

(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	37,075,155,413		10,655,720,146	20,655,104,634	1,007,056		338,012,729	5,425,310,849
2. Tabular net premiums or considerations	2,079,302,224		1,260,000,658	789,952,692			20,663,790	8,685,085
3. Present value of disability claims incurred	2,350,272		2,350,272		XXX			
4. Tabular interest	1,854,120,295		497,139,033	1,090,472,333	71,916		15,394,264	251,042,750
5. Tabular less actual reserve released	(244,787,557)		720,721	(173,964,940)	(54)			(71,543,283)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	(40,129,571)		(13,728,200)	(26,401,371)				
8. Totals (Lines 1 to 7)	40,726,011,076		12,402,202,630	22,335,163,347	1,078,918		374,070,783	5,613,495,399
9. Tabular cost	672,189,220		649,875,856		XXX		22,313,365	
10. Reserves released by death	182,298,592		178,769,010	XXX	XXX		3,529,582	XXX
11. Reserves released by other terminations (net)	3,006,109,313		536,566,278	1,956,183,225			5,356,172	508,003,638
12. Annuity, supplementary contract and disability payments involving life contingencies	1,325,710,594		2,840,506	1,001,294,584	1,038			321,574,465
13. Net transfers to or (from) Separate Accounts	91,024,129		11,381,270	80,180,372			(1,894,474)	1,356,961
14. Total Deductions (Lines 9 to 13)	5,277,331,848		1,379,432,919	3,037,658,182	1,038		29,304,645	830,935,065
15. Reserve December 31, current year	35,448,679,228		11,022,769,710	19,297,505,165	1,077,880		344,766,138	4,782,560,334

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 16,903,965	12,998,385
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,630,056,845	1,618,582,581
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,305,121	1,273,922
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	6,799,694	7,270,934
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 333,212,858	333,212,858
4.	Real estate	(d) 2,349,937	2,349,937
5	Contract loans	48,679,978	48,679,978
6	Cash, cash equivalents and short-term investments	(e) 1,556,990	1,386,698
7	Derivative instruments	(f) 68,549,274	98,304,375
8.	Other invested assets	139,979,539	109,284,867
9.	Aggregate write-ins for investment income	(79,247)	(79,247)
10.	Total gross investment income	2,249,314,954	2,233,265,287
11.	Investment expenses		(g) 88,798,391
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 2,259,241
13.	Interest expense		(h) 10,033,333
14.	Depreciation on real estate and other invested assets		(i) 799,753
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		101,890,719
17.	Net investment income (Line 10 minus Line 16)		2,131,374,568
	DETAILS OF WRITE-INS		
0901.	Dollar roll and other fees	(16,968)	(16,968)
0902.	Securities lending fees	(50,141)	(50,141)
0903.	Swap collateral income	(12,138)	(12,138)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(79,247)	(79,247)
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 $ 91,388,356 accrual of discount less $ 67,438,524 amortization of premium and less $ 16,524,450 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 159,151 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 44,936,384 accrual of discount less $ 14,858,243 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 $ 1,271,815 accrual of discount less $ 229,784 amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ 336,759,870 accrual of discount less $ 265,302,789 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 $ 10,033,333 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 799,753 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	11,626,382		11,626,382		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	23,415,677	(47,419,921)	(24,004,244)	40,072,100	(5,091,898)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	20,846	(15,355)	5,491	2,606,044	23,345
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	22,695,848	(5,144,441)	17,551,407	41,879,027	451,954
2.21	Common stocks of affiliates				22,969,789	
3.	Mortgage loans	6,322,082	(15,264,616)	(8,942,534)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	3,780	(271,947)	(268,167)		
7.	Derivative instruments	(19,768,888)		(19,768,888)	(8,240,136)	6,616,909
8.	Other invested assets	7,579,039	(1,063,483)	6,515,556	109,653,697	6,481,148
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	51,894,766	(69,179,762)	(17,284,997)	208,940,521	8,481,458
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	1,531,499		236,545					568,346		726,608	
2.	Deferred and accrued	28,308,442		28,308,442								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	7,434,026		7,434,026								
	3.2 Reinsurance assumed	22,610,180		21,315,225					568,346		726,608	
	3.3 Reinsurance ceded	204,265		204,265								
	3.4 Net (Line 1 + Line 2)	29,839,941		28,544,987					568,346		726,608	
4.	Advance	256,313		182,792					31,020		42,501	
5.	Line 3.4 - Line 4	29,583,628		28,362,194					537,327		684,107	
6.	Collected during year:											
	6.1 Direct	4,786,693		4,786,693								
	6.2 Reinsurance assumed	246,376,979		226,665,291	6,000		2,072,325		7,996,892		9,636,471	
	6.3 Reinsurance ceded	1,439,688		1,439,620			67					
	6.4 Net	249,723,984		230,012,363	6,000		2,072,257		7,996,892		9,636,471	
7.	Line 5 + Line 6.4	279,307,611		258,374,557	6,000		2,072,257		8,534,218		10,320,578	
8.	Prior year (uncollected + deferred and accrued - advance)	25,617,732		24,473,603					278,637		865,492	
9.	First year premiums and considerations:											
	9.1 Direct	6,948,647		6,948,647								
	9.2 Reinsurance assumed	248,097,692		228,308,700	6,000		2,072,325		8,255,581		9,455,086	
	9.3 Reinsurance ceded	1,356,460		1,356,393			67					
	9.4 Net (Line 7 - Line 8)	253,689,879		233,900,955	6,000		2,072,257		8,255,581		9,455,086	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	719,618,461		284,772	705,908,322			13,425,367				
	10.2 Reinsurance assumed	151,935,796		45,501,086	102,540,684			3,894,026				
	10.3 Reinsurance ceded	29,828,890		618,149	20,448,382		119,776	8,642,583				
	10.4 Net	841,725,368		45,167,709	788,000,624		(119,776)	8,676,810				
	RENEWAL											
11.	Uncollected	(1,661,788)		(5,164,939)			191,218		209,230		3,102,702	
12.	Deferred and accrued	197,125,212		195,356,063			1,769,150					
13.	Deferred, accrued and uncollected:											
	13.1 Direct	59,245,175		57,293,687			1,341,797		562,630		47,061	
	13.2 Reinsurance assumed	187,849,895		183,403,927			1,184,329		159,834		3,101,805	
	13.3 Reinsurance ceded	51,631,646		50,506,491			565,758		513,233		46,164	
	13.4 Net (Line 11 + Line 12)	195,463,424		190,191,123			1,960,368		209,230		3,102,702	
14.	Advance	3,660,125		2,410,569	94		36,415		21,683		1,191,365	
15.	Line 13.4 - Line 14	191,803,299		187,780,554	(94)		1,923,954		187,547		1,911,337	
16.	Collected during year:											
	16.1 Direct	459,119,998		395,063,742	931,279		33,986,787		27,121,132		2,017,059	
	16.2 Reinsurance assumed	1,056,879,922		963,693,813	1,014,762		21,055,374	8,301	1,938,980		69,168,692	
	16.3 Reinsurance ceded	230,941,154		172,129,062			32,065,579		24,751,636		1,994,877	
	16.4 Net	1,285,058,766		1,186,628,492	1,946,041		22,976,582	8,301	4,308,476		69,190,874	
17.	Line 15 + Line 16.4	1,476,862,065		1,374,409,047	1,945,947		24,900,536	8,301	4,496,023		71,102,211	
18.	Prior year (uncollected + deferred and accrued - advance)	194,826,512		190,621,943	(94)		2,026,893		113,837		2,063,933	
19.	Renewal premiums and considerations:											
	19.1 Direct	453,534,599		389,502,129	931,279		33,977,309		27,106,686		2,017,194	
	19.2 Reinsurance assumed	1,053,551,603		960,489,884	1,014,762		21,018,305	8,301	2,004,484		69,015,866	
	19.3 Reinsurance ceded	225,050,648		166,204,909			32,121,972		24,728,985		1,994,782	
	19.4 Net (Line 17 - Line 18)	1,282,035,553		1,183,787,104	1,946,041		22,873,643	8,301	4,382,186		69,038,278	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	1,180,101,707		396,735,548	706,839,602		33,977,309	13,425,367	27,106,686		2,017,194	
	20.2 Reinsurance assumed	1,453,585,091		1,234,299,671	103,561,446		23,090,630	3,902,327	10,260,065		78,470,952	
	20.3 Reinsurance ceded	256,235,998		168,179,451	20,448,382		32,241,815	8,642,583	24,728,985		1,994,782	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,377,450,800		1,462,855,768	789,952,665		24,826,125	8,685,112	12,637,767		78,493,364	

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	7,728		7,728								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,350,936		1,282,101	68,768		67					
	23.2 Reinsurance assumed	139,669,824		128,547,683	(4,033)		67,092		5,011,311		6,047,771	
	23.3 Net ceded less assumed	(138,318,888)		(127,265,582)	72,801		(67,025)		(5,011,311)		(6,047,771)	
24.	Single:											
	24.1 Reinsurance ceded	133,664,204			133,631,138			33,066				
	24.2 Reinsurance assumed	14,480,582		5,384,431	8,686,976		1,788	407,386				
	24.3 Net ceded less assumed	119,183,622		(5,384,431)	124,944,162		(1,788)	(374,320)				
25.	Renewal:											
	25.1 Reinsurance ceded	8,038,527		(2,323,236)			572,461		9,752,323		36,979	
	25.2 Reinsurance assumed	(35,482,975)		(33,468,623)	2,295,016		(1,402,282)	1,186	133,695		(3,041,968)	
	25.3 Net ceded less assumed	43,521,502		31,145,386	(2,295,016)		1,974,744	(1,186)	9,618,628		3,078,947	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	143,053,667		(1,041,136)	133,699,906		572,529	33,066	9,752,323		36,979	
	26.2 Reinsurance assumed (Page 6, Line 22)	118,667,430		100,463,491	10,977,960		(1,333,402)	408,572	5,145,006		3,005,803	
	26.3 Net ceded less assumed	24,386,236		(101,504,627)	122,721,946		1,905,930	(375,506)	4,607,316		(2,968,824)	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	7,258,425		7,146,596	110,386			1,443				
28.	Single	48,611,714		520,066	46,730,284		567,198	794,166				
29.	Renewal	5,905,127		5,824,778	16		80,294				38	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	61,775,266		13,491,441	46,840,686		647,492	795,609			38	

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	3,721,180		10,460		1,779,054	5,510,694
2.	Salaries and wages	64,288,380		187,266		42,596,904	107,072,549
3.11	Contributions for benefit plans for employees	18,755,978		39,185		9,936,397	28,731,559
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	723,736		5,431		1,889,501	2,618,669
3.32	Other agent welfare						
4.1	Legal fees and expenses	2,570,138		25		4,134,887	6,705,050
4.2	Medical examination fees	455,420					455,420
4.3	Inspection report fees	40,392					40,392
4.4	Fees of public accountants and consulting actuaries	90,664		6,442		7,985,216	8,082,322
4.5	Expense of investigation and settlement of policy claims	87,531					87,531
5.1	Traveling expenses	1,511,494		22,058		419,943	1,953,495
5.2	Advertising	9,061,328		8,260			9,069,588
5.3	Postage, express, telegraph and telephone	3,204,403		7,568		204,767	3,416,739
5.4	Printing and stationery	784,382		6,058		2,755,504	3,545,944
5.5	Cost or depreciation of furniture and equipment	505,667		1,160		354,767	861,594
5.6	Rental of equipment	6,482,777		10,005		3,647,901	10,140,682
5.7	Cost or depreciation of EDP equipment and software	1,262,916		403		549,587	1,812,907
6.1	Books and periodicals	221,869		249		152,859	374,977
6.2	Bureau and association fees	335,906		88		157,022	493,016
6.3	Insurance, except on real estate	205,459		(128)		87,977	293,309
6.4	Miscellaneous losses	225,429				75,577	301,006
6.5	Collection and bank service charges	789,630		7		3,362,415	4,152,053
6.6	Sundry general expenses	21,387,193		122,812		347,211	21,857,216
6.7	Group service and administration fees	(4,623,684)		(1,261,368)			(5,885,051)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance	44,550		2,259			46,809
7.2	Agents' balances charged off (less $ recovered)	73,942					73,942
7.3	Agency conferences other than local meetings	562,103		20,805			582,908
9.1	Real estate expenses					15,929	15,929
9.2	Investment expenses not included elsewhere					2,701,652	2,701,652
9.3	Aggregate write-ins for expenses	261,402,180	158,442	25,711,549		5,643,320	292,915,491
10.	General expenses incurred	394,170,962	158,442	24,900,594		88,798,391	(a) 508,028,390
11.	General expenses unpaid December 31, prior year	5,370,672		89,997			5,460,668
12.	General expenses unpaid December 31, current year	12,964,809		52,783			13,017,593
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)	386,576,825	158,442	24,937,807		88,798,391	500,471,465
	DETAILS OF WRITE-INS						
09.301.	Expenses assumed from subsidiaries and affiliates	259,225,149	158,442	25,711,549			285,095,140
09.302.	Professional Services - contract programming	14,277,974				5,643,320	19,921,294
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	(22,100,943)					(22,100,943)
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	261,402,180	158,442	25,711,549		5,643,320	292,915,491

(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	383,834	13,555			397,389
3.	State taxes on premiums	41,045,951	1,906,540			42,952,490
4.	Other state taxes, including $ for employee benefits	2,551,701	851		209,487	2,762,040
5.	U.S. Social Security taxes	3,875,409	11,398		2,049,754	5,936,561
6.	All other taxes	222,955	1,723,908			1,946,863
7.	Taxes, licenses and fees incurred	48,079,850	3,656,252		2,259,241	53,995,343
8.	Taxes, licenses and fees unpaid December 31, prior year	37,596,791				37,596,791
9.	Taxes, licenses and fees unpaid December 31, current year	31,115,926				31,115,926
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	54,560,715	3,656,252		2,259,241	60,476,209

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	7,728	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	7,860	
6.	Paid in cash	32,427	
7.	Left on deposit	84,873	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	125,159	
10.	Amount due and unpaid	399	
11.	Provision for dividends or refunds payable in the following calendar year	94,937	
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	95,336	
16.	Total from prior year	89,018	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	131,477	
	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 45-55,57,59-60,62,65-68	127,406		127,406		
0100002.	AE 2.5% ILL 46,48,51	3,798		3,798		
0100003.	AE 3% NLP 42-51,54,58-59,66	146,623		146,623		
0100004.	AE 3% CRVM 43,47-48,50	40,930		40,930		
0100005.	AE 3% ILL 47-54,56	20,518		20,518		
0100006.	AE 3.5% NLP 31,33-53,55-76,78	2,043,736		2,043,736		
0100007.	AE 3.5% CRVM 56-64,66-67,69-73	37,757		37,757		
0100008.	AE 3.5% ILL 36-45	31,476		31,476		
0100009.	AE 3.5% FPT 41,79	592		592		
0100010.	AE 4% NLP 34-35,37-44	33,509		33,509		
0100011.	AE 4% CRVM 34,38-39	2,479		2,479		
0100012.	AM (5) 3.5% NLP 47,51-60,82	34,024		34,024		
0100013.	06 STD IND 3% NLP 40-67	473,683		473,683		
0100014.	06 STD IND 3% CRVM 41,53-68	35,210		35,210		
0100015.	06 STD IND 3.5% NLP 34,36,43,48-49,51,62,65,81,85	2,365		2,365		
0100016.	41 CSO 2.5% NLP 48,50-70,73-74	448,324		416,466		31,858
0100017.	41 CSO 2.5% CRVM 47,49-65,68-69,72,74-75,77	546,932		546,932		
0100018.	41 CSO 2.75% NLP 50-69,77	268,385		268,385		
0100019.	41 CSO 2.75% CRVM 55-56,62	5,657		5,657		
0100020.	41 CSO 3% NLP 45,47-48,50-89	6,169,837		6,169,837		
0100021.	41 CSO 3% CRVM 28,49,51-72,76,84,87	8,283,139		8,260,413		22,726
0100022.	41 CSO 3% CRVM GC 59	6,822		6,822		
0100023.	41 CSO 3.5% NLP 51-53,55-62,67,70-71,75-76,80,83,85	37,300		37,300		
0100024.	41 CSO 3.5% CRVM 55-70	206,914		206,914		
0100025.	41 CSO 3.5% FPT 49-54	11,034		11,034		
0100026.	41 CSO 4% NLP 60-61	3,205		3,205		
0100027.	41 CSO 5% CRVM 91-92	69,924		69,924		
0100028.	41 CSO (130%) 2.5% NLP 51-52,55-56,60-61,63	4,113		4,113		
0100029.	41 CSO (130%) 2.75% NLP 62,64-65	4,105		4,105		
0100030.	41 CSO (130%) 3% NLP 55,57-64,67-68	305,238		305,238		
0100031.	41 CSO (130%) 3% CRVM 57-68,86	24,138		22,404		1,733
0100032.	41 CSO SPECIAL 2.5% CRVM 62-65	6,274		6,274		
0100033.	41 CSO SPECIAL 3.5% CRVM 63	5,950		5,950		
0100034.	41 IND 3.5% NLP 48	439		439		
0100035.	41 STD IND 3% CRVM 54-67	8,827		8,827		
0100036.	58 CSO 1.5% CRVM ALB 83-88	162,211		162,211		
0100037.	58 CSO 2% NLP GC 72-83	1,249,084		1,249,084		
0100038.	58 CSO 2% CRVM MOD GC 79-83	4,203,663		4,203,663		
0100039.	58 CSO 2% CRVM GC 72-81	2,687,541		2,687,541		
0100040.	58 CSO 2.25% NLP	155		155		
0100041.	58 CSO 2.25% CRVM 69	7,371		7,371		
0100042.	58 CSO 2.5% NLP 56,58,61-88	1,193,306		1,193,306		
0100043.	58 CSO 2.5% NLP ALB 68-87	147,517		147,517		
0100044.	58 CSO 2.5% CRVM 64-79,81-82,84	721,639		721,639		
0100045.	58 CSO 2.5% CRVM ALB 67-77,79,83-88	1,610,768		1,610,768		
0100046.	58 CSO 3% NLP 36,52,59-92,97	23,488,776		23,323,121		165,655
0100047.	58 CSO 3% NLP ALB 62-72,74-81,83-88,91-92	1,974,966		1,974,966		
0100048.	58 CSO 3% CRVM 60-89,93	74,851,755		74,796,862		54,894
0100049.	58 CSO 3% CRVM ALB 65-83	1,256,347		1,253,571		2,776
0100050.	58 CSO 3% NJ 65	1,260		1,260		
0100051.	58 CSO 3% CAN MOD 65-73	11,139,330		11,139,330		
0100052.	58 CSO 3.5% NLP 42,46,48,50-88,91,94	18,743,034		18,587,188		155,846
0100053.	58 CSO 3.5% NLP ALB 66-88,92-95	1,047,405		1,047,405		
0100054.	58 CSO 3.5% CRVM 62-04	100,477,712		99,909,653		568,059
0100055.	58 CSO 3.5% CRVM ALB 63,65-87	1,159,673		1,159,673		
0100056.	58 CSO 3.5%/10/2% NLP GC 61-73,79-81	429,621		429,621		
0100057.	58 CSO 3.5%/10/2% CRVM MOD 79-81	654,307		654,307		
0100058.	58 CSO 3.5%/10/2% CRVM GC 61-73	1,163,980		1,163,980		
0100059.	58 CSO 3.5%/10/2% CAN MOD GC 66-68,70-73	568,230		568,230		
0100060.	58 CSO 4% NLP 56-57,75-88	1,658,963		888,828		770,135
0100061.	58 CSO 4% NLP ALB 75-86,92	1,501,948		1,501,948		
0100062.	58 CSO 4% CRVM 77-88,93,95	2,550,840		2,550,840		
0100063.	58 CSO 4% CRVM ALB 55,61,63-64,76-88,93-94	1,138,225		1,138,225		
0100064.	58 CSO 4%/20/2% NLP 79-81	399,789		399,789		
0100065.	58 CSO 4%/20/2% CRVM MOD 79-81	27,680,403		27,680,403		
0100066.	58 CSO 4.5% NLP 80-88,90-91,97,99-01,03	2,230,469		1,818,476		411,993
0100067.	58 CSO 4.5% NLP ALB 80-82,84-88	156,534		156,534		
0100068.	58 CSO 4.5% NLP GC 84-89	455,984		455,984		
0100069.	58 CSO 4.5% CRVM 80-06,09	45,840,292		44,150,492		1,689,800
0100070.	58 CSO 4.5% CRVM ANB 83-84	28,984,926		28,984,926		
0100071.	58 CSO 4.5% CRVM ALB 80-88	27,112,887		27,112,887		
0100072.	58 CSO 4.5% CRVM MOD GC 84-92	4,193,441		4,193,441		
0100073.	58 CSO 4.5%/20/2% NLP 72,74-78,80-83	6,762,550		6,762,550		
0100074.	58 CSO 4.5%/20/2% CRVM MOD 73,80-83	60,467,289		60,467,289		
0100075.	58 CSO 4.5%/20/2% CRVM MOD GC 84,86-88	192,344		192,344		
0100076.	58 CSO 4.5%/20/2% MOD 81-83	269,479		269,479		
0100077.	58 CSO 4.5%/20/3.5% CRVM 84,87	403,147		403,147		
0100078.	58 CSO 5% NLP 89,92,94	16,633		16,633		
0100079.	58 CSO 5.5% NLP 81-82	53,909		53,909		
0100080.	58 CSO 5.5% NLP ALB 87-88,93	1,370		1,370		
0100081.	58 CSO 5.5% CRVM ALB 87	30,314		30,314		
0100082.	58 CSO 6% NLP 84-85	13,542		13,542		
0100083.	58 CSO 6% NLP ALB 83-86	10,862		10,862		
0100084.	58 CSO 6% CRVM ALB 83-86	591,853		591,853		
0100085.	58 CET 2% NLP GC 72-76,78-83	125,146		125,146		
0100086.	58 CET 2.5% NLP 59-60,62,65,68-70,72-77,79,82,84	12,695		12,695		
0100087.	58 CET 2.5% NLP ALB 75,79,85-86	3,198		3,198		
0100088.	58 CET 2.5% CRVM 70,74,78	4,704		4,704		
0100089.	58 CET 2.5% CRVM ALB 69-70,73-74,77	3,189		3,189		

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	40		40		
0100091. 58 CET 3% NLP 60-83	5,931,037		5,931,037		
0100092. 58 CET 3% NLP ALB 64-65,74-78,80,82,84-85,91	18,440		18,440		
0100093. 58 CET 3% CRVM 62-63,65-66,68-85,88-89	47,435		46,890		545
0100094. 58 CET 3% CRVM ALB 65-68,71-72,74-78,82	20,726		20,726		
0100095. 58 CET 3.5% NLP 62,66,70-82	5,624,239		5,622,733		1,506
0100096. 58 CET 3.5% NLP ALB 64,67-70,74-77,80,83-86	48,530		48,530		
0100097. 58 CET 3.5% CRVM 62,64,66,68,75-78	25,679		25,360		318
0100098. 58 CET 3.5% CRVM ALB 67,72-74,77-78,81	9,736		9,736		
0100099. 58 CET 3.5%/10/2% NLP GC 65-73,79-81	93,268		93,268		
0100100. 58 CET 4% NLP 77,82-86	6,618		6,618		
0100101. 58 CET 4% NLP ALB 61,63,65-66,81	1,397		1,397		
0100102. 58 CET 4% CRVM ALB 77,79,81-82,87	2,053		2,053		
0100103. 58 CET 4%/20/2% NLP 79-81,84,86	1,395,670		1,395,670		
0100104. 58 CET 4.5% NLP 82-89,95-97,99-02	2,258,903		2,258,903		
0100105. 58 CET 4.5% NLP GC 84-88	81,789		81,789		
0100106. 58 CET 4.5% CRVM 81	7		7		
0100107. 58 CET 4.5% CRVM ALB 84	3,472		3,472		
0100108. 58 CET 4.5%/20/2% NLP 80-83	2,427,557		2,427,557		
0100109. 58 CET 4.5%/20/3.5% NLP 84-85	27,848		27,848		
0100110. 58 CET 5% NLP 87,90-91,93	3,817		3,817		
0100111. 58 CET 6% NLP 85	3,313		3,313		
0100112. 60 CSG 4.5% CRVM 93-03	63,506,865				63,506,865
0100113. 60 CSG 5% CRVM 93-94	11,567,569				11,567,569
0100114. 80 CSO 4% CRVM ANB 06-09	226,041,647		224,471,486		1,570,161
0100115. 80 CSO 4% CRVM ALB 86-92,94-NB	998,824,654		954,697,231		44,127,423
0100116. 80 CSO 4% CRVM ALB S & U 00-02,04,06-08	141,736,647		141,714,472		22,175
0100117. 80 CSO 4% CRVM MOD 85	197,366,502		197,366,502		
0100118. 80 CSO 4.5% NLP 89-97	80,920		80,920		
0100119. 80 CSO 4.5% NLP ANB 89-97,01	98,170		98,170		
0100120. 80 CSO 4.5% NLP ALB 69,92-97	748,394		748,394		
0100121. 80 CSO 4.5% NLP GC 89	3,136		3,136		
0100122. 80 CSO 4.5% CRVM 82-05,07	83,229,333		79,284,401		3,944,931
0100123. 80 CSO 4.5% CRVM ANB 86-05	957,526,295		760,639,253		196,887,043
0100124. 80 CSO 4.5% CRVM ALB 86,90-NB	3,013,146,826		2,919,129,844		94,016,982
0100125. 80 CSO 4.5% CRVM ALB S & U 89-05	419,877,266		418,800,044		1,077,222
0100126. 80 CSO 4.5% CRVM MOD GC 89-04	6,512,316		6,512,316		
0100127. 80 CSO 4.5% CRVM GC 89-00	1,480		1,480		
0100128. 80 CSO 4.5%-5% CRVM 91-94	9,243,914		9,243,914		
0100129. 80 CSO 4.75% CRVM ALB S & U 99-03	122,756		122,756		
0100130. 80 CSO 5% NLP 86-90	128,803		128,803		
0100131. 80 CSO 5% NLP ALB 93-94	524,250		524,250		
0100132. 80 CSO 5% CRVM 88-89,92-94	3,105,528		2,966,052		139,477
0100133. 80 CSO 5% CRVM ANB 93-94	163,122,306		163,122,306		
0100134. 80 CSO 5% CRVM ALB 88-94	393,875,781		392,117,918		1,757,863
0100135. 80 CSO 5% CRVM ALB S & U 93-94	8,562,215		8,562,215		
0100136. 80 CSO 5.25% CRVM ALB 94-96,99,01	583,899		583,899		
0100137. 80 CSO 5.25% CRVM ALB S & U 96-98	15,976		15,976		
0100138. 80 CSO 5.5% NLP 82-89	181,847		181,847		
0100139. 80 CSO 5.5% NLP ALB 87-92	122,010		122,010		
0100140. 80 CSO 5.5% CRVM 84-NB	43,795,241		43,778,544		16,696
0100141. 80 CSO 5.5% CRVM ANB 87-92	1,022,546,328		1,022,546,328		
0100142. 80 CSO 5.5% CRVM ALB 85-98	689,941,170		687,893,962		2,047,208
0100143. 80 CSO 5.5% CRVM ALB S & U 87-92	289,431		289,431		
0100144. 80 CSO 5.5% CRVM CRF 86-88	1,262,989		1,262,989		
0100145. 80 CSO 6% NLP 84-89	4,776		150		4,626
0100146. 80 CSO 6% NLP ALB 83,85-86	52,009		52,009		
0100147. 80 CSO 6% CRVM 83-92	10,941,565		8,024,080		2,917,485
0100148. 80 CSO 6% CRVM ANB 83-86	233,715,138		233,715,138		
0100149. 80 CSO 6% CRVM ALB 84-87	33,942,038		33,942,038		
0100150. 80 CSO 6% CRVM ALB S & U 85-86	8,919		8,919		
0100151. 80 CSO 7% NLP 87-92	95,209		95,209		
0100152. 80 CSO (135%) VARIOUS CRVM 91-98	29,668,557		29,543,755		124,802
0100153. BLENDED 80 CSO 4.5% NLP ALB 98-01	2,791,111		2,791,111		
0100154. BLENDED 80 CSO 4.5% CRVM ALB 99-00	238,158		238,158		
0100155. 80 CET 4% CRVM 06-08	58,679		58,679		
0100156. 80 CET 4.5% NLP 89-03	680,824		680,824		
0100157. 80 CET 4.5% NLP GC 89-92,97,00	158,963		158,963		
0100158. 80 CET 4.5% CRVM 89-05	3,012,645		3,012,645		
0100159. 80 CET 4.5% CRVM ALB 95-NB	3,608		3,608		
0100160. 80 CET 5% NLP ALB 93-94	149,444		149,444		
0100161. 80 CET 5.5% NLP 87-90,95,12	13,742		13,742		
0100162. 80 CET 5.5% NLP ALB 91-92	101,023		101,023		
0100163. 01 CSO 3.5% CRVM ALB NB	86,048,643		86,048,643		
0100164. 01 CSO 3.75% CRVM ALB NB	766,774		766,774		
0100165. 01 CSO 4% CRVM 02-05	1,209,558		1,209,558		
0100166. 01 CSO 4% CRVM ALB 01-12	2,730,109,105		2,730,109,105		
0100167. 01 CSO 4.25% CRVM ALB 11-12	1,505,422		1,505,422		
0100168. GIO NLP 85-02	119,102		119,102		
0100169. GIO 3.5% CRVM NB	4,819		4,819		
0100170. GIO 4% CRVM 93-99,07-12	84,815		84,815		
0100171. GIO 4.5% CRVM 93-99	297		297		
0100172. SUBSTANDARD NLP 42,54,59,61-65,67,69,73,76-80,82-99,02,04	42,228		39,427		2,801
0100173. UNEARNED PREMIUM	4,066		4,066		
0199997. Totals (Gross)	12,092,512,511		11,664,903,338		427,609,174
0199998. Reinsurance ceded	863,612,371		779,425,258		84,187,113
0199999. Life Insurance: Totals (Net)	11,228,900,140		10,885,478,079		343,422,061
0200001. 58 CSO 3% IMM 61-72	465	XXX	465	XXX	
0200002. 58 CSO ALB 9.32% IMM 83	11,179	XXX	11,179	XXX	
0200003. McClintok's 2.5% DEF CARVM 87-88,90-91	80,828	XXX	80,828	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200004.	McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87	83,739	XXX	83,739	XXX	
0200005.	McClintok's 4% DEF CARVM 87	62,418	XXX	62,418	XXX	
0200006.	37 SA 2.5% IMM 62,70,72-73,75-78	266,661	XXX	266,661	XXX	
0200007.	37 SA 2.5% DEF NLP 72-80	365,239	XXX	365,239	XXX	
0200008.	37 SA 2.5% DEF CARVM 66-82	1,570,031	XXX	1,570,031	XXX	
0200009.	37 SA 3% DEF CARVM 75,79,84	3,626	XXX	3,626	XXX	
0200010.	37 SA 3.5% DEF CARVM 69-70,73,75-82,90-92	569,772	XXX	569,772	XXX	
0200011.	37 SA 4% DEF CARVM 76-85	131,143	XXX	131,143	XXX	
0200012.	37 SA 4.5% DEF CARVM 78-81,86-87	38,638	XXX	38,638	XXX	
0200013.	37 SA 4.77% IMM 93	593	XXX	593	XXX	
0200014.	37 SA 5% DEF CARVM 74	15,487	XXX	15,487	XXX	
0200015.	37 SA 5.5% DEF CARVM 75,77-79	86,999	XXX	86,999	XXX	
0200016.	American Annuity 3.5% DEF CARVM 70,80,82,86,89-90,92	198,743	XXX	198,743	XXX	
0200017.	71 IAM 3% DEF CARVM 76-81,83-84,86	188,882	XXX	188,882	XXX	
0200018.	71 IAM 3.5% IMM 80-83	4,244,596	XXX	4,244,596	XXX	
0200019.	71 IAM 3.5% DEF CARVM 69,73-76,78-81	292,709	XXX	292,709	XXX	
0200020.	71 IAM 4% DEF 79	3,268,488	XXX	3,268,488	XXX	
0200021.	71 IAM 4% DEF CARVM 68-70,73-88,90-91	5,291,736	XXX	5,291,736	XXX	
0200022.	71 IAM 4.5% DEF 79-92	18,339,465	XXX	18,339,465	XXX	
0200023.	71 IAM 4.5% DEF CARVM 80-89	82,203,405	XXX	82,203,405	XXX	
0200024.	71 IAM 5% DEF CARVM 73-75,78-83,86-89	1,396,515	XXX	1,396,515	XXX	
0200025.	71 IAM 5.5% DEF 80-86	6,182,076	XXX	6,182,076	XXX	
0200026.	71 IAM 5.5% DEF CARVM 77-80,94,96-97	37,707,185	XXX	37,707,185	XXX	
0200027.	71 IAM 5.75% IMM 80	17,841	XXX	17,841	XXX	
0200028.	71 IAM 5.75% DEF 83-85	1,013,945	XXX	1,013,945	XXX	
0200029.	71 IAM 5.75% DEF CARVM 93	233,726,660	XXX	233,726,660	XXX	
0200030.	71 IAM 6% DEF CARVM 75-88,95	1,087,075	XXX	1,087,075	XXX	
0200031.	71 IAM 6.25% DEF CARVM 92	67,023,154	XXX	67,023,154	XXX	
0200032.	71 IAM 6.5% IMM 86	24,314	XXX	24,314	XXX	
0200033.	71 IAM 6.5% DEF CARVM 87,90	186,404,915	XXX	186,404,915	XXX	
0200034.	71 IAM 6.7% IMM 90	6,210	XXX	6,210	XXX	
0200035.	71 IAM 6.75% DEF CARVM 91	184,362,222	XXX	184,362,222	XXX	
0200036.	71 IAM 7% DEF CARVM 86-89	220,966,837	XXX	220,966,837	XXX	
0200037.	71 IAM 7.15% IMM 91	12,742	XXX	12,742	XXX	
0200038.	71 IAM 7.25% DEF CARVM 86	90,790,311	XXX	90,790,311	XXX	
0200039.	71 IAM 7.5% IMM 84,87	267,393	XXX	267,393	XXX	
0200040.	71 IAM 7.75% IMM 84-86	8,520	XXX	8,520	XXX	
0200041.	71 IAM 8% DEF CARVM 84-85	47,362,562	XXX	47,362,562	XXX	
0200042.	71 IAM 8.5% DEF CARVM 85	14,607,101	XXX	14,607,101	XXX	
0200043.	71 IAM 9.32% IMM 83	2,072,961	XXX	2,072,961	XXX	
0200044.	71 IAM 9.5% IMM 85	25,839	XXX	25,839	XXX	
0200045.	71 IAM 10.75% IMM 82	1,811,930	XXX	1,811,930	XXX	
0200046.	71 IAM 11.25% IMM 84	10,267,896	XXX	10,267,896	XXX	
0200047.	71 GAM 5.75% DEF CARVM 93	353,895	XXX		XXX	353,895
0200048.	71 GAM 6.25% DEF CARVM 92	2,437,338	XXX		XXX	2,437,338
0200049.	71 GAM 6.5% DEF CARVM 87,90	4,138,519	XXX		XXX	4,138,519
0200050.	71 GAM 6.75% DEF CARVM 91	1,389,575	XXX		XXX	1,389,575
0200051.	71 GAM 7% DEF CARVM 88-89	2,592,487	XXX		XXX	2,592,487
0200052.	83a 3.5% IMM 83	1,849,929	XXX	1,849,929	XXX	
0200053.	83a 3.75% DEF CARVM NB	4,617	XXX	4,617	XXX	
0200054.	83a 4% IMM NB	4,311,384	XXX	4,311,384	XXX	
0200055.	83a 4.25% IMM 12	9,585,900	XXX	9,585,900	XXX	
0200056.	83a 4.5% DEF CARVM 96,07-08	17,792,988	XXX	4,561,926	XXX	13,231,063
0200057.	83a 4.65% IMM 98	15,754	XXX	15,754	XXX	
0200058.	83a 4.75% DEF 99	100,368	XXX	100,368	XXX	
0200059.	83a 4.75% DEF CARVM 95	12,381,108	XXX	12,381,108	XXX	
0200060.	83a 4.77% IMM 93	7,203	XXX	7,203	XXX	
0200061.	83a 4.8% IMM 97	30,370	XXX	30,370	XXX	
0200062.	83a 5% IMM 11	67,034,637	XXX	67,034,637	XXX	
0200063.	83a 5% DEF CARVM 98,09	10,599,025	XXX	10,573,443	XXX	25,582
0200064.	83a 5.2% IMM 96	23,328	XXX	23,328	XXX	
0200065.	83a 5.25% IMM 05-06,10	387,404,540	XXX	387,404,540	XXX	
0200066.	83a 5.25% DEF 98	181,546	XXX	181,546	XXX	
0200067.	83a 5.25% DEF CARVM 97-99	79,461,484	XXX	79,461,484	XXX	
0200068.	83a 5.5% IMM 04,07-08	413,973,030	XXX	413,973,030	XXX	
0200069.	83a 5.5% DEF 94,96-97	2,011,827	XXX	2,011,827	XXX	
0200070.	83a 5.5% DEF CARVM 94,96-98	227,193,022	XXX	227,193,022	XXX	
0200071.	83a 5.55% IMM 95	27,499	XXX	27,499	XXX	
0200072.	83a 5.75% DEF 93,99	977,512	XXX	977,512	XXX	
0200073.	83a 5.75% DEF CARVM 93-94,96-97,99-00	37,321,485	XXX	37,321,485	XXX	
0200074.	83a 6% IMM 03,09	191,425,443	XXX	191,425,443	XXX	
0200075.	83a 6% DEF 95	399,380	XXX	399,380	XXX	
0200076.	83a 6% DEF CARVM 95	85,748,091	XXX	85,748,091	XXX	
0200077.	83a 6.25% IMM 98-99	408,761,375	XXX	408,688,401	XXX	72,974
0200078.	83a 6.25% DEF 87,92	2,408,502	XXX	2,408,502	XXX	
0200079.	83a 6.25% DEF CARVM 87,92,95	66,359,921	XXX	66,359,921	XXX	
0200080.	83a 6.5% IMM 94,02	321,283,778	XXX	321,257,104	XXX	26,674
0200081.	83a 6.5% DEF 87,90	1,755,878	XXX	1,755,878	XXX	
0200082.	83a 6.5% DEF CARVM 87,90-91	37,870,642	XXX	37,870,642	XXX	
0200083.	83a 6.7% IMM 90	111,098	XXX	111,098	XXX	
0200084.	83a 6.75% IMM 92,96-97,01	774,149,694	XXX	774,036,657	XXX	113,037
0200085.	83a 6.75% DEF 91	1,885,857	XXX	1,885,857	XXX	
0200086.	83a 6.75% DEF CARVM 86,91-92	71,192,980	XXX	71,192,980	XXX	
0200087.	83a 7% IMM 93,00	536,976,174	XXX	536,976,174	XXX	
0200088.	83a 7% DEF 88-89	2,608,543	XXX	2,608,543	XXX	
0200089.	83a 7% DEF CARVM 88-89	35,209,441	XXX	35,209,441	XXX	
0200090.	83a 7.15% IMM 91	7,975	XXX	7,975	XXX	
0200091.	83a 7.25% IMM 95	348,580,849	XXX	348,573,179	XXX	7,670
0200092.	83a 7.25% DEF CARVM 86	72,360	XXX	72,360	XXX	
0200093.	83a 7.75% IMM 85,92	263,346,454	XXX	263,346,454	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200094. 83a 8% IMM 87	241,742,322	XXX	241,742,322	XXX	
0200095. 83a 8.25% IMM 90-91	718,329,637	XXX	718,329,637	XXX	
0200096. 83a 8.5% DEF CARVM 85	97,111	XXX	97,111	XXX	
0200097. 83a 8.75% IMM 88-89	570,151,463	XXX	570,151,463	XXX	
0200098. 83a 9.25% IMM 86	66,071,979	XXX	66,071,979	XXX	
0200099. 83a 9.5% IMM 85	13,389	XXX	13,389	XXX	
0200100. 83a CIF DEF CARVM 88-98	183,356,361	XXX	183,356,361	XXX	
0200101. 83a 11% IMM 85	13,481,963	XXX	13,481,963	XXX	
0200102. 83a 11.25% IMM 84	538,407	XXX	538,407	XXX	
0200103. 83 GAM 5.25% DEF CARVM 98-99	3,891,013	XXX		XXX	3,891,013
0200104. 83 GAM 5.5% DEF CARVM 94,96-98	3,077,701	XXX		XXX	3,077,701
0200105. 83 GAM 5.5% IMM & DEF 85-98	906,679,406	XXX		XXX	906,679,406
0200106. 83 GAM 5.75% DEF CARVM 94,96-97,00	5,596,670	XXX		XXX	5,596,670
0200107. 83 GAM 6% DEF CARVM 95,00	1,135,781	XXX		XXX	1,135,781
0200108. 83 GAM 6.25% IMM 98	1,403,436	XXX		XXX	1,403,436
0200109. 83 GAM 6.25% DEF CARVM 95	5,434,347	XXX		XXX	5,434,347
0200110. 83 GAM 6.5% IMM 94	618,063	XXX		XXX	618,063
0200111. 83 GAM 6.5% DEF CARVM 87,90	17,083,231	XXX		XXX	17,083,231
0200112. 83 GAM 6.75% IMM 96-97	1,866,691	XXX		XXX	1,866,691
0200113. 83 GAM 7% IMM 93	534,599	XXX		XXX	534,599
0200114. 83 GAM 7% DEF CARVM 88-89	20,667,545	XXX		XXX	20,667,545
0200115. 83 GAM 7.25% IMM 95	773,035	XXX		XXX	773,035
0200116. 83 GAM 7.25% DEF CARVM 86	5,666,463	XXX		XXX	5,666,463
0200117. 83 GAM 7.75% IMM 92	613,693	XXX		XXX	613,693
0200118. 83 GAM 8.25% IMM 90-91	1,916,324	XXX		XXX	1,916,324
0200119. 83 GAM 8.5% DEF CARVM 85	5,136,137	XXX		XXX	5,136,137
0200120. 83 GAM 8.75% IMM 88-89	520,830	XXX		XXX	520,830
0200121. 83 GAM CIF DEF CARVM 88-00	188,368,844	XXX		XXX	188,368,844
0200122. 1994 GAR 3.75% DEF CARVM 12	282,896	XXX		XXX	282,896
0200123. 1994 GAR 4% IMM NB	45,610,602	XXX		XXX	45,610,602
0200124. 1994 GAR 4.25% IMM 12	39,868,543	XXX		XXX	39,868,543
0200125. 1994 GAR 4.25% DEF CARVM 11	713,909	XXX		XXX	713,909
0200126. 1994 GAR 4.5% DEF CARVM 05-06,10	25,465,135	XXX		XXX	25,465,135
0200127. 1994 GAR 4.75% DEF CARVM 04,07	53,664,760	XXX		XXX	53,664,760
0200128. 1994 GAR 5% IMM 11	33,752,307	XXX		XXX	33,752,307
0200129. 1994 GAR 5% DEF CARVM 03,09	22,443,671	XXX		XXX	22,443,671
0200130. 1994 GAR 5.25% IMM 05-06,10	36,304,073	XXX		XXX	36,304,073
0200131. 1994 GAR 5.25% DEF CARVM 02	2,242,653	XXX		XXX	2,242,653
0200132. 1994 GAR 5.5% IMM 04,07-08	18,092,527	XXX		XXX	18,092,527
0200133. 1994 GAR 5.5% DEF CARVM 01-02,08	10,851,375	XXX		XXX	10,851,375
0200134. 1994 GAR 6% IMM 03,09	12,696,464	XXX		XXX	12,696,464
0200135. 1994 GAR 6.25% IMM 99	582,196	XXX		XXX	582,196
0200136. 1994 GAR 6.5% IMM 02	1,743,429	XXX		XXX	1,743,429
0200137. 1994 GAR 6.75% IMM 01	876,246	XXX		XXX	876,246
0200138. 1994 GAR 7% IMM 00	691,299	XXX		XXX	691,299
0200139. 1994 GAR CIF DEF CARVM 00-10	1,311,132,539	XXX		XXX	1,311,132,539
0200140. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-NB	2,978,047,424	XXX	1,608,225,349	XXX	1,369,822,075
0200141. a-2000 3.75% DEF CARVM 12	56,025,106	XXX	56,025,106	XXX	
0200142. a-2000 4% IMM NB	164,122,246	XXX	133,855,331	XXX	30,266,915
0200143. a-2000 4.25% IMM 12	158,982,836	XXX	120,619,848	XXX	38,362,988
0200144. a-2000 4.25% DEF CARVM 11	24,226,716	XXX	24,226,716	XXX	
0200145. a-2000 4.5% DEF CARVM 05-07,10	398,473,161	XXX	379,507,535	XXX	18,965,626
0200146. a-2000 4.75% DEF CARVM 03-04,07-08	401,878,551	XXX	382,795,887	XXX	19,082,663
0200147. a-2000 4.94% IMM 02	125,007	XXX	125,007	XXX	
0200148. a-2000 5% IMM 11	154,753,031	XXX	103,773,805	XXX	50,979,226
0200149. a-2000 5% DEF CARVM 98-99,03,09	592,340,281	XXX	539,566,642	XXX	52,773,640
0200150. a-2000 5.15% IMM 99	19,137	XXX	19,137	XXX	
0200151. a-2000 5.25% IMM 01,05-06,10	310,453,450	XXX	209,987,150	XXX	100,466,300
0200152. a-2000 5.25% DEF CARVM 98-99,02	301,939,479	XXX	263,947,803	XXX	37,991,676
0200153. a-2000 5.5% IMM 04,07-08	138,965,642	XXX	132,423,480	XXX	6,542,161
0200154. a-2000 5.5% DEF CARVM 94,96-97,99-02,08	375,503,886	XXX	278,360,779	XXX	97,143,106
0200155. a-2000 5.75% DEF CARVM 93,00-01	175,018,257	XXX	130,063,781	XXX	44,954,477
0200156. a-2000 5.77% IMM 00	36,063	XXX	36,063	XXX	
0200157. a-2000 6% IMM 03,09	212,282,463	XXX	172,247,989	XXX	40,034,475
0200158. a-2000 6% DEF CARVM 95,00	5,248,494	XXX	3,151,673	XXX	2,096,820
0200159. a-2000 6.25% IMM 99	14,348,504	XXX	14,288,919	XXX	59,585
0200160. a-2000 6.25% DEF CARVM 92	3,982,199	XXX	544,203	XXX	3,437,996
0200161. a-2000 6.5% IMM 02	114,580,924	XXX	113,685,412	XXX	895,512
0200162. a-2000 6.5% DEF CARVM 87,90	2,584,149	XXX	2,260,345	XXX	323,804
0200163. a-2000 6.75% IMM 01	55,422,864	XXX	53,770,690	XXX	1,652,174
0200164. a-2000 6.75% DEF CARVM 91	2,572,645	XXX	78,561	XXX	2,494,084
0200165. a-2000 7% IMM 00	24,653,877	XXX	23,533,026	XXX	1,120,851
0200166. a-2000 7% DEF CARVM 88-89	674,408	XXX	674,408	XXX	
0200167. a-2000 7.25% DEF CARVM 86	999,145	XXX	999,145	XXX	
0200168. a-2000 8.5% DEF CARVM 84-85	1,380,631	XXX	1,380,631	XXX	
0200169. a-2000 CIF DEF CARVM 99-NB	6,752,331,968	XXX	6,752,331,968	XXX	
0200170. a-2000 CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410	1,416,042,994	XXX	810,236,273	XXX	605,806,721
0200171. DEPOSIT ADMIN FUNDS AT VARIOUS RATES	75,449	XXX	75,449	XXX	
0200172. Actuarial Guideline 43 Additional Reserve 94-95,97-98,10-NB	317,973,083	XXX	146,455,517	XXX	171,517,565
0200173. 4% IMM NB	293,200	XXX	293,200	XXX	
0200174. 4.25% IMM 12	359,640	XXX	359,640	XXX	
0200175. 5% IMM 11	473,064	XXX	473,064	XXX	
0200176. 5.25% IMM 06	27,396	XXX	27,396	XXX	
0200177. 6.5% IMM 94	4,715	XXX	4,715	XXX	
0200178. 6.75% IMM 96	8,809	XXX	8,809	XXX	
0299997. Totals (Gross)	25,396,827,807	XXX	19,887,650,119	XXX	5,509,177,688
0299998. Reinsurance ceded	1,316,762,377	XXX	590,145,024	XXX	726,617,353
0299999. Annuities: Totals (Net)	24,080,065,430	XXX	19,297,505,095	XXX	4,782,560,334
0300001. 71 IAM 9.32% IMM 83	389,442		389,442		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300002. 83a 6.25% IMM 98	33,758		33,758		
0300003. 83a 6.5% IMM 94	21,618		21,618		
0300004. 83a 6.75% IMM 96	36,076		36,076		
0300005. 83a 7.25% IMM 95	9,464		9,464		
0300006. a-2000 4% IMM NB	77,787		77,787		
0300007. a-2000 4.25% IMM 12	17,797		17,797		
0300008. a-2000 5% IMM 11	24,629		24,629		
0300009. a-2000 5.25% IMM 05	18,201		18,201		
0300010. a-2000 5.5% IMM 04	198,955		198,955		
0300011. a-2000 6.25% IMM 99	28,377		28,377		
0300012. a-2000 6.75% IMM 01	85,648		85,648		
0300013. a-2000 7% IMM 00	136,128		136,128		
0399997. Totals (Gross)	1,077,880		1,077,880		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	1,077,880		1,077,880		
0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-84	1,449		1,405		44
0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB 67-68,73-74,78,80,82-84,86,95-96,98-01	1,109		1,106		2
0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 60-02,04,06,NB	486,717		485,096		1,621
0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,83-10,NB	189,465		189,072		393
0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 71-81,88	139,688		139,688		
0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 73,81-90,92,95-96	118,360		118,360		
0400007. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB NB	1,856		1,856		
0400008. 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-12	3,906		3,906		
0400009. 59 ADB W/ 80 CSO 3% ANN CRF 58-60,62	57		57		
0400010. 59 ADB W/ 80 CSO 3.5% ANN CRF ALB S & U NB	254		254		
0400011. 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-12	1,483		1,483		
0400012. 59 ADB W/ 80 CSO 4.5% ANN CRF 87,89-05	20,567		20,567		
0400013. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 95-05	32,730		32,730		
0400014. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05	101,539		101,539		
0400015. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 99-02	126		126		
0400016. 59 ADB W/ 80 CSO 5% ANN CRF 84-01	67,995		67,995		
0400017. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94	11,536		11,536		
0400018. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 93-94	11,217		11,217		
0400019. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB 94	308		308		
0400020. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98	149		149		
0400021. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03,08-09,12	60,162		60,162		
0400022. 59 ADB W/ 80 CSO 5.5% ANN CRF ALB S & U 87-88,91	76		76		
0400023. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88	14,320		14,320		
0400024. 59 ADB W/ 80 CSO 6% ANN CRF ALB S & U 85-86	47		47		
0400025. 59 ADB W/ 01 CSO 3.5% ANN CRF ALB S & U NB	9,991		9,991		
0400026. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-12	35,078		35,078		
0499997. Totals (Gross)	1,310,184		1,308,123		2,060
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	1,310,184		1,308,123		2,060
0500001. 01 CSO 3.5% CRVM ALB NB	391		391		
0500002. 01 CSO 4% CRVM ALB 10-12	131,779		131,779		
0500003. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,61,64,67-82,84,86-91	3,031		3,031		
0500004. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF ALB S & U 71-73,77-78,80-83,88	102		102		
0500005. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88	61		61		
0500006. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01	1,851		1,851		
0500007. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	1,533,365		1,533,365		
0500008. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 84-12	75,150		71,088		4,062
0500009. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01	2,300		2,300		
0500010. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF ALB S & U 94	263		263		
0500011. 52 INTERCO DISA W/ 80 CSO 5.5% ANN CRF ALB S & U 87-92	9,796		9,796		
0500012. 52 INTERCO DISA W/ 80 CSO 6% ANN CRF ALB S & U 86	1,385		1,385		
0500013. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66,68-73	17,617		17,617		
0500014. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81	146,080		146,080		
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 64,66-67,69-04,06,10	1,761,600		1,719,479		42,121
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,93-01,09	268,627		268,627		
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB	4,461		4,461		
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 89-05	22,693		22,693		
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB	125,794		125,794		
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99	30		30		
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94	752		752		
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99	28,225		28,225		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500023. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 94-98	1,777		1,777		
0500024. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01,04,06-07,09,1	130,630		130,630		
0500025. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-92	2,818		2,818		
0500026. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88	45,513		45,513		
0500027. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.5% ANN CRF NB	4,659		4,659		
0500028. 52 INTERCO DISA W/ 01 CSO 3.5% ANN CRF ALB S & U NB	89,226		89,226		
0500029. 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 10-12	10,545		10,545		
0500030. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-12	246,019		246,019		
0500031. 26 Class (3) 150% W/ 41 CSO 3% MOD 59	2		2		
0500032. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03	138,962		124,559		14,402
0599997. Totals (Gross)	4,805,506		4,744,920		60,585
0599998. Reinsurance ceded	205,065		205,065		
0599999. Disability-Active Lives: Totals (Net)	4,600,441		4,539,855		60,585
0600001. 26-33 INTERCO DISA W/ 41 CSO 3%	9,779		9,779		
0600002. 52 INTERCO DISA W/ 58 CSO 3% 83-01	90,138		90,138		
0600003. 52 INTERCO DISA, PER 2, W/ 58 CSO 3%	7,193,435		7,193,435		
0600004. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 58,62-66,69-71,75-76,79-04,06,	3,786,158		3,786,023		135
0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB	25,070,908		25,070,908		
0600006. 70 INTERCO DISA 2%	137,134				137,134
0600007. 70 INTERCO DISA 3%	60,297				60,297
0600008. 70 INTERCO DISA 3.5%	2,590				2,590
0600009. 70 INTERCO DISA 4.5% 84-88	367,030				367,030
0600010. 26 Class (3) W/ 41 CSO 3% 58-62	6,450		6,450		
0699997. Totals (Gross)	36,723,919		36,156,733		567,186
0699998. Reinsurance ceded	854,553		350,389		504,164
0699999. Disability-Disabled Lives: Totals (Net)	35,869,366		35,806,344		63,022
0700001. Deficiency Reserve	75,501,179		75,261,046		240,133
0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium	29,509,325		29,349,740		159,585
0700003. Cash Surrender Value in Excess of Reserve	7,890,392		7,890,392		
0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies	21,222,277		20,402,626		819,651
0799997. Totals (Gross)	134,123,173		132,903,804		1,219,370
0799998. Reinsurance ceded	37,267,385		37,266,425		960
0799999. Miscellaneous Reserves: Totals (Net)	96,855,788		95,637,379		1,218,410
9999999. Totals (Net) - Page 3, Line 1	35,448,679,228		30,321,352,755		5,127,326,473

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.
2%, 3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,562,333,928
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: ..... $ 3,701,756,411
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: ..... $ 2,073,426,462
9.2 State the amount of reserves established for this business: ..... $ 2,003,722,017
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, 2013

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 2013, the Company introduced two new life plans with non-guaranteed elements.

Allstate Whole Life Advantage is a non-participating whole life plan with an excess credit feature. A variety of riders and additional benefits are offered on the product. Excess credits are based on expected future interest, mortality, and expense experience at the end of each year. Excess credits are reviewed each calendar quarter and paid at the end of the policy year.
The non guaranteed elements for the Allstate Whole Life Advantage are the excess credits. Excess credits may be changed in the future when a review of actual experience and expectations of future experience show that profit objectives are not being met. The interest component of excess credits may be changed more frequently than the expense and mortality components as part of the Company's normal rate setting process for interest sensitive portfolio life products.

Allstate Bridge UL is a flexible premium adjustable life policy. The policy falls in the category commonly referred to as "current assumption" universal life. The policy has a 19 year surrender charge period and a 2% minimum guaranteed interest rate. Several riders and additional benefits are offered. The non guaranteed elements for the Bridge UL are the current cost of insurance rates, credited interest rates, and the current monthly policy fee. Credited interest rates are subject to management discretion but may never be below the minimum guaranteed rate in the contract. Current cost of insurance rates may be changed in the future when a review of actual experience and expectations of future experience show that profit objectives are not being met, subject to maximum rates as stated in the contract.

Fixed Annuities

In 2013, the Company did not introduce any new fixed annuity plans.

Equity Linked Annuities and Equity Indexed Annuities

In 2013, the Company did not introduce any new equity index annuity plans.

Variable Annuities

In 2013, 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 2013, 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 2013 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. Base credited rates offered on Single Premium Life (SPL) have varied over a range from 1.00% to 3.75%.

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 1.00% 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 3.25%.

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 2013 and

ii) Authorized by the company to be illustrated on new and existing business during 2013.

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	1-23-2014 Date
Deferred & Payout Annuities:	Steven J. Rueschhoff, FSA, MAAA Sr. Actuary & Director	Steven J Rueschhoff Signature	1/24/14 Date

ALLSTATE LIFE INSURANCE COMPANY

12/31/13 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Actuarial Guidelines IX-A and IX-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	8,546,938	2,995,396			3,336	5,453,720	1,978	91,204	1,305
2.	Additional contract reserves (a)	341,305,968	120,990,344			83,706	220,176,121	1,425		54,372
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)	349,852,906	123,985,740			87,042	225,629,840	3,403	91,204	55,677
8.	Reinsurance ceded	75,775,071	71,329,827			24,585	4,273,778		91,204	55,677
9.	Totals (Net)	274,077,835	52,655,913			62,457	221,356,062	3,403		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	29,663,490	24,920,316	683,546		145,723	3,909,628	4,278		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	29,663,490	24,920,316	683,546		145,723	3,909,628	4,278		
15.	Reinsurance ceded	1,198,079	472,579	683,546		41,954				
16.	Totals (Net)	28,465,411	24,447,737			103,769	3,909,628	4,278		
17.	TOTAL (Net)	302,543,247	77,103,650			166,226	225,265,690	7,681		
18.	TABULAR FUND INTEREST	12,331,563	3,193,702			4,033	9,133,629	198		
	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, 2013

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 - 2013
Additional Information For Certain Annual Statement Reserv

Exhibit 6 Column	Policy Coverage	Annual Statement Reserve	Discounted At Interest?
1	All	$28,465,411	n/a
2	Disability Income	342,092	YES*
2	Medical	24,105,644	YES*
5	Disability Income	103,769	YES*
6	Disability Income	3,909,628	YES*
7	Disability Income	4,278	YES*

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

ALLSTATE LIFE INSURANCE COMPANY
EXHIBIT 6 - Line 16
Additional Information For Certain Annual Statement Reserves
December 31, 2013

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	2006	None	Company's	Yes	4.00%	292,040	302,777	10,737
		2007	None	Insured	Yes	4.00%	1,024,435	1,059,909	35,474
		2008	None	Data	Yes	4.00%	1,351,878	1,407,572	55,694
		2009	None		Yes	4.00%	2,231,543	2,346,490	114,947
		2010	None		Yes	4.00%	4,356,896	4,649,210	292,314
		2011	None		Yes	4.00%	5,714,910	6,127,332	412,422
		2012	None		Yes	4.00%	9,133,943	9,880,737	746,794
						Subtotal	$24,105,645	$25,774,027	$1,668,382
2	Disability Income	2011	None		Yes	4.00%	342,092	348,867	6,775
5	Disability Income	Various	None		Yes	4.00%	103,769	105,824	2,055
6	Disability Income	Various	None		Yes	4.00%	3,909,628	3,987,054	77,426
7	Disability Income	Various	None		Yes	4.00%	4,278	4,363	85
						Grand total	**$28,465,412**	**$30,220,135**	**$1,754,723**

** 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	4,629,852,102		2,430,530,639	22,004,927		2,177,316,536
2. Deposits received during the year	109,644,842		2,666,701	102,116,864		4,861,277
3. Investment earnings credited to the account	167,089,635		134,928,813	217,201		31,943,621
4. Other net change in reserves						
5. Fees and other charges assessed	408,979		408,979			
6. Surrender charges						
7. Net surrender or withdrawal payments	2,175,264,006		266,665,874	79,069,297		1,829,528,835
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)	2,730,913,593		2,301,051,299	45,269,695		384,592,599
10. Reinsurance balance at the beginning of the year	224,365,001		178,374,968	40,590,164	3,155,692	2,244,177
11. Net change in reinsurance assumed	6,526,082		(24,439,778)	31,150,752	(15,740)	(169,152)
12. Net change in reinsurance ceded	(7,058)					(7,058)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	230,898,141		153,935,190	71,740,915	3,139,951	2,082,084
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,961,811,734		2,454,986,489	117,010,610	3,139,951	386,674,683

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	1,676,002			1,361,954				314,047			
	1.2 Reinsurance assumed	191,241			129,473				61,769			
	1.3 Reinsurance ceded											
	1.4 Net	1,867,243			1,491,427				375,816			
2. In course of settlement:												
2.1 Resisted	2.11 Direct	150,000		150,000								
	2.12 Reinsurance assumed	5,336,878		5,336,878								
	2.13 Reinsurance ceded	1,500,000		1,500,000								
	2.14 Net	3,986,878		(b) 3,986,878	(b)		(b)	(b)				
2.2 Other	2.21 Direct	35,498,668		34,454,362				646,606		397,700		
	2.22 Reinsurance assumed	76,150,927		72,523,050				2,771,482		81,621		774,774
	2.23 Reinsurance ceded	11,959,512		11,124,352				437,460		397,700		
	2.24 Net	99,690,083		(b) 95,853,060	(b)		(b)	(b) 2,980,628		(b) 81,621	(b)	(b) 774,774
3. Incurred but unreported:												
	3.1 Direct	21,594,038		10,741,739			405,846	2,815,877		6,263,915	1,011,750	354,911
	3.2 Reinsurance assumed	27,580,398		15,324,686				4,500		1,574,883		10,676,328
	3.3 Reinsurance ceded	10,441,901		1,368,370			405,846	2,718,072		4,623,870	1,011,750	313,993
	3.4 Net	38,732,534		(b) 24,698,055	(b)		(b)	(b) 102,305		(b) 3,214,928	(b)	(b) 10,717,246
4. TOTALS	4.1 Direct	58,918,708		45,346,101	1,361,954		405,846	3,462,483	314,047	6,661,615	1,011,750	354,911
	4.2 Reinsurance assumed	109,259,445		93,184,615	129,473			2,775,982	61,769	1,656,504		11,451,103
	4.3 Reinsurance ceded	23,901,414		13,992,722			405,846	3,155,532		5,021,570	1,011,750	313,993
	4.4 Net	144,276,738	(a)	(a) 124,537,993	1,491,427			(a) 3,082,933	375,816	3,296,549		11,492,020

(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 $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 24,447,737
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 4,017,675 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	1,539,030,228		370,419,663	706,329,424	2,891		28,698,530	405,395,654	26,687,522		1,496,544
1.2 Reinsurance assumed	1,010,376,546		518,198,063	394,407,462	118,299		13,153,432	51,550,837	3,418,409		29,530,043
1.3 Reinsurance ceded	382,186,870		110,590,761	96,838,102			21,721,232	135,065,434	16,888,843		1,082,499
1.4 Net	(d) 2,167,219,903		778,026,965	1,003,898,784	121,190		20,130,731	321,881,058	13,217,087		29,944,089
2. Liability December 31, current year from Part 1:											
2.1 Direct	58,918,708		45,346,101	1,361,954		405,846	3,462,483	314,047	6,661,615	1,011,750	354,911
2.2 Reinsurance assumed	109,259,445		93,184,615	129,473			2,775,982	61,769	1,656,504		11,451,103
2.3 Reinsurance ceded	23,901,414		13,992,722			405,846	3,155,532		5,021,570	1,011,750	313,993
2.4 Net	144,276,738		124,537,993	1,491,427			3,082,933	375,816	3,296,549		11,492,020
3. Amounts recoverable from reinsurers December 31, current year	2,512,674		2,209,045	54,641				240,064			8,925
4. Liability December 31, prior year:											
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		132,160,678	1,281,881			6,725,498	506,365	1,749,720		12,023,224
5. Amounts recoverable from reinsurers December 31, prior year	2,149,526		2,038,645	10,584			30,839	64,021			5,438
6. Incurred Benefits											
6.1 Direct	1,529,021,804		368,902,788	706,602,912	2,891		24,430,524	404,986,586	22,709,659		1,386,444
6.2 Reinsurance assumed	1,002,824,697		511,965,071	394,324,093	118,299		11,243,089	51,536,016	4,593,621		29,044,507
6.3 Reinsurance ceded	375,160,374		110,633,978	96,862,732			19,154,609	134,948,137	12,539,364		1,021,553
6.4 Net	2,156,686,127		770,233,881	1,004,064,273	121,190		16,519,005	321,574,465	14,763,916		29,409,397

(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 $ 2,687,059 in Line 1.1, $ 3,345,572 in Line 1.4.
$ 2,687,059 in Line 6.1, and $ 3,345,572 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 $ 3,538,620 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	16,586,326	10,505,176	(6,081,150)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,282,884	2,544,692	1,261,808
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	31,192,657	4,155,591	(27,037,066)
9.	Receivables for securities			
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)	49,061,866	17,205,458	(31,856,408)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	105,806	19,011	(86,796)
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	293,497	260,561	(32,936)
	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	24,852,091	75,169,338	50,317,247
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software		86,667	86,667
21.	Furniture and equipment, including health care delivery assets	8,444	11,474	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	2,572,160	1,544,952	(1,027,208)
25.	Aggregate write-ins for other than invested assets	407,918,941	304,787,487	(103,131,455)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	484,812,807	399,084,948	(85,727,858)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	484,812,807	399,084,948	(85,727,858)
	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	366,935,087	253,365,364	(113,569,723)
2502.	Prepaid commissions	37,924,873	41,776,606	3,851,733
2503.	Customer receivable	2,893,700	2,743,136	(150,564)
2598.	Summary of remaining write-ins for Line 25 from overflow page	165,281	6,902,381	6,737,100
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	407,918,941	304,787,487	(103,131,455)

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

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

Investments

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 as an unrealized capital loss. 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 are recorded based on the underlying statutory equity of the subsidiary. Common stock investments in non-insurance subsidiaries, controlled and affiliated ("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 reported 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 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 reported based on the underlying audited GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. The change in net unrealized capital gains and losses are reported through the asset valuation reserve ("AVR"). LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Net realized capital gains and losses on other invested assets resulting from changes in the general level of interest rates on certain qualifying surplus notes are reported through the interest maintenance reserve ("IMR"), all other net realized capital gains and losses resulting from changes in the general level of interest rates and OTTI losses that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations and are included in the AVR.

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 pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For beneficial interests in securitized financial assets 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 as earned income 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 fair value on the settlement of certain derivatives. Realized capital gains and losses on investment sales, including principal payments, are determined on a specific identification basis.

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

For loan-backed and structured securities, the Company assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position (fair value is less than amortized cost) or does not have the intent and ability to retain the loan-backed and structured security for a period of time sufficient to recover the amortized cost basis. If either situation occurs, the security's decline is other than temporary and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the loan-backed or structured security and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected.

NOTES TO FINANCIAL STATEMENTS

If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost.

Realized capital losses recognized on all bonds due to OTTI resulting from changes in the general level of interest rates are reported through the IMR, and OTTI realized losses that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations and are included in the AVR.

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

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

Derivative financial instruments

Derivative financial instruments utilized by the Company include 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. 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. The Company's accounting policy for the various types of derivatives instruments is discussed in detail in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests, extend mortgage loans and purchase private placement securities 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 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 annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method 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 Illinois 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 and interest maintenance reserves

The Company establishes AVR and IMR as promulgated by the NAIC. The AVR offsets potential credit-related investment losses and volatility in recorded changes in fair value measurements on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The AVR calculation is formula-based and considers the prior year reserve balance, the current year's realized credit-related (default) and equity capital gains and losses, net of capital gains tax, and the current year's unrealized capital gains and losses, net of deferred taxes thereon, applicable to the invested asset categories that are grouped within the default and equity components. The default component includes long-term bonds, preferred stocks, short-term bonds, derivatives and mortgage loans. The equity component includes common stocks, real estate and other invested assets. Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit property investments, collateral loans and surplus notes. The undistributed earnings or losses from investments in joint ventures, partnerships and limited liability companies are reported as changes in unrealized capital gains and losses and included in the AVR. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed, whereas, any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment. Realized and unrealized capital gains increase the AVR and realized and unrealized capital losses decrease the AVR. The Company's total AVR is generally limited to a maximum amount of credit-related reserve that is calculated using a set of factors applied to the admitted asset values of the various invested asset categories. Total AVR in one sub-component of either the default or equity component that is in excess of the maximum reserve must be transferred to the "sister" sub-component if that sub-component's total AVR is below its maximum reserve. If the total AVR in either of the combined default or equity component is in excess of the combined maximum reserve, the Company may transfer the excess to the other component if that component's total AVR is below its maximum reserve, or the excess reserve may be released to unassigned surplus. In general, decreases in the Company's total invested assets portfolio will decrease the total AVR and increases will increase the total AVR.

NOTES TO FINANCIAL STATEMENTS

The IMR captures the realized capital gains and losses that result from changes in the overall level of interest rates and amortizes them into investment income over the approximate remaining life of the investments sold. The IMR includes all realized capital gains and losses, net of capital gains tax thereon, due to interest rate changes on fixed income investments, mortgage loans and derivatives, and excludes credit-related realized capital gains and losses on default component invested assets, realized capital gains and losses on equity investments and unrealized capital gains and losses. After a realized capital gain or loss has been identified as interest-related and an expected maturity date has been determined, a company may select either a grouped method or seriatim method for calculating the IMR amortization. The Company has elected to use the seriatim method in calculating its IMR amortization. The total IMR is calculated by adding the current year's interest-related capital gains and losses, net of capital gains tax, to the prior year reserve and subtracting the current year's amortization released to the Summary of Operations. 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. Contract claims are reported net of reinsurance recoverables on unpaid losses, which represent estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts and in accordance with the coverage, terms and conditions of the reinsurance agreement. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance agreements. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverable balances that are current and from authorized reinsurers are reported as admitted assets. Reinsurance recoverable balances from unauthorized reinsurers require collateral at least equal to the amount recoverable, or the recoverable balance is nonadmitted. All reinsurance recoverable balances 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. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, derivatives and impaired bonds carried at fair value. The net change in 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 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 indexed variable annuity contracts accrue to the Company. Gains or losses from the indexed variable annuity business, net of reinsurance, are included in net transfers to or from Separate Accounts in the Summary of Operations. Reserve liabilities for indexed variable annuity contracts are valued using a prescribed statutory valuation interest rate.

2. Accounting Changes and Corrections of Errors

For the years ended December 31, 2013 and 2012, the Company refined 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. In 2013, a key assumption applied in the amortization calculation of actual income on the business was refined to incorporate a subsequent development. In 2012, various assumptions were revised to reflect actual income on the business which had emerged greater than anticipated in the initial amortization methodology. 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 $112 million and $149 million in 2013 and 2012, respectively, including the change in accounting estimate of $79 million and $114 million in 2013 and 2012, respectively, was credited to commissions and expense allowances on reinsurance ceded, Page 4, Line 6 and offset in surplus as a change in surplus as a result of reinsurance, Page 4, Line 51.4. The remaining deferred gain of $21 million and $134 million at December 31, 2013 and 2012, respectively, was included in aggregate write-ins for special surplus funds, Page 3, Line 34. The change did not impact total surplus reported on Page 3, Line 37.

3. Business Combinations and Goodwill

The Company did not participate in business combinations or record goodwill in 2013 or 2012.

4. Discontinued Operations

The Company did not have discontinued operations in 2013 or 2012.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2013 and 2012 were 3.75% and 6.00%, and 3.98% and 10.00%, respectively. All new mortgage loans were commercial.

2. For loans acquired during 2013 and 2012, the maximum percentage of any one loan to the value of the property at the time of the loan was 108.3% and 97.7%, respectively.

(in millions)	2013	2012
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

4. Age analysis of mortgage loans

($ in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 4,906	$ 22	$ 4,928
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 219	$ -	$ 219
(b) Number of loans	-	-	-	-	11	-	11
(c) Percent reduced	- %	- %	- %	- %	1.38 %	- %	1.38 %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 5,089	$ 130	$ 5,219
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ 20	$ -	$ 20
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past Due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 112	$ -	$ 112
(b) Number of loans	-	-	-	-	9	-	9
(c) Percent reduced	- %	- %	- %	- %	0.05-2.00 %	- %	0.05-2.00 %

5. Investment in impaired loans with or without allowance for credit losses:

(in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 69	$ -	$ 69
b. Prior year							
1. With allowance for credit losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No allowance for credit losses	$ -	$ -	$ -	$ -	$ 152	$ -	$ 152

6. Investment in impaired loans – Average recorded investment, interest income recognized, recorded investment in nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

(in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 77	$ -	$ 77
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 41	$ -	$ 41
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Average recorded investment	$ -	$ -	$ -	$ -	$ 180	$ -	$ 180
2. Interest income recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded investments on nonaccrual status	$ -	$ -	$ -	$ -	$ 152	$ -	$ 152
4. Amount of interest income recognized using a cash-basis method of accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

7. The Company did not have any activity to report for 2013 or 2012 within the allowance for credit losses account.

8. 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)	2013	2012
1. The total recorded investment in restructured loans, as of year end	$ 58	$ 4
2. The realized capital losses related to these loans	$ -	$ -
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 2013 or 2012.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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)	2013			2012		
	(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	$ 94	$ 6	$ 88	$ 15	$ 7	$ 8
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	220	28	222	280	9	219
d. Total 1st Quarter	$ 314	$ 34	$ 310	$ 295	$ 16	$ 227
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 75	$ -	$ 75	$ 2	$ -	$ 2
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	8	2	6	64	11	53
g. Present value of cash flows expected to be collected is less than the amortized cost basis	25	3	21	327	8	265
h. Total 2nd Quarter	$ 108	$ 5	$ 102	$ 393	$ 19	$ 320
OTTI recognized 3rd Quarter						
i. Intent to sell	$ 96	$ 3	$ 93	$ -	$ -	$ -
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	6	1	5	-	-	-
k. Present value of cash flows expected to be collected is less than the amortized cost basis	40	-	40	195	8	159
l. Total 3rd Quarter	$ 142	$ 4	$ 138	$ 195	$ 8	$ 159
OTTI recognized 4th Quarter						
m. Intent to sell	$ 25	$ -	$ 25	$ -	$ -	$ -
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	89	2	90	200	9	190
p. Total 4th Quarter	$ 114	$ 2	$ 115	$ 200	$ 9	$ 190
q. Annual Aggregate Total		$ 45			$ 52	

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.

($ 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
05949CGV2	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2013
059500AG3	$ 14	$ 9	5	$ 9	$ 11	03/31/2013
07387BEG4	$ 5	$ 1	4	$ 1	$ 2	03/31/2013
07387BEH2	$ 12	$ 2	10	$ 2	$ 3	03/31/2013
12489WQG2	$ 13	$ 13	-	$ 13	$ 13	03/31/2013
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12544WAG2	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
12666RAF7	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
126670CK2	$ 11	$ 11	-	$ 11	$ 8	03/31/2013
126670GT9	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
161630BD9	$ 9	$ 9	-	$ 9	$ 11	03/31/2013
16208NAD7	$ 8	$ 8	-	$ 8	$ 10	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
2254586G8	$ 5	$ 5	-	$ 5	$ 5	03/31/2013
22545DAJ6	$ 6	$ 1	5	$ 1	$ 4	03/31/2013
225470Q89	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
36185MBN1	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
3622MPAA6	$ 5	$ 5	-	$ 5	$ 6	03/31/2013

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466247J46	$ 5	$ 5		-	$ 5	$ 6	03/31/2013	
46629BAF6	$ 3	$ 3		-	$ 3	$ 4	03/31/2013	
46630LAM6	$ -	$ -		-	$ -	$ -	03/31/2013	
46630MAG7	$ 8	$ 8		-	$ 8	$ 7	03/31/2013	
46630MAH5	$ -	$ -		-	$ -	$ -	03/31/2013	
49307RAE7	$ 7	$ 4		3	$ 4	$ 4	03/31/2013	
52108MDS9	$ -	$ -		-	$ -	$ -	03/31/2013	
59020UH32	$ 5	$ 5		-	$ 5	$ 6	03/31/2013	
606935AP9	$ -	$ -		-	$ -	$ 1	03/31/2013	
617451FU8	$ 1	$ 1		-	$ 1	$ 1	03/31/2013	
61748HVW8	$ 11	$ 11		-	$ 11	$ 11	03/31/2013	
67571MAE9	$ 4	$ 4		-	$ 4	$ 6	03/31/2013	
67571MAL3	$ 1	$ 1		-	$ 1	$ 3	03/31/2013	
68403BAG0	$ 3	$ 3		-	$ 3	$ 3	03/31/2013	
69763NAB7	$ 1	$ -		1	$ -	$ -	03/31/2013	
69763NAC5	$ 1	$ 1		-	$ 1	$ 1	03/31/2013	
73316PBT6	$ 1	$ 1		-	$ 1	$ -	03/31/2013	
74957VAJ8	$ 2	$ 2		-	$ 2	$ 3	03/31/2013	
76200RAV0	$ 13	$ 13		-	$ 13	$ 16	03/31/2013	
86359DSR9	$ 11	$ 11		-	$ 11	$ 13	03/31/2013	
949837BY3	$ 3	$ 3		-	$ 3	$ 3	03/31/2013	
94983UAD9	$ 4	$ 4		-	$ 4	$ 5	03/31/2013	
94984MAE4	$ 1	$ 1		-	$ 1	$ 1	03/31/2013	
94985AAA7	$ 4	$ 4		-	$ 4	$ 5	03/31/2013	
94985LAG0	$ 4	$ 4		-	$ 4	$ 5	03/31/2013	
94985WDZ1	$ 7	$ 7		-	$ 7	$ 8	03/31/2013	
			$	28			**Total 03/31/2013**	
07387BEH2	$ 3	$ 2	$	1	$ 2	$ 2	06/30/2013	
46630LAM6	$ -	$ -		-	$ -	$ -	06/30/2013	
52524MAX7	$ 4	$ 4		-	$ 4	$ 4	06/30/2013	
593171BK6	$ 1	$ 1		-	$ 1	$ 1	06/30/2013	
606935AM6	$ 8	$ 7		1	$ 7	$ 7	06/30/2013	
617451FU8	$ 1	$ 1		-	$ 1	$ 1	06/30/2013	
70556MAA0	$ 3	$ 2		1	$ 2	$ 2	06/30/2013	
73316PBT6	$ 1	$ 1		-	$ 1	$ -	06/30/2013	
73316PGK0	$ 4	$ 4		-	$ 4	$ 4	06/30/2013	
			$	3			**Total 06/30/2013**	
12489WQG2	$ 11	$ 11	$	-	$ 11	$ 10	09/30/2013	
46629QAH9	$ -	$ -		-	$ -	$ -	09/30/2013	
46630LAM6	$ -	$ -		-	$ -	$ -	09/30/2013	
65538PAG3	$ 18	$ 18		-	$ 18	$ 19	09/30/2013	
68403BAG0	$ 3	$ 3		-	$ 3	$ 3	09/30/2013	
73316PGK0	$ 4	$ 4		-	$ 4	$ 4	09/30/2013	
7609854U2	$ 4	$ 4		-	$ 4	$ 4	09/30/2013	
			$	-			**Total 09/30/2013**	
12489WQG2	$ 10	$ 10	$	-	$ 10	$ 10	12/31/2013	
126670CK2	$ 11	$ 11		-	$ 11	$ 10	12/31/2013	
126670GT9	$ 3	$ 3		-	$ 3	$ 3	12/31/2013	
20173MAK6	$ 3	$ 2		1	$ 2	$ 3	12/31/2013	
225470Q89	$ 3	$ 3		-	$ 3	$ 4	12/31/2013	
466247J46	$ 4	$ 4		-	$ 4	$ 5	12/31/2013	
46629BAF6	$ 3	$ 3		-	$ 3	$ 3	12/31/2013	
46630MAG7	$ 8	$ 8		-	$ 8	$ 6	12/31/2013	
59020UH32	$ 4	$ 4		-	$ 4	$ 4	12/31/2013	
65538PAG3	$ 17	$ 17		-	$ 17	$ 18	12/31/2013	
67571MAE9	$ 5	$ 5		-	$ 5	$ 7	12/31/2013	
68403BAG0	$ 3	$ 3		-	$ 3	$ 3	12/31/2013	
70556MAA0	$ 2	$ 1		1	$ 1	$ 1	12/31/2013	
73316PBT6	$ 1	$ 1		-	$ 1	$ -	12/31/2013	
73316PGJ3	$ 7	$ 7		-	$ 7	$ 7	12/31/2013	
94983PAA6	$ 5	$ 5		-	$ 5	$ 6	12/31/2013	
			$	2			**Total 12/31/2013**	
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	

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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	
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	

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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**

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI.

   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 2013	December 31 2012
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (13)	$ (16)
	2. 12 months or longer	$ (129)	$ (312)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 494	$ 139
	2. 12 months or longer	$ 1,195	$ 1,999

5. At December 31, 2013, the aggregate amount of unrealized losses related to loan-backed and structured securities was $142 million. Of the $142 million of unrealized losses, $77 million was related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $77 million, $57 million were related to unrealized losses on investment grade loan-backed and structured securities. Investment grade is defined as a security having a rating from the NAIC of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll or Realpoint; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   The remaining $65 million unrealized losses at December 31, 2013, were related to loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Investment grade loan-backed and structured securities comprising $56 million of these unrealized losses were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations. Of the $65 million, $9 million was related to below investment grade loan-backed and structured securities that had been in an unrealized loss position equal to or greater than 20% of amortized cost for a period of twelve or more consecutive months at December 31, 2013. Unrealized losses on below investment grade securities were the result of wider credit spreads resulting from higher risk premiums since the time of initial purchase. These wider spreads are largely due to the risk associated with the underlying collateral supporting certain loan-backed and structured securities.

   Loan-backed and structured securities in an unrealized loss position were evaluated based 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: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) 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 (3) for certain loan-backed and structured securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

   At December 31, 2013, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis.

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 as of December 31, 2013 or 2012.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The Company did not enter into repurchase agreements in 2013 or 2012.

      2.

(in millions)		Fair Value 2013	Fair Value 2012
Securities lending			
(a)	Open	$ 260	$ 483
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 260	$ 483
(g)	Securities received	-	-
(h)	Total collateral received	$ 260	$ 483

      3. The Company did not enter into dollar repurchase agreements in 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

b.

(in millions)	December 31, 2013	December 31, 2012
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 261	$ 484

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 repossess 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. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The Company did not enter into repurchase agreements in 2013 or 2012.

2.

(in millions)	2013 Amortized Cost	2013 Fair Value	2012 Amortized Cost	2012 Fair Value
Securities lending				
(a) Open	$ 6	$ 6	$ 27	$ 27
(b) 30 days or less	255	255	457	457
(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	$ 261	$ 261	$ 484	$ 484
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 261	$ 261	$ 484	$ 484

3. The Company did not enter into dollar repurchase agreements in 2013 or 2012.

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.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2013 or 2012.

2. None of the Company's real estate investments were sold in 2013 or 2012. In addition, none were held for sale at December 31, 2013 or 2012.

3. There were no properties held for sale at December 31, 2013 or 2012.

4. The Company did not engage in retail land sales operations in 2013 or 2012.

5. The Company did not hold real estate with participating mortgage loan features in 2013 or 2012.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 4 to 12 years and 5 to 13 years at December 31, 2013 and 2012, 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, 2013 or 2012.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2013 or 2012.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2013 or 2012.

5. In 2013 and 2012, the Company did not write-down or reclassify LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

1. Restricted assets (including pledged)

($ in millions)

Restricted Asset Category	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	260	-	-	-	260
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale	1,107	-	-	-	1,107
i. On deposit with states	18	-	-	-	18
j. On deposit with other regulatory bodies	-	-	-	-	-
k. Pledged as collateral not captured in other categories	27	1	-	-	27
l. Other restricted assets	1	-	-	-	1
m. Total restricted assets	$ 1,413	$ 1	$ -	$ -	$ 1,413

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Gross Restricted 6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	483	(223)	260	0.5 %	0.5 %
c. Subject to repurchase agreements	-	-	-	- %	- %
d. Subject to reverse repurchase agreements	-	-	-	- %	- %
e. Subject to dollar repurchase agreements	-	-	-	- %	- %
f. Subject to dollar reverse repurchase agreements	-	-	-	- %	- %
g. Placed under option contracts	-	-	-	- %	- %
h. Letter stock or securities restricted as to sale	873	234	1,107	2.3 %	2.3 %
i. On deposit with states	18	-	18	- %	0.1 %
j. On deposit with other regulatory bodies	-	-	-	- %	- %
k. Pledged as collateral not captured in other categories	30	(3)	27	0.1 %	0.1 %
l. Other restricted assets	1	-	1	- %	- %
m. Total restricted assets	$ 1,405	$ 8	$ 1,413	2.9 %	3.0 %

2. Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

($ in millions)

Other Restricted Assets	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting Separate Account (S/A) Activity (a)	3 Total S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
Collateral pledged for other-the-counter derivatives and futures contracts	$ 27	$ 1	$ -	$ -	$ 27
Total	$ 27	$ 1	$ -	$ -	$ 27

(a) Subset of column 1 (b) Subset of column 3

Other Restricted Assets	Gross Restricted 6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
Collateral pledged for other-the-counter derivatives and futures contracts	$ 30	$ (3)	$ 27	0.1 %	0.1 %
Total	$ 30	$ (3)	$ 27	0.1 %	0.1 %

NOTES TO FINANCIAL STATEMENTS

3. Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

($ in millions)

	Gross Restricted				
	Current Year				
	1	2	3	4	5
Collateral Agreements	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1
Total	$ 1	$ -	$ -	$ -	$ 1

(a) Subset of column 1 (b) Subset of column 3

	Gross Restricted			Percentage	
	6	7	8	9	10
Collateral Agreements	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ -	$ 1	- %	- %
Total	$ 1	$ -	$ 1	- %	- %

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, 2013 or 2012.

B. The Company did not recognize impairment write-downs on joint ventures, partnerships or limited liability companies in 2013. In 2012, during the normal ongoing portfolio monitoring process, the Company identified and recognized a $2 million impairment write-down on a partnership due to the length of time and extent to which the fair values of the underlying investments were depressed. The fair value was determined by assessing the market value of the investments the partnership held. The Company did not recognize impairment write-downs on joint ventures or limited liability companies in 2012.

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, 2013 and 2012 was $106 thousand and $19 thousand, respectively.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2013 and 2012 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 and cleared derivative contracts with a positive statement value at the reporting date.

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 has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Certain derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, negative equity market valuations, increases in credit spreads and foreign currency fluctuations, and for asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial 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.

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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 and included in AVR. 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 and included in AVR, 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 and included in AVR. 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 and included in AVR, 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 and included in AVR. 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. 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

NOTES TO FINANCIAL STATEMENTS

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 2013 or 2012.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualified for hedge accounting treatment in 2013. The Company recognized gains of $453 thousand in net unrealized capital gains during 2012 that resulted from derivatives that no longer qualified for hedge accounting treatment. Net unrealized capital gains and losses are reported within unassigned surplus and included in AVR.

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, 2013 or 2012.

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

(in millions)	12/31/2013 (1) Ordinary	12/31/2013 (2) Capital	12/31/2013 (3) (Col 1+2) Total	12/31/2012 (4) Ordinary	12/31/2012 (5) Capital	12/31/2012 (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	$ 750	$ 157	$ 907	$ 856	$ 180	$ 1,036	$ (106)	$ (23)	$ (129)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 750	$ 157	$ 907	$ 856	$ 180	$ 1,036	$ (106)	$ (23)	$ (129)
(d) DTAs nonadmitted	25	-	25	75	-	75	(50)	-	(50)
(e) Subtotal – net admitted DTA (1c-1d)	$ 725	$ 157	$ 882	$ 781	$ 180	$ 961	$ (56)	$ (23)	$ (79)
(f) DTLs	369	112	481	372	148	520	(3)	(36)	(39)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 356	$ 45	$ 401	$ 409	$ 32	$ 441	$ (53)	$ 13	$ (40)

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

(in millions)	12/31/2013 (1) Ordinary	12/31/2013 (2) Capital	12/31/2013 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 30	$ 30
(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)	356	15	371
1. Adjusted gross DTAs expected to be realized following the balance sheet date	514	15	529
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	371
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	369	112	481
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 725	$ 157	$ 882

	12/31/2012 (4) Ordinary	12/31/2012 (5) Capital	12/31/2012 (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)	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

	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	$ -	$ 30	$ 30
(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)	(53)	(17)	(70)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	57	(17)	40
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(70)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(3)	(36)	(39)
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ (56)	$ (23)	$ (79)

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

(in millions)	2013	2012
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	559.2 %	616.8 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 3,096	$ 3,396

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

	12/31/2013		12/31/2012		Change	
	(1)	(2)	(3)	(4)	(5) (Col 1-3)	(6) (Col 2-4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	750	157	856	180	(106)	(23)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies	-	-	23.3	3.1	(23.3)	(3.1)
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	725	157	781	180	(56)	(23)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	13.1	1.8	17.3	3.4	(4.2)	(1.6)

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

B. The Company recognized all DTLs at December 31, 2013 and 2012.

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

(in millions)	(1) 12/31/2013	(2) 12/31/2012	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (47)	$ (98)	$ 51
(b) Foreign	-	-	-
(c) Subtotal	$ (47)	$ (98)	$ 51
(d) Federal income tax on net capital gains	104	-	104
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 57	$ (98)	$ 155
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	275	293	(18)
(4) Investments	134	174	(40)
(5) Deferred acquisition costs	294	305	(11)
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	-	-	-
(8) Compensation and benefits accrual	8	8	-
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	27	21	6
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Variable annuity sale – deferred gain	7	46	(39)
(14) Other (including items <5% of total ordinary tax assets)	5	9	(4)
(99) Subtotal	$ 750	$ 856	$ (106)
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ 25	$ 75	$ (50)
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 725	$ 781	$ (56)
(e) Capital			
(1) Investments	$ 146	$ 154	$ (8)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Unrealized losses	11	26	(15)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 157	$ 180	$ (23)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 157	$ 180	$ (23)
(i) Admitted DTAs (2d + 2h)	$ 882	$ 961	$ (79)
3. DTLs			
(a) Ordinary			
(1) Investments	$ 65	$ 86	$ (21)
(2) Fixed assets	-	-	-
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	119	140	(21)
(5) Prepaid commissions	13	15	(2)
(6) Deferred premium asset	45	45	-
(7) Other (including items <5% of total ordinary tax liabilities)	-	2	(2)
(99) Subtotal	$ 242	$ 288	$ (46)
(b) Capital			
(1) Investments	$ 107	$ 152	$ (45)
(2) Real estate	-	-	-
(3) Unrealized gains	132	80	52
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 239	$ 232	$ 7
(c) DTLs (3a99 + 3b99)	$ 481	$ 520	$ (39)
4. Net DTAs/DTLs (2i – 3c)	$ 401	$ 441	$ (40)

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

(in millions)	2013	2012	Change
Total DTAs	$ 907	$ 1,036	$ (129)
Total DTLs	481	520	(39)
Net DTAs (DTLs)	$ 426	$ 516	(90)
Tax effect on incremental DTAs			-
Tax effect of unrealized gains (losses)			67
Tax effect of change in accounting principles			-
Change in net deferred income tax			(23)
Adjustment of prior year tax liabilities			-
Tax effect on incremental DTAs			-
Tax effect of nonadmitted assets			(5)
Change in net deferred income tax relating to the provision			$ (28)

(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)

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)	2013	Effective Tax Rate	2012	Effective Tax Rate
Provision computed at statutory rate	$ 144	35.0 %	$ 97	35.0 %
IMR amortization	(15)	(3.6)	(17)	(6.2)
Dividend received deduction	(8)	(2.0)	(8)	(2.9)
Other	(36)	(8.6)	(23)	(8.3)
Change in net deferred income taxes	(28)	(6.9)	(147)	(53.0)
Total statutory income taxes	$ 57	13.9 %	$ (98)	(35.4) %

E. 1. At December 31, 2013, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. Income taxes incurred by the Company in 2013 of $30 million will be available for recoupment in the event of future net losses. There were no income taxes incurred by the Company in 2012 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, 2013 or 2012.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2013 is consolidated with the entities listed below:

ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
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
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.
Northeast Agencies, 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.
The Allstate Corporation

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

NOTES TO FINANCIAL STATEMENTS

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2013 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 2013 and 2012 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Company ("AIC")

On December 30, 2013, with IL DOI approval, the Company paid $500 million in cash to its parent, AIC, which was accounted for as a return of capital.

The Company issued $2 million and $29 million of structured settlement annuities ("SSAs"), a type of immediate annuity, in 2013 and 2012, 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, $94 thousand and $3 million related to SSAs with life contingencies and were included in premium income for 2013 and 2012, 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 indemnify 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 indemnify 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 indemnified by the surety bonds of AIC were $3.50 billion and $3.58 billion at December 31, 2013 and 2012, respectively.

On June 19, 2013, with IL DOI approval, the Company repaid AIC $200 million of principal amount, which represented the remaining balance of the surplus note issued on November 17, 2008, plus $3 million of accrued interest. On April 1, 2013, the Company also paid accrued interest of $7 million to AIC with IL DOI approval. On December 18, 2012, with IL DOI approval, the Company repaid AIC $200 million of the principal amount of the same note, plus $3 million of accrued interest. The details of this surplus note, including amount of interest paid, are disclosed in Note 13, Part 11.

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, 2013 and 2012, the outstanding balance of medium-term notes issued under this program was $85 million and $1.84 billion, respectively. There were no new issues in 2013 or 2012. Total maturities and interest payments were $1.75 billion and $49 million in 2013, and $40 million and $98 million in 2012, respectively.

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

(in millions)	2013	2012
AIC	$ 70	$ 69
Allstate Investments, LLC ("AILLC")	8	7
ALIC Reinsurance Company	7	-
American Heritage Life Insurance Company	1	-
Allstate Distributors, LLC	1	1
Allstate Investment Management, Ltd.	-	1
Total	$ 87	$ 78

The Company also reported $3 million and $2 million as receivable from Allstate Life Insurance Company of New York ("ALNY") at December 31, 2013 and 2012, respectively. 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 Allstate Financial Services, LLC are settled monthly regardless of dollar amount.

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 Company ("LBL") and ALNY, both wholly-owned subsidiaries. The details of the guarantees are disclosed in Note 14, Part A.

F. 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.

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.

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 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 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 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.

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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, 2013 or 2012.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2013 or 2012 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2013 or 2012.

K. The Company did not have investments in foreign insurance subsidiaries at December 31, 2013 or 2012.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2013 or 2012.

11. Debt

A. The Company did not have debt outstanding at December 31, 2013 or 2012.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank ("FHLB") at December 31, 2013 or 2012.

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

A. Defined Benefit Plans

The Company was not a sponsor of defined benefit pension, other postretirement or postemployment plans.

B. The Company was not a sponsor of defined benefit pension or other postretirement plans.

C. The Company was not a sponsor of defined benefit pension or other postretirement plans.

D. The Company was not a sponsor of defined benefit pension or other postretirement plans.

E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company 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, retired employees and employee-agents 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 $24 million and $16 million in 2013 and 2012, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Company was not a sponsor of other postretirement benefit plans.

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, 2013 and 2012. 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, 2013 and 2012. 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, 2013 or 2012.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements 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 from 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 the earned portion of its unassigned surplus is in a negative position

4. The Company did not pay dividends in 2013 or 2012.

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

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

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

8. The Company did not hold stock for special purposes at December 31, 2013 or 2012.

9. The special surplus funds balance was $24 million and $152 million at December 31, 2013 and 2012, respectively. 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.

10. Cumulative unrealized gains and losses reduced negative unassigned funds by $762 million and $601 million at December 31, 2013 and 2012, respectively.

NOTES TO FINANCIAL STATEMENTS

11. The Company previously issued the following surplus notes:

($ in millions)

		2013					
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	$ -	$ 210	$ 521	$ -	11/17/2028

		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	$ 200	$ 231	$ 311	$ -	11/17/2028

The surplus note was issued to AIC in exchange for cash. On June 19, 2013, with IL DOI approval, the Company repaid AIC the remaining $200 million in principal and $3 million in accrued interest. 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.

12. The Company did not have restatements due to quasi-reorganizations in 2013 or 2012.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.17 billion and $898 million at December 31, 2013 and 2012, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

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

2. The Company was a party to the following guarantee agreements at December 31, 2013:

($ 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	$ -	Bonds	$ 4	Obligations associated with bonds expire at various dates on or before March 11, 2018.
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 ALNY 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.	See [1] below	Investment in common stock of ALNY	$ 680	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.	See [1] below	Investment in common stock of LBL and ALNY	$ 15	There have been no payments made pursuant to this guarantee.
Total	$ 1		$ 700	

[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 No. 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.

NOTES TO FINANCIAL STATEMENTS

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 2013	December 31 2012
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.)	$ 700	$ 721
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ -	$ -
2. Contingent liabilities	$ 1	$ 2
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 695	$ 716
2. Joint venture	-	4
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	1	1
5. Other	4	-
6. Total (should equal (3)a)	$ 700	$ 721

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 company are typically related to its proportion of business written in each state. The Company's policy is to accrue a guaranty fund assessment when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2013 and 2012, the Company had accrued $24 million and $33 million, respectively, for future guaranty fund assessments and $17 million and $18 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 2013 or 2012.

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

(in millions)	2013	2012
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges at prior year end	$ 27	$ 29
b. Decreases during the year:		
Policy surcharges charged off	-	1
Premium tax offset applied	1	1
Total decreases	1	2
c. Increases during the year:	-	-
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year end	$ 26	$ 27

The Executive Life Insurance Company of New York ("ELNY") liquidation was closed on August 8, 2013. During the year, the Company has received and paid assessments from certain state guaranty associations. The Company previously accrued a liability for the Company's estimated aggregate exposure for guaranty fund assessments and participation in an industry sponsored plan to supplement certain ELNY policyholders. The ultimate cost will depend on 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 assessments in periods subsequent to the recognition of the assessments by offsetting future state related taxes.

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2013, 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 2013 or 2012.

E. All Other Contingencies

The Company did not have material loss contingencies.

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, after reinsurance, was $2 million and $1 million at December 31, 2013 and 2012, respectively.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2013 or 2012.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

1. The following 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	
	2013	2012	2013	2012
a. Swaps	$ 286	$ 5,918	$ 350	$ 1,458
b. Futures	-	-	-	-
c. Options	6,332	557	-	489
d. Total	$ 6,618	$ 6,475	$ 350	$ 1,947

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 2013 and 2012 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 and cleared contracts at December 31:

(in millions)	2013	2012
Swaps	$ 5	$ 24
Futures	-	-
Options	2	2
Total	$ 7	$ 26

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. 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 and cleared derivatives, margin deposits are required 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, 2013 and 2012, the Company pledged $4 million and $5 million, respectively, of securities and cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. At December 31, 2013, counterparties pledged $8 million of cash and securities to the Company, and the Company pledged $23 million of securities to counterparties. 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.

Off-balance sheet financial instruments

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

(in millions)	2013	2012
Commitments to invest in limited partnership interests	$ 1,168	$ 829
Private placement commitments	$ 5	$ 6
Commitments to extend mortgage loans	$ 1	$ 63

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company enters into both of 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.

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 2013 or 2012.

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large brokerage firms. At December 31, 2013 and 2012, U.S. Treasury and corporate bonds within the General Account with fair values of $242 million and $459 million, respectively, were on loan under these agreements. Additionally, at December 31, 2013, the Company entered into securities lending agreements using corporate bonds within the Separate Accounts. The fair value of securities loaned within the Separate Accounts was $9 million at December 31, 2013. The Company did not have securities lending transactions within the Separate Accounts at December 31, 2012. 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.

2. The Company did not enter into agreements to service assets or liabilities.

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into repurchase, reverse repurchase, dollar repurchase or dollar reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired 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, and any unrated securities sold during the years ended December 31, 2013 and 2012, and reacquired within 30 days of the sale date were:

($ in millions)

	2013				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 3	$ 3	$ -
Bonds	4	1	$ 1	$ 1	$ -
Unaffiliated common stocks	Unrated	24	$ 1	$ 2	$ -

	2012				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	3	$ 1	$ 1	$ -
Bonds	4	3	$ 5	$ 5	$ -

Unaffiliated common stocks were not evaluated for wash sale transactions in 2012.

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

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $82 million and $90 million for the years ended December 31, 2013 and 2012, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 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 at December 31:

(in millions)

	2013			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 44	$ 3	$ 47
Redeemable preferred stocks				
Industrial and miscellaneous	-	-	-	-
Unaffiliated common stocks				
Mutual funds	193	49	-	242
Industrial and miscellaneous	197	1	7	205
Total unaffiliated common stocks	390	50	7	447
Derivative assets				
Equity and index contracts	-	224	2	226
Interest rate contracts	-	4	6	10
Total derivative assets	-	228	8	236
Separate Accounts assets	4,450	179	97	4,726
Total assets at fair value	$ 4,840	$ 501	$ 115	$ 5,456
b. Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ -	$ -	$ -
Credit contracts	-	(3)	-	(3)
Equity and index contracts	-	(148)	-	(148)
Total derivative liabilities	-	(151)	-	(151)
Separate Accounts - Derivatives	-	(19)	-	(19)
Total liabilities at fair value	$ -	$ (170)	$ -	$ (170)

NOTES TO FINANCIAL STATEMENTS

	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				
Mutual funds	153	-	-	153
Industrial and miscellaneous	21	-	7	28
Total unaffiliated common stocks	174	-	7	181
Derivative assets				
Equity and index contracts	-	116	1	117
Interest rate contracts	-	23	1	24
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 - Derivatives	-	(2)	-	(2)
Total liabilities at fair value	$ -	$ (54)	$ 1	$ (53)

There were no transfers between Level 1 and Level 2 during 2013. Transfers from Level 1 to Level 2 during 2012 included unaffiliated common stocks where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

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 01/01/2013	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	$ 5	$ -	$ (2)	$ 1	$ 3
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	17	-	-	-	3
Unaffiliated common stocks					
Industrial and miscellaneous	7	-	-	-	(1)
Separate Accounts assets	98	-	-	-	(5)
Derivatives, net	3	-	-	(12)	14
Total assets and liabilities	$ 130	$ -	$ (2)	$ (11)	$ 14

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 12/31/2013
Bonds					
Industrial and miscellaneous	$ -	$ -	$ (4)	$ -	$ 3
Hybrid securities	3	-	(3)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(20)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	-	-	7
Separate Accounts assets	5	-	-	(1)	97
Derivatives, net	9	-	-	(6)	8
Total assets and liabilities	$ 18	$ -	$ (27)	$ (7)	$ 115

(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
Hybrid securities	-	-	-	-	-
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

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 12/31/2012
Bonds					
Industrial and miscellaneous	$ 3	$ -	$ (25)	$ (1)	$ 5
Hybrid securities	-	-	-	-	-
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

There were no transfers into Level 3 during 2013. Transfers into Level 3 during 2012 included situations where assets measured at lower of cost or market were reported at fair value in 2012 and cost in 2011. Transfers into Level 3 during 2012, also included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider. 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.

Transfers out of Level 3 during 2013 included situations where assets were measured at the lower of cost or market and reported at cost in 2013 and fair value in 2012. There were no transfers out of Level 3 during 2012.

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

   Industrial and miscellaneous bonds consist of residential and commercial mortgage-backed securities and asset-backed securities. The primary inputs to the valuation for residential mortgage-backed securities and asset-backed securities 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. Certain asset-backed securities are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The primary inputs to the valuation for commercial mortgage-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

   Unaffiliated common 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 – Indexed variable 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, indexed variable 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

   Industrial and miscellaneous bonds consist of commercial mortgage-backed securities and asset-backed securities. The primary input to the valuation is 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 - Indexed variable 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.

NOTES TO FINANCIAL STATEMENTS

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

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

Financial assets

(in millions)

	2013					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,348	$ 31,242	$ 89	$ 30,743	$ 1,516	$ -
Preferred stocks	$ 19	$ 18	$ -	$ 19	$ -	$ -
Unaffiliated common stocks	$ 447	$ 447	$ 390	$ 50	$ 7	$ -
Mortgage loans on real estate	$ 5,110	$ 4,928	$ -	$ -	$ 5,110	$ -
Cash equivalents	$ 504	$ 504	$ 157	$ 347	$ -	$ -
Short-term investments	$ 29	$ 29	$ 19	$ -	$ 10	$ -
Derivatives	$ 225	$ 238	$ -	$ 231	$ (6)	$ -
Other invested assets:						
LIHTC property investments	$ 289	$ 275	$ -	$ -	$ 289	$ -
Unaffiliated surplus notes	$ 60	$ 55	$ -	$ 60	$ -	$ -
Collateral loans	$ 275	$ 275	$ -	$ -	$ 275	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Separate Accounts	$ 4,726	$ 4,726	$ 4,450	$ 179	$ 97	$ -

	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	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -
Separate Accounts	$ 4,661	$ 4,661	$ 4,414	$ 149	$ 98	$ -

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 Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

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 short-term investments in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

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 collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

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.

NOTES TO FINANCIAL STATEMENTS

Financial liabilities

(in millions)

	December 31, 2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 3,547	$ 2,962	$ -	$ -	$ 3,547	$ -
Securities lending collateral	$ 260	$ 260	$ -	$ 260	$ -	$ -
Derivatives	$ 165	$ 172	$ -	$ 165	$ -	$ -
Derivative collateral	$ 6	$ 6	$ -	$ 6	$ -	$ -
Separate Accounts - Derivatives	$ 19	$ 19	$ -	$ 19	$ -	$ -

	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	$ -	$ -

The fair value of the liability for deposit-type contracts is generally based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Immediate annuities without life contingencies are generally 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 2013 and 2012.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2013 or 2012.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2013 or 2012.

C. Other Disclosures and Unusual Items

On July 17, 2013, the Company entered into a definitive agreement with Resolution Life Holdings, Inc., and Resolution Life L.P., both unaffiliated entities, to sell all of the outstanding shares of its wholly-owned subsidiary, LBL, a Nebraska domiciled insurance company, for $600 million subject to certain adjustments as of the closing date. Prior to the closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately $12 billion of total policy reserves, and ceded to the Company will be recaptured. An estimated $3 billion of LBL's total policy reserves will continue to be reinsured by the Company. An after-tax gain to the Company on this transaction is estimated to be $350 million to $400 million. The transaction is subject to regulatory approvals and other customary closing conditions. The Company expects the closing to occur in April 2014.

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. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2013 or 2012.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2013 or 2012.

F. 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, 2013, the ABS RMBS portfolio had net unrealized losses of $3 million, comprised of $10 million in gross unrealized losses and $7 million in gross unrealized gains. 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.

   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, 2013, the Alt-A portfolio had net unrealized gains of $7 million, comprised of $14 million in gross unrealized gains and $7 million in gross unrealized losses. 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.
   Both 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 other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. The Company recorded the following OTTI losses for the years ended December 31:

(in millions)	2013		2012	
	ABS RMBS	Alt-A	ABS RMBS	Alt-A
Related to asset impairments	$ 2	$ -	$ 7	$ 9
Due to the potential sale of assets to meet cash flow needs	-	-	7	-
Total OTTI	$ 2	$ -	$ 14	$ 9

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 losses, 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)	2013			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 269	$ 259	$ 256	$ 2
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 269	$ 259	$ 256	$ 2

	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 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)	2013	2012
Actual cost	$ 255	$ 305
Book/adjusted carrying value	$ 251	$ 302
Fair value	$ 258	$ 297
OTTI losses recognized	$ -	$ 9

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.

G. 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.

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	1,053	$ 90	722	$ 56
b. 13 to 24 months	329	20	-	-
c. 25 to 37 months	-	-	-	-
d. 37 to 48 months	-	-	-	-
e. 49 to 60 months	-	-	-	-
f. Over 60 months	-	-	-	-
g. Total	1,382	$ 110	722	$ 56

NOTES TO FINANCIAL STATEMENTS

3. Below is a reconciliation of the retained asset accounts:

($ in millions)	2013			
	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	722	$ 56	-	$ -
b. Number/amount of retained asset accounts issued/added during the year	2,266	258	-	-
c. Investment earnings credited to retained asset accounts during the year	N/A	-	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	1,606	204	-	-
g. Number/balance of retained asset accounts at the end of the year	1,382	$ 110	-	$ -

22. Events Subsequent

An evaluation of subsequent events was made through February 25, 2014 for the Annual Statement issued on February 27, 2014. 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 2013 and 2012: 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 2013 and 2012: 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 2013 and 2012: 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 2013 and 2012: 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 2013: $42 million
For 2012: $49 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 2013 and 2012: Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance in 2013 or 2012.

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2013 or 2012.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.

2. The Company was not a certified reinsurer in 2013 or 2012.

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, 2013 or 2012.

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 2013 and 2012. The Company did not accrue additional premiums or return premiums related to the prior-year effects in 2013 or 2012.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* at December 31, 2013 or 2012.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2013 or 2012.

29. Participating Policies

For 2013 and 2012, the Company recognized premiums related to life participating policies of $106 thousand and $115 thousand, respectively. In both 2013 and 2012, 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 $50 thousand and $51 thousand in 2013 and 2012, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating at December 31, 2013 and 2012.

30. Premium Deficiency Reserves

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

($ in millions)	2013	2012
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	12/31/2013	12/31/2012
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 traditional 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, 2013 and 2012, the Company had $7.34 billion and $7.25 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 at both December 31, 2013 and 2012.

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. Other reserve changes in 2013 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
Retention limit decrease on assumed business	$ (11)	$ -	$ (11)	$ -	$ -	$ -	$ -	$ -
Administrative system data update	(29)	-	(3)	(26)	-	-	-	-
Total	$ (40)	$ -	$ (14)	$ (26)	$ -	$ -	$ -	$ -

The Company did not have other reserve changes in 2012.

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, 2013:

(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	$ 4,425	$ -	$ -	$ 4,425	13.4 %
(2) At book value less current surrender charge of 5% or more	1,711	288	-	1,999	6.1
(3) At fair value	20	-	4,355	4,375	13.2
(4) Total with adjustment or at fair value (Total of 1 though 3)	6,156	288	4,355	10,799	32.7
(5) At book value without adjustment (minimal or no charge or adjustment)	11,241	11	-	11,252	34.1
B. Not subject to discretionary withdrawal	10,963	-	24	10,987	33.2
C. Total (gross: direct + assumed)	28,360	299	4,379	33,038	100.0 %
D. Reinsurance ceded	1,317	-	-	1,317	
E. Total (net)* (C) – (D)	$ 27,043	$ 299	4,379	$ 31,721	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

F. Life & Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 24,080
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,962
4. Subtotal	27,043
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	4,678
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	4,678
12. Combined Total	$ 31,721

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

	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 Statement:	
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 Statement:	
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

G. The Company did not have funding agreements with the FHLB at December 31, 2013 or 2012.

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)	2013		2012	
Type	Gross	Net of Loading	Gross	Net of Loading
(1) Industrial	$ -	$ -	$ -	$ -
(2) Ordinary new business	28	13	24	13
(3) Ordinary renewal	190	290	193	285
(4) Credit life	-	-	-	-
(5) Group life	2	3	2	3
(6) Group annuity	-	-	-	-
(7) Totals	$ 220	$ 306	$ 219	$ 301

34. Separate Accounts

A. Separate Account Activity

1. Separate Accounts held by the Company are for variable annuity contracts, variable life policies and indexed variable 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, excluding any purchase payments or transfers directed by the contractholder to earn a fixed rate of return which are included in the Company's General Account assets. 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, 2013 and 2012, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

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

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

(in millions)	2013		2012	
Product/transaction	Legally insulated assets	Separate Account Assets (Not legally insulated)	Legally insulated assets	Separate Account Assets (Not legally insulated)
Variable annuity contracts	$ 4,390	$ -	$ 4,359	$ -
Variable life policies	60	-	54	-
Indexed variable annuity contracts	-	276	-	248
Total	$ 4,450	$ 276	$ 4,413	$ 248

3. Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2013 and 2012, the Company had a maximum guarantee for Separate Account liabilities of $991 million and $1,276 million, respectively. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

(in millions)	
a. 2013	$ 19
b. 2012	$ 21
c. 2011	$ 24
d. 2010	$ 27
e. 2009	$ *

* Data not available

The amount paid by the General Account for Separate Account guarantees in respect of variable annuity products was $40 million, $60 million, $73 million and $160 million in 2013, 2012, 2011 and 2010, respectively.

4. The Company did not have securities lending transactions within the Separate Accounts at December 31, 2013 or 2012.

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.

Indexed variable 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. Indexed variable 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, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, 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 and fixed rate of return fund investments, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance, including the assumed modified coinsurance reinsurance from LBL and American Maturity Life Insurance Company ("AML"), were $5.27 billion at both December 31, 2013 and 2012. The General Account liability balances reinsured to Prudential under the coinsurance reinsurance were $1.32 billion and $1.55 billion at December 31, 2013 and 2012, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts for the year ended December 31, 2013 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 12/31/13	$ 86	$ -	$ -	$ 6	$ 92
Reserves at December 31, 2013					
2. For accounts with assets at:					
a. Fair value	$ 299	$ -	$ -	$ 4,437	$ 4,736
b. Amortized cost	-	-	-	-	-
c. Total reserves*	$ 299	$ -	$ -	$ 4,437	$ 4,736
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With fair value adjustment	$ 299	$ -	$ -	$ -	$ 299
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,413	4,413
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	299	-	-	4,413	4,712
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 299	$ -	$ -	$ 4,437	$ 4,736
* 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, 2012 was as follows:

	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

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

(in millions)	2013	2012
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement		
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 92	$ 86
b. Transfers from Separate Accounts (Page 4, Line 10)	836	832
c. Net transfers to (from) Separate Accounts (a) – (b)	(744)	(746)
2. Reconciling adjustments:		
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(183)	(184)
b. Net transfers assumed from Charter National Life Insurance Company pursuant to modified coinsurance agreement	(12)	(14)
c. Net transfers assumed from AML pursuant to modified coinsurance agreement	(1)	(1)
d. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement	-	(1)
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (940)	$ (946)

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, 2013 and 2012.

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 [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

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. 12/31/2013

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

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
ALLBRIDGE INVESTMENTS FUND	$ 2,877,134
ALLIANT TAX CREDIT FUND 65 LP	12,916,188
ALLIANT TAX CREDIT FUND 66, LTD	17,505,976
ASLAN REALTY PARTNERS III	-
BABSON MEZZANINE REALTY INVESTORS LP	2,382,315
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	3,611,945
BEACON CAPITAL STRATEGIC PARTNERS V, LP	6,771,267
BEACON CAPITAL STRATEGIC PARTNERS VI	11,160,152
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	23,116,481
BLACKSTONE REAL ESTATE PARTNERS V	21,479,181
BLACKSTONE REAL ESTATE PARTNERS VI LP	38,199,625
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	14,696,590
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	8,236,324
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	17,243,238
BROADWAY PARTNERS REAL ESTATE FUND II, LP	-
CABOT INDUSTRIAL VALUE FUND III	-
CABOT PROPERTIES VALUE FUND II	6,866,497
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	1,612,570
CBRE STRATEGIC PTR US OPP V LP	16,877,138
CENTERLINE (F/K/A ARCAP) RE SPEC SIT MTG FUND	1,683,989
CENTERLINE CORPORATE PARTNERS XXXVII	-
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	1,683,155
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	13,116,792
CSFB GEORGIA STATE FUND I, LLC	209,531
ENTERPRISE HOUSING PARTNERS XX	15,430,832
ENTERPRISE HOUSING PARTNERS XXI LP	8,573,841
GEM REALTY FUND III	1,807,006
GLENARM RESIDENTIAL HOLDINGS, LLC	23,486,470
H/2 SPECIAL OPPORTUNITIES	8,138,203
HARTFORD MEZZANINE INVESTORS I, LLC	2,663,865
HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	2,973,012
HILLENBRAND GLOBAL MORTGAGE FUND I LP	-
JER FUND III	1,043,046
JER REAL ESTATE PARTNERS IV LP	2,509,850
KEYSTONE INDUSTRIAL FUND, LP	10,805,770
KTR INDUSTRIAL FUND II	19,447,588
KTR INDUSTRIAL FUND III LP	14,352,805
LANDMARK REAL ESTATE FUND V, LP	3,950,797
LION GABLES APARTMENT FUND	12,909,244
ML-AI VENTURE 1	25,060,974
MOGA TAX CREDIT FUND II LLC	835,617
MORGAN STANLEY REAL ESTATE FUND II	38,227
MORGAN STANLEY REAL ESTATE FUND V - U.S	1,561,939
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	17,269,081
MORGAN STANLEY REAL ESTATE FUND VI-INTL	2,577,429
NATIONAL EQUITY FUND 2011 LP	15,975,705
NYLIM REAL ESTATE MEZZANINE FUND II LP	886,611
O'CONNOR NORTH AMERICAN PROPERTIES	5,552,008
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	11,301,815
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	7,918,712
RAYMOND JAMES TAX CREDIT FUND 36 LLC	12,403,313
RAYMOND JAMES TAX CREDIT FUND 37, LLC	15,576,775
RAYMOND JAMES TAX CREDIT FUND 38, LLC	18,128,044
RBC TAX CREDIT EQUITY NATIONAL FUND 13	15,567,928
RBC TAX CREDIT EQUITY NATIONAL FUND 14	16,479,936
RED STONE 2011 NATIONAL FUND	10,039,534
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX	19,931,359
RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	25,362,037
ROCKPOINT REAL ESTATE FUND I	1,129,231
ROCKPOINT REAL ESTATE FUND II, LP	4,724,480
ROCKPOINT REAL ESTATE FUND III LP	6,436,810
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	903,316
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	8,247,676
SEASONS RESIDENTIAL HOLDINGS, LLC	33,008,526
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	3,564,680
STARWOOD CAPITAL HOSPITALITY FUND II	24,349,231
STARWOOD HOSPITALITY I	14,737,419
STARWOOD OPPORTUNITY FUND VII, LP	10,572,334
TCF A/GA-1 LLC	213,494
WALTON STREET REAL ESTATE FUND V	10,194,698
WALTON STREET REAL ESTATE FUND VI	22,045,354

WESTBROOK REAL ESTATE FUND I	43,617
WESTBROOK REAL ESTATE FUND IX, LP	5,999,499
WESTBROOK REAL ESTATE FUND VII	10,205,381
WESTBROOK REAL ESTATE FUND VIII	10,001,070
WESTBROOK REAL ESTATE PARTNERS V, LP	149,230
WESTBROOK REAL ESTATE PARTNERS VI	5,393,108
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	11,254,900
	$ 755,979,514

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, NORTHBROOK, IL 60062				YES

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

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

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

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

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

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

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

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

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

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 78

12.13 Total book/adjusted carrying value ..... $ 755,979,514

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 [ ] No [X]

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

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

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

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance 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. ..... $ 259,779,173

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.	$	261,435,530
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	261,435,390
24.103	Total payable for securities lending reported on the liability page.	$	259,779,173

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	$	26,699,874
25.26	Placed under option agreements	$	
25.27	Letter stock or other securities restricted as to sale	$	1,107,386,370
25.28	On deposit with state or other regulatory body	$	18,381,149
25.29	Other	$	947,849

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	1,107,386,370

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. $ 7,319,553

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 [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
78462F-10-3	SPDR S&P 500 ETF TRUST	112,935,123
46429B-69-7	ISHARES MSCI USA MIN VOL	51,630,100
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND	49,295,580
464287-20-0	ISHARES CORE S&P 500 ETF	23,206,250
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE	5,198,646
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	291,158
29.2999 - Total		242,556,857

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
ISHARES TRUST RUSSELL 2000 INDEX FUND	COSTAR GROUP INC	87,414,504	12/31/2013
	ATHENAHEALTH INC	82,009,492	12/31/2013
	ACUITY BRANDS INC	77,712,308	12/31/2013
	MIDDLEBY CORP	74,852,162	12/31/2013
	ISIS PHARMACEUTICALS INC	74,248,334	12/31/2013
ISHARES MSCI USA MIN VOL	EXXON MOBIL CORP	38,829,124	12/31/2013
	PAYCHEX INC	37,766,862	12/31/2013
	AUTOMATIC DATA PROCESSIN	37,552,326	12/31/2013
	MERCK & CO. INC.	37,436,099	12/31/2013
	UNITED PARCEL SERVICE-CL	37,224,065	12/31/2013
SPDR S&P 500 ETF TRUST	APPLE INC	5,341,495,062	12/31/2013
	EXXON MOBIL CORP	4,673,425,715	12/31/2013
	GOOGLE INC-CL A	3,324,455,092	12/31/2013
	MICROSOFT CORP	3,004,912,141	12/31/2013
	GENERAL ELECTRIC CO	2,997,746,834	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	UNILEVER PLC	110,125,715	12/31/2013
	GMO US TREASURY FUND	109,562,800	12/31/2013
	COPA HOLDINGS SA	78,101,658	12/31/2013
	COLGATE-PALMOLIVE CO	73,418,635	12/31/2013
	DANONE	67,964,939	12/31/2013
ISHARES CORE S&P 500 ETF	APPLE INC	1,697,376,828	12/31/2013
	EXXON MOBIL CORP	1,486,385,424	12/31/2013
	GOOGLE INC	1,057,463,852	12/31/2013
	MICROSOFT CORP	956,009,624	12/31/2013
	GENERAL ELECTRIC CO	953,478,459	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	TRANSURBAN GROUP	30,356,358	12/31/2013
	ABERTIS INFRAESTRUCTURAS SA	27,404,749	12/31/2013
	ENBRIDGE INC	25,405,424	12/31/2013
	ATLANTIA SPA	23,399,225	12/31/2013
	TRANSCANADA CORP	22,754,046	12/31/2013

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	31,858,178,011	32,968,735,597	1,110,557,586
30.2 Preferred stocks	17,641,640	19,316,981	1,675,341
30.3 Totals	31,875,819,651	32,988,052,578	1,112,232,927

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? ..... $ 358,390

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	161,150

34.1 Amount of payments for legal expenses, if any? ..... $ 5,554,204

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
WILLKIE FARR & GALLAGHER LLP	2,988,036
DRINKER, BIDDLE & REATH, LLP	1,402,030

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 246,093

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	169,042

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	2,377,450,800	2,240,186,491
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	23,335,507	23,498,385
2.5	Reserve Denominator	35,798,643,425	37,401,611,612
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? $ 12,962,441

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)"? 41,998,313

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 $ 195,654,391
4.22 Received $ 189,767,176

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: $ 2,587,510,317

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	None	NA	851,725	851,725		Exhibit 5B	100% reinsured	
DB-HDV	GMIB	2	32,751	32,751	2,583	Exhibit 5B	100% reinsured	2,583
DB-HDV	GMWB	NA	114,986	114,986	201	Exhibit 5B	100% reinsured	201
DB-MAV	None	NA	1,154,887,028	1,154,887,028	28,719,311	Exhibit 5B	100% reinsured	28,719,311
DB-MAV	GMIB	0	413,277,549	422,658,028	52,987,128	Exhibit 5B	100% reinsured	52,987,128
		1	9,360,182		780,809	Exhibit 5B		780,809
		5	20,297		24,850	Exhibit 5B		24,850
DB-MAV	GMAB	0	7,741,331	150,726,138		Exhibit 5B	100% reinsured	
		1	27,760,645		402,519	Exhibit 5B		402,519
		2	23,293,130		270,234	Exhibit 5B		270,234
		3	18,301,566		416,415	Exhibit 5B		416,415
		4	10,585,729		763,325	Exhibit 5B		763,325
		5	6,491,686		414,529	Exhibit 5B		414,529
		6	9,168,599		626,982	Exhibit 5B		626,982
		7	10,748,295		551,406	Exhibit 5B		551,406
		8	7,313,288		789,880	Exhibit 5B		789,880
		9	1,649,290		193,184	Exhibit 5B		193,184
		10	514,817		38,831	Exhibit 5B		38,831
		11	8,150,219		877,804	Exhibit 5B		877,804
		12	11,825,959		1,601,170	Exhibit 5B		1,601,170
		13	6,266,551		704,420	Exhibit 5B		704,420
		14	915,034		162,070	Exhibit 5B		162,070
DB-MAV	GMWB	NA	105,554,852	105,554,852	1,569,681	Exhibit 5B	100% reinsured	1,569,681
DB-MAV/RU	None	NA	559,724,270	559,724,270	38,406,137	Exhibit 5B	100% reinsured	38,406,137
DB-MAV/RU	GMIB	0	811,611,457	841,735,061	124,132,165	Exhibit 5B	100% reinsured	124,132,165
		1	30,012,515		2,316,767	Exhibit 5B		2,316,767
		2	111,089			Exhibit 5B		
DB-MAV/RU	GMAB	0	4,054,257	66,958,850	59,173	Exhibit 5B	100% reinsured	59,173
		1	20,135,837		158,216	Exhibit 5B		158,216
		2	10,084,479		127,078	Exhibit 5B		127,078
		3	6,940,985		179,447	Exhibit 5B		179,447
		4	1,546,155		61,922	Exhibit 5B		61,922
		5	1,028,120		47,530	Exhibit 5B		47,530
		6	3,082,111		111,031	Exhibit 5B		111,031
		7	3,736,877		499,100	Exhibit 5B		499,100
		8	1,067,962		91,457	Exhibit 5B		91,457
		9	370,512		83,117	Exhibit 5B		83,117
		10	46,118			Exhibit 5B		
		11	3,636,077		466,098	Exhibit 5B		466,098
		12	2,781,341		368,305	Exhibit 5B		368,305
		13	8,448,017		1,954,870	Exhibit 5B		1,954,870
DB-MAV/RU	GMWB	NA	29,279,669	29,279,669	909,056	Exhibit 5B	100% reinsured	909,056
DB-Ratchet	None	NA	237,134,089	237,134,089	649,920	Exhibit 5B	100% reinsured	649,920
DB-Ratchet	GMIB	0	33,285,073	45,547,890	1,137,429	Exhibit 5B	100% reinsured	1,137,429
		1	12,262,817		529,170	Exhibit 5B		529,170

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-Reset	None	NA	464,140,125	464,140,125	2,209,270	Exhibit 5B	100% reinsured	2,209,270
DB-Reset	GMIB	0	51,829,847	51,829,847	1,837,728	Exhibit 5B	100% reinsured	1,837,728
DB-Rollup	None	NA	137,927,099	137,927,099	2,108,551	Exhibit 5B	100% reinsured	2,108,551
DB-Rollup	GMIB	0	31,883,811	34,433,263	1,196,479	Exhibit 5B	100% reinsured	1,196,479
		1	2,549,451		155,583	Exhibit 5B		155,583
DB-Rollup	GMAB	0	4,458,023	36,791,139	32,170	Exhibit 5B	100% reinsured	32,170
		1	8,649,650		150,924	Exhibit 5B		150,924
		2	4,283,053		30,523	Exhibit 5B		30,523
		3	4,715,247		235,586	Exhibit 5B		235,586
		4	2,540,023		376,054	Exhibit 5B		376,054
		5	2,063,587		186,314	Exhibit 5B		186,314
		6	2,168,758		185,978	Exhibit 5B		185,978
		7	2,233,678		159,605	Exhibit 5B		159,605
		8	857,445		47,409	Exhibit 5B		47,409
		9	577,688		70,159	Exhibit 5B		70,159
		10	285,522		8,797	Exhibit 5B		8,797
		11	1,194,292		98,744	Exhibit 5B		98,744
		12	1,902,204		268,378	Exhibit 5B		268,378
		13	735,694		79,878	Exhibit 5B		79,878
		14	126,275		13,718	Exhibit 5B		13,718
DB-Rollup	GMWB	NA	17,360,421	17,360,421	263,037	Exhibit 5B	100% reinsured	263,037
DB-ROP	None	NA	639,863,530	639,863,530	4,729,628	Exhibit 5B	100% reinsured	4,729,628
DB-ROP	GMIB	0	102,230,986	112,008,244	2,321,424	Exhibit 5B	100% reinsured	2,321,424
		1	9,766,947		343,806	Exhibit 5B		343,806
		2	10,311			Exhibit 5B		
DB-ROP	GMAB	0	21,298,357	341,579,103	857	Exhibit 5B	100% reinsured	857
		1	44,054,298		266,470	Exhibit 5B		266,470
		2	45,696,478		422,059	Exhibit 5B		422,059
		3	47,540,063		814,226	Exhibit 5B		814,226
		4	29,715,119		902,083	Exhibit 5B		902,083
		5	18,267,881		947,246	Exhibit 5B		947,246
		6	16,705,909		1,154,443	Exhibit 5B		1,154,443
		7	27,281,731		2,597,778	Exhibit 5B		2,597,778
		8	21,867,113		2,546,698	Exhibit 5B		2,546,698
		9	4,601,592		496,221	Exhibit 5B		496,221
		10	3,418,937		414,819	Exhibit 5B		414,819
		11	18,205,779		1,655,582	Exhibit 5B		1,655,582
		12	23,140,777		1,872,322	Exhibit 5B		1,872,322
		13	16,108,828		1,570,433	Exhibit 5B		1,570,433
		14	3,289,312		495,728	Exhibit 5B		495,728
		15	386,929		52,432	Exhibit 5B		52,432
DB-ROP	GMWB	NA	322,076,138	322,076,138	4,336,760	Exhibit 5B	100% reinsured	4,336,760
DB-RU/RE	None	NA	145,325,948	145,325,948	3,421,946	Exhibit 5B	100% reinsured	3,421,946
DB_ROP	None	N/A	113,350,963	113,350,963	56,843	Exhibit 5	0%	
DB_ROP	GMAB	N/A	326,678,353	326,678,353	12,653,076	Exhibit 5	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: $ 7,979,707,914

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	12,214,706

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 2013	2 2012	3 2011	4 2010	5 2009
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	130,000,552	125,544,012	123,235,005	121,024,607	116,353,111
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	204,605,606	199,034,610	185,209,702	179,024,779	172,394,249
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	8,089,284	7,444,344	7,092,619	6,723,731	6,762,175
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	342,695,443	332,022,966	315,537,325	306,773,117	295,509,535
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	455,513	2,408	230	69,417	193,090
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	840,365	809,538	573,561	6,143	8,362
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	1,295,878	811,946	573,791	75,560	201,452
	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)	1,462,855,768	1,447,411,482	1,353,045,499	1,550,302,800	1,457,246,068
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	789,952,665	663,849,607	484,054,990	732,765,236	1,339,042,789
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	24,826,125	25,850,042	25,752,120	26,383,286	26,560,903
17.2	Group annuities (Line 20.4, Col. 7)	8,685,112	15,709,000	26,284,701	64,334,395	356,775,762
18.1	A & H-group (Line 20.4, Col. 8)	12,637,767	5,402,132	3,019,833	2,589,904	2,669,503
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	78,493,364	81,964,228	84,568,012	83,178,257	79,551,749
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,377,450,800	2,240,186,491	1,976,725,154	2,459,553,878	3,261,846,774
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	43,132,216,545	47,147,535,266	49,138,029,391	52,840,616,225	56,731,241,703
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	40,257,097,375	43,764,603,941	45,682,372,546	49,501,479,126	53,263,828,239
23.	Aggregate life reserves (Page 3, Line 1)	35,448,679,228	37,075,155,413	39,330,245,136	42,375,656,323	44,150,623,683
24.	Aggregate A & H reserves (Page 3, Line 2)	302,543,247	267,366,028	245,861,115	205,714,039	179,478,257
25.	Deposit-type contract funds (Page 3, Line 3)	2,961,811,734	4,854,217,103	4,939,702,122	5,674,526,940	7,514,105,034
26.	Asset valuation reserve (Page 3, Line 24.01)	553,447,026	406,772,783	213,712,835	70,348,503	
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)	2,869,716,569	3,377,528,725	3,450,254,245	3,333,734,498	3,462,010,864
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(1,054,041,707)	(1,772,719,048)	(3,125,578,370)	(892,773,205)	7,732,229,613
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,497,036,865	3,837,503,599	3,723,815,306	3,441,593,563	3,507,732,002
31.	Authorized control level risk - based capital	553,669,369	550,589,095	553,520,442	581,099,038	578,900,548
	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)	74.5	75.9	77.6	78.9	78.2
33.	Stocks (Lines 2.1 and 2.2)	3.3	2.4	2.1	1.9	1.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.8	11.4	12.3	11.5	12.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1			
36.	Cash, cash equivalents and short-term investments (Line 5)	1.3	2.3	1.1	1.9	2.2
37.	Contract loans (Line 6)	1.9	1.7	1.7	1.6	1.4
38.	Derivatives (Page 2, Line 7)	0.6	0.3	0.4	0.9	XXX
39.	Other invested assets (Line 8)	6.6	5.8	4.8	3.4	2.5
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)					XXX
42.	Aggregate write-ins for invested assets (Line 11)					1.2
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 2013	2 2012	3 2011	4 2010	5 2009
	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),	934,767,439	905,797,650	896,026,318	867,083,018	870,359,255
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	625,510,308	659,224,225	673,896,111	689,775,168	508,721,496
50.	Total of above Lines 44 to 49	1,560,277,747	1,565,021,875	1,569,922,429	1,556,858,186	1,379,080,751
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)	484,812,807	399,084,948	504,993,961	890,610,860	974,289,336
53.	Total admitted assets (Page 2, Line 28, Col. 3)	47,858,510,933	51,808,172,624	53,978,754,388	58,763,010,092	63,008,532,260
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,131,374,568	2,118,258,381	2,273,428,449	2,568,274,799	2,299,054,802
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(49,969,038)	(67,058,601)	(142,308,013)	(493,046,069)	(895,522,636)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	140,882,256	149,243,755	129,230,671	242,222,928	78,577,177
57.	Total of above Lines 54, 55 and 56	2,222,287,786	2,200,443,535	2,260,351,107	2,317,451,658	1,482,109,343
	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)	4,996,226,681	5,629,013,654	6,564,272,982	5,819,992,156	5,816,360,273
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	44,173,314	38,601,219	40,419,238	37,695,618	35,315,240
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	367,049,564	367,942,226	293,842,923	520,124,526	397,198,379
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	35,177,218	21,504,913	40,147,076	26,235,782	27,280,127
62.	Dividends to policyholders (Line 30, Col. 1)	47,933	47,720	51,963	58,313	62,621
	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	19.2	18.8	25.8	23.6	16.8
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	8.5	6.1	9.9	9.3	10.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	87.4	69.0	92.1	74.7	76.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.2	0.2	0.1	0.1	0.1
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	29.2	27.0	35.1	34.7	28.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	24,625,468	19,517,323	18,488,059	14,978,490	13,798,925
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	19,786,278	19,262,584	14,573,989	15,037,852	14,155,698
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	15,950,097	15,231,789	14,641,390	12,514,094	12,150,191
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	16,598,846	17,212,540	15,041,011	13,459,303	11,405,331
	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)	64,501,537	102,295,122	137,414,996	13,558,885	71,654
74.	Ordinary - individual annuities (Col. 4)	313,787,882	243,848,149	(109,467,406)	1,168,751	(495,940)
75.	Ordinary-supplementary contracts (Col. 5)	4,194,188	674,314	162,385	(24,803)	75
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	15,192,434	6,025,294	4,806,021	8,623,993	6,157
78.	Group annuities (Col. 8)	76,506,408	66,752,647	16,189,211	16,208,578	42,713
79.	A & H-group (Col. 9)	(1,270,385)	10,503,709	(9,324,146)	(1,174,036)	1,871
80.	A & H-credit (Col. 10)	6,955	409	461	678	1
81.	A & H-other (Col. 11)	2,144,481	8,088,940	(5,240,263)	1,404,784	761
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	475,063,501	438,188,583	34,541,258	39,766,829	(372,706)

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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2013

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	6,893,016		436,569		7,329,586
2. Annuity considerations	15,092,783		181,292		15,274,075
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	21,985,800		617,861		22,603,661
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	7,204,603		1,162,271		8,366,874
10. Matured endowments	4,768				4,768
11. Annuity benefits	3,085,868		5,494,931		8,580,798
12. Surrender values and withdrawals for life contracts	9,042,510		11,173,212		20,215,721
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	45,691				45,691
15. Totals	19,383,439		17,830,414		37,213,853
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	535,024			1	88,348			19	623,372
17. Incurred during current year	131	7,315,507			47	1,140,302			178	8,455,809
Settled during current year:										
18.1 By payment in full	137	7,209,371			48	1,162,271			185	8,371,642
18.2 By payment on compromised claims										
18.3 Totals paid	137	7,209,371			48	1,162,271			185	8,371,642
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	137	7,209,371			48	1,162,271			185	8,371,642
19. Unpaid Dec. 31, current year (16+17-18.6)	12	641,160				66,378			12	707,538
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	15,166	1,273,588,723		(a)	1	87,268,458			15,167	1,360,857,181
21. Issued during year	279	22,727,000							279	22,727,000
22. Other changes to in force (Net)	(1,106)	(98,248,535)				(3,223,400)			(1,106)	(101,471,935)
23. In force December 31 of current year	14,339	1,198,067,188		(a)	1	84,045,058			14,340	1,282,112,246

(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)	564,233	569,811		561,187	474,737
24.1 Federal Employees Health Benefits Plan 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)	401	75			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,699	189			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,101	264			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	567,333	570,075		561,187	474,737

(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 192 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2013

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	1,296,703		76,293		1,372,996
2. Annuity considerations	1,111,043		10,000		1,121,043
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,407,745		86,293		2,494,039
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	875,820		2,800		878,620
10. Matured endowments	307				307
11. Annuity benefits	294,696		850,588		1,145,283
12. Surrender values and withdrawals for life contracts	781,362		2,666,829		3,448,190
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	715				715
15. Totals	1,952,899		3,520,216		5,473,115
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	242,957				6,250			2	249,207
17. Incurred during current year	15	894,644			1	2,084			16	896,727
Settled during current year:										
18.1 By payment in full	15	876,127			1	2,800			16	878,927
18.2 By payment on compromised claims										
18.3 Totals paid	15	876,127			1	2,800			16	878,927
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	15	876,127			1	2,800			16	878,927
19. Unpaid Dec. 31, current year (16+17-18.6)	2	261,474				5,534			2	267,008
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,335	292,300,143		(a)	1	7,279,539			2,336	299,579,682
21. Issued during year	30	2,675,000							30	2,675,000
22. Other changes to in force (Net)	(185)	(19,346,135)				(881,227)			(185)	(20,227,362)
23. In force December 31 of current year	2,180	275,629,008		(a)	1	6,398,312			2,181	282,027,320

(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)	92,969	92,680		41,304	34,754
24.1 Federal Employees Health Benefits Plan 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	100			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	34	(94)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	151	6			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	93,120	92,686		41,304	34,754

(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 13 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2013

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	8,471,722		252,448		8,724,169
2. Annuity considerations	15,683,535		211,100		15,894,635
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	24,155,257		463,548		24,618,804
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	6,925,839		1,016,669		7,942,508
10. Matured endowments	32,748				32,748
11. Annuity benefits	2,129,462		10,424,054		12,553,515
12. Surrender values and withdrawals for life contracts	13,467,816		16,156,098		29,623,913
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	20,852				20,852
15. Totals	22,576,717		27,596,820		50,173,537
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	26	650,796			1	13,869			27	664,665
17. Incurred during current year	147	7,187,634			15	1,052,398			162	8,240,032
Settled during current year:										
18.1 By payment in full	156	6,958,588			14	1,016,669			170	7,975,257
18.2 By payment on compromised claims										
18.3 Totals paid	156	6,958,588			14	1,016,669			170	7,975,257
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	156	6,958,588			14	1,016,669			170	7,975,257
19. Unpaid Dec. 31, current year (16+17-18.6)	17	879,842			2	49,599			19	929,441
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	17,536	1,797,317,609		(a)	1	13,825,444			17,537	1,811,143,053
21. Issued during year	565	41,593,649							565	41,593,649
22. Other changes to in force (Net)	(1,518)	(157,161,154)				(2,342,148)			(1,518)	(159,503,302)
23. In force December 31 of current year	16,583	1,681,750,104		(a)	1	11,483,296			16,584	1,693,233,400

(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)	444,772	449,530		683,696	759,780
24.1 Federal Employees Health Benefits Plan 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)	1,021	255			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,265	4,585			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,399	4,953			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	450,171	454,483		683,696	759,780

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2013

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	2,499,054		291,916		2,790,970
2. Annuity considerations	6,314,285		65,400		6,379,685
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,813,339		357,316		9,170,655
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	1,829,662		148,605		1,978,267
10. Matured endowments	26,004				26,004
11. Annuity benefits	995,857		3,350,072		4,345,929
12. Surrender values and withdrawals for life contracts	3,429,839		8,309,505		11,739,345
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,997				13,997
15. Totals	6,295,359		11,808,183		18,103,541
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	369,326			1	24,248			7	393,574
17. Incurred during current year	48	1,745,335			10	168,170			58	1,913,505
Settled during current year:										
18.1 By payment in full	49	1,855,665			10	148,605			59	2,004,271
18.2 By payment on compromised claims										
18.3 Totals paid	49	1,855,665			10	148,605			59	2,004,271
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	49	1,855,665			10	148,605			59	2,004,271
19. Unpaid Dec. 31, current year (16+17-18.6)	5	258,996			1	43,812			6	302,808
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,790	472,965,010		(a)	1	24,749,349			5,791	497,714,359
21. Issued during year	160	13,079,395							160	13,079,395
22. Other changes to in force (Net)	(432)	(38,842,904)				(2,637,847)			(432)	(41,480,751)
23. In force December 31 of current year	5,518	447,201,500		(a)	1	22,111,502			5,519	469,313,002

(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)	439,218	445,990		231,678	450,585
24.1 Federal Employees Health Benefits Plan 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)	467	(94)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,230	2,340			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,698	2,246			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	443,915	448,236		231,678	450,585

(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 191 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2013

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	52,420,989		3,341,696		55,762,685
2. Annuity considerations	71,907,441		3,910,777		75,818,218
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	124,328,430		7,252,473		131,580,903
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	54,622,318		3,513,793		58,136,112
10. Matured endowments	711,525				711,525
11. Annuity benefits	35,803,449		78,351,142		114,154,591
12. Surrender values and withdrawals for life contracts	88,686,064		173,049,620		261,735,684
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	147,925				147,925
15. Totals	179,971,281		254,914,555		434,885,836
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	160	6,423,057		68,443	31	969,235			191	7,460,734
17. Incurred during current year	922	55,614,767			243	2,966,925			1,165	58,581,692
Settled during current year:										
18.1 By payment in full	971	55,333,843			253	3,513,793			1,224	58,847,636
18.2 By payment on compromised claims										
18.3 Totals paid	971	55,333,843			253	3,513,793			1,224	58,847,636
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	971	55,333,843			253	3,513,793			1,224	58,847,636
19. Unpaid Dec. 31, current year (16+17-18.6)	111	6,703,981		68,443	21	422,367			132	7,194,790
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	93,382	12,620,270,612		(a)	1	334,221,793			93,383	12,954,492,404
21. Issued during year	1,528	140,043,985							1,528	140,043,985
22. Other changes to in force (Net)	(8,232)	(1,147,692,763)				(37,871,104)			(8,232)	(1,185,563,867)
23. In force December 31 of current year	86,678	11,612,621,834		(a)	1	296,350,689			86,679	11,908,972,523

(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)	3,627,400	3,652,112		2,135,993	928,614
24.1 Federal Employees Health Benefits Plan 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)	2,606	1,570		8,300	10,752
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	7,821	4,113			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	10,426	5,683		8,300	10,752
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,637,827	3,657,795		2,144,293	939,366

(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 493 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2013

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	5,841,462		367,760		6,209,222
2. Annuity considerations	12,979,553		80,000		13,059,553
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	18,821,014		447,760		19,268,774
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	5,320,927		295,455		5,616,381
10. Matured endowments	16,859				16,859
11. Annuity benefits	7,269,690		6,027,459		13,297,149
12. Surrender values and withdrawals for life contracts	18,268,615		9,198,422		27,467,037
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	13,459				13,459
15. Totals	30,889,550		15,521,336		46,410,886
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	20	1,534,312			1	32,110			21	1,566,422
17. Incurred during current year	96	4,158,670			32	289,118			128	4,447,788
Settled during current year:										
18.1 By payment in full	105	5,337,786			33	295,455			138	5,633,240
18.2 By payment on compromised claims										
18.3 Totals paid	105	5,337,786			33	295,455			138	5,633,240
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	105	5,337,786			33	295,455			138	5,633,240
19. Unpaid Dec. 31, current year (16+17-18.6)	11	355,196				25,773			11	380,969
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,201	1,411,764,282		(a)	1	33,906,543			12,202	1,445,670,825
21. Issued during year	158	15,102,275							158	15,102,275
22. Other changes to in force (Net)	(835)	(89,986,043)				(4,033,738)			(835)	(94,019,781)
23. In force December 31 of current year	11,524	1,336,880,514		(a)	1	29,872,805			11,525	1,366,753,319

(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)	373,063	376,178		666,057	479,916
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	4,235	3,879		9,534	35,929
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,687	2,764		7,000	11,232
25.5 All other (b)	56	56			
25.6 Totals (sum of Lines 25.1 to 25.5)	6,978	6,699		16,534	47,160
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	380,041	382,877		682,591	527,076

(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 42 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2013

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	6,324,915		622,386		6,947,301
2. Annuity considerations	8,924,202		15,370		8,939,572
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	15,249,117		637,756		15,886,873
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	4,389,117		279,639		4,668,756
10. Matured endowments	14,703				14,703
11. Annuity benefits	7,739,079		2,235,485		9,974,565
12. Surrender values and withdrawals for life contracts	25,584,000		404,366		25,988,366
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,977				16,977
15. Totals	37,743,877		2,919,490		40,663,367
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	15	1,076,864			3	79,696			18	1,156,560
17. Incurred during current year	104	3,961,449			29	245,999			133	4,207,448
Settled during current year:										
18.1 By payment in full	110	4,403,820			31	279,639			141	4,683,459
18.2 By payment on compromised claims										
18.3 Totals paid	110	4,403,820			31	279,639			141	4,683,459
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	110	4,403,820			31	279,639			141	4,683,459
19. Unpaid Dec. 31, current year (16+17-18.6)	9	634,493			1	46,056			10	680,549
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	13,009	1,596,916,985		(a)	1	57,302,803			13,010	1,654,219,788
21. Issued during year	247	29,406,827							247	29,406,827
22. Other changes to in force (Net)	(1,023)	(124,321,650)				(6,894,663)			(1,023)	(131,216,313)
23. In force December 31 of current year	12,233	1,502,002,162		(a)	1	50,408,140			12,234	1,552,410,302

(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)	312,076	315,773		118,100	(199,569)
24.1 Federal Employees Health Benefits Plan 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)	464	393			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	308	(956)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	772	(563)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	312,848	315,210		118,100	(199,569)

(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 98 .

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2013

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	1,015,563		168,639		1,184,201
2. Annuity considerations	2,072,504		25,318		2,097,822
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,088,067		193,957		3,282,024
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	584,803		72,557		657,360
10. Matured endowments					
11. Annuity benefits	993,528		2,452,822		3,446,350
12. Surrender values and withdrawals for life contracts	2,299,828		12,202,202		14,502,029
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,805				1,805
15. Totals	3,879,963		14,727,581		18,607,544
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	138,981			1	11,967			8	150,948
17. Incurred during current year	23	490,250			15	76,081			38	566,331
Settled during current year:										
18.1 By payment in full	28	584,803			14	72,557			42	657,360
18.2 By payment on compromised claims										
18.3 Totals paid	28	584,803			14	72,557			42	657,360
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28	584,803			14	72,557			42	657,360
19. Unpaid Dec. 31, current year (16+17-18.6)	2	44,428			2	15,491			4	59,919
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	2,567	241,245,470		(a)	1	11,749,480			2,568	252,994,950
21. Issued during year	32	3,540,000							32	3,540,000
22. Other changes to in force (Net)	(172)	(17,633,396)				(1,226,248)			(172)	(18,859,644)
23. In force December 31 of current year	2,427	227,152,074		(a)	1	10,523,232			2,428	237,675,306

(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)	80,242	81,190		14,777	(50,554)
24.1 Federal Employees Health Benefits Plan 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)	227	216			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	86	(390)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	313	(174)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	80,554	81,016		14,777	(50,554)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 51 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2013

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	373,308		8,817		382,125
2. Annuity considerations	544,178		6,000		550,178
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	917,486		14,817		932,303
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	381,007		59,751		440,758
10. Matured endowments					
11. Annuity benefits	1,668,210		954,430		2,622,640
12. Surrender values and withdrawals for life contracts	1,490,511		2,703,221		4,193,732
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	115				115
15. Totals	3,539,843		3,717,401		7,257,245
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	66,944				1,016			2	67,960
17. Incurred during current year	10	324,763			2	59,634			12	384,397
Settled during current year:										
18.1 By payment in full	12	381,007			2	59,751			14	440,758
18.2 By payment on compromised claims										
18.3 Totals paid	12	381,007			2	59,751			14	440,758
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	12	381,007			2	59,751			14	440,758
19. Unpaid Dec. 31, current year (16+17-18.6)		10,700				900				11,600
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	872	85,203,535		(a)	1	1,183,366			873	86,386,901
21. Issued during year	25	1,740,000							25	1,740,000
22. Other changes to in force (Net)	(87)	(1,013,380)				(107,036)			(87)	(1,120,416)
23. In force December 31 of current year	810	85,930,156		(a)	1	1,076,330			811	87,006,485

(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)	38,413	38,784		5,980	(6,365)
24.1 Federal Employees Health Benefits Plan 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	40			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	195	140			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	308	181			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	38,721	38,965		5,980	(6,365)

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2013

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	29,466,414		2,807,756		32,274,170
2. Annuity considerations	54,865,033		410,702		55,275,734
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	84,331,447		3,218,457		87,549,904
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	24,725,031		2,057,991		26,783,022
10. Matured endowments	82,429				82,429
11. Annuity benefits	45,109,767		15,031,663		60,141,430
12. Surrender values and withdrawals for life contracts	162,188,331		23,970,671		186,159,002
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	93,423				93,423
15. Totals	232,198,981		41,060,326		273,259,307
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	81	3,532,875			15	385,661			96	3,918,536
17. Incurred during current year	442	24,782,172			248	1,925,148			690	26,707,321
Settled during current year:										
18.1 By payment in full	466	24,807,460			256	2,057,991			722	26,865,452
18.2 By payment on compromised claims										
18.3 Totals paid	466	24,807,460			256	2,057,991			722	26,865,452
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	466	24,807,460			256	2,057,991			722	26,865,452
19. Unpaid Dec. 31, current year (16+17-18.6)	57	3,507,587			7	252,818			64	3,760,405
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	60,752	6,087,153,730		(a)	1	181,427,825			60,753	6,268,581,555
21. Issued during year	1,184	90,124,129							1,184	90,124,129
22. Other changes to in force (Net)	(5,162)	(516,711,920)				(23,051,521)			(5,162)	(539,763,441)
23. In force December 31 of current year	56,774	5,660,565,939		(a)	1	158,376,304			56,775	5,818,942,243

(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)	3,171,784	3,204,843		3,358,388	2,592,426
24.1 Federal Employees Health Benefits Plan 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)	24,968	16,353		11,517	(68,288)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	52,596	54,757		35,063	23,420
25.5 All other (b)	175	193			
25.6 Totals (sum of Lines 25.1 to 25.5)	77,739	71,303		46,580	(44,868)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,249,523	3,276,146		3,404,967	2,547,559

(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 582 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2013

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	15,380,640		1,393,251		16,773,890
2. Annuity considerations	22,558,278		59,300		22,617,578
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	37,938,917		1,452,551		39,391,468
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	12,021,952		879,776		12,901,728
10. Matured endowments	63,753				63,753
11. Annuity benefits	4,829,476		5,089,631		9,919,107
12. Surrender values and withdrawals for life contracts	23,167,281		16,419,386		39,586,668
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	52,664				52,664
15. Totals	40,135,127		22,388,794		62,523,921
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	34	1,266,596			5	160,625			39	1,427,220
17. Incurred during current year	277	12,029,794			134	859,613			411	12,889,407
Settled during current year:										
18.1 By payment in full	283	12,085,705			137	879,776			420	12,965,481
18.2 By payment on compromised claims										
18.3 Totals paid	283	12,085,705			137	879,776			420	12,965,481
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	283	12,085,705			137	879,776			420	12,965,481
19. Unpaid Dec. 31, current year (16+17-18.6)	28	1,210,684			2	140,461			30	1,351,145
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	32,880	3,518,561,688		(a)	1	163,215,909			32,881	3,681,777,597
21. Issued during year	489	52,304,203							489	52,304,203
22. Other changes to in force (Net)	(2,386)	(286,116,146)				(12,281,819)			(2,386)	(298,397,966)
23. In force December 31 of current year	30,983	3,284,749,744		(a)	1	150,934,090			30,984	3,435,683,834

(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)	1,133,459	1,142,903		962,188	225,850
24.1 Federal Employees Health Benefits Plan 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)	2,194	1,827			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	4,219	1,963			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,414	3,790			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,139,873	1,146,693		962,188	225,850

(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 237 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2013

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	2,782,467		129,275		2,911,742
2. Annuity considerations	3,459,224		136,992		3,596,216
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,241,691		266,266		6,507,957
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	1,268,103		128,069		1,396,171
10. Matured endowments	15,582				15,582
11. Annuity benefits	2,616,352		4,169,362		6,785,713
12. Surrender values and withdrawals for life contracts	7,316,940		7,953,393		15,270,333
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	8,007				8,007
15. Totals	11,224,983		12,250,823		23,475,806
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	167,941				25,238			3	193,179
17. Incurred during current year	29	1,557,985			3	125,175			32	1,683,160
Settled during current year:										
18.1 By payment in full	28	1,283,685			3	128,069			31	1,411,753
18.2 By payment on compromised claims										
18.3 Totals paid	28	1,283,685			3	128,069			31	1,411,753
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	28	1,283,685			3	128,069			31	1,411,753
19. Unpaid Dec. 31, current year (16+17-18.6)	4	442,242				22,345			4	464,587
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,425	489,746,082		(a)	1	29,396,568			4,426	519,142,650
21. Issued during year	78	7,006,269							78	7,006,269
22. Other changes to in force (Net)	(284)	(31,973,026)				(1,887,637)			(284)	(33,860,662)
23. In force December 31 of current year	4,219	464,779,325		(a)	1	27,508,931			4,220	492,288,256

(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)	341,276	345,424		160,378	159,650
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)		(10)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	238	(1,408)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	238	(1,418)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	341,514	344,006		160,378	159,650

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2013

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	1,407,005		125,961		1,532,965
2. Annuity considerations	3,892,800		22,471		3,915,271
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,299,805		148,432		5,448,237
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	671,389		45,506		716,895
10. Matured endowments	20,903				20,903
11. Annuity benefits	2,333,925		1,875,885		4,209,810
12. Surrender values and withdrawals for life contracts	4,717,271		5,994,918		10,712,188
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	24,899				24,899
15. Totals	7,768,387		7,916,308		15,684,696
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	61,826			2	13,797			5	75,623
17. Incurred during current year	21	697,950			4	38,612			25	736,562
Settled during current year:										
18.1 By payment in full	22	692,293			6	45,506			28	737,798
18.2 By payment on compromised claims										
18.3 Totals paid	22	692,293			6	45,506			28	737,798
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	692,293			6	45,506			28	737,798
19. Unpaid Dec. 31, current year (16+17-18.6)	2	67,483				6,903			2	74,387
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,158	346,571,262		(a)	1	9,081,981			3,159	355,653,243
21. Issued during year	110	11,500,220							110	11,500,220
22. Other changes to in force (Net)	(307)	(30,472,007)				(851,066)			(307)	(31,323,073)
23. In force December 31 of current year	2,961	327,599,475		(a)	1	8,230,915			2,962	335,830,390

(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)	120,712	121,906		107,472	180,163
24.1 Federal Employees Health Benefits Plan 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)	341	405		23,470	23,470
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	229	13			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	571	419		23,470	23,470
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	121,283	122,324		130,942	203,633

(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 16 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2013

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	32,341,470		3,425,513		35,766,983
2. Annuity considerations	30,426,468		938,098		31,364,566
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	62,767,938		4,363,611		67,131,549
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	40,575,129		1,607,584		42,182,713
10. Matured endowments	255,784				255,784
11. Annuity benefits	44,259,205		26,140,916		70,400,121
12. Surrender values and withdrawals for life contracts	37,789,487		70,797,542		108,587,029
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	72,441				72,441
15. Totals	122,952,045		98,546,042		221,498,087
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	97	3,944,335			22	1,605,960			119	5,550,296
17. Incurred during current year	747	40,810,473			149	222,204			896	41,032,677
Settled during current year:										
18.1 By payment in full	777	40,830,913			157	1,607,584			934	42,438,497
18.2 By payment on compromised claims										
18.3 Totals paid	777	40,830,913			157	1,607,584			934	42,438,497
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	777	40,830,913			157	1,607,584			934	42,438,497
19. Unpaid Dec. 31, current year (16+17-18.6)	67	3,923,896			14	220,580			81	4,144,476
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	67,686	6,920,863,185		(a)	11	190,088,977			67,697	7,110,952,162
21. Issued during year	686	64,298,614							686	64,298,614
22. Other changes to in force (Net)	(4,766)	(515,367,084)				(15,560,419)			(4,766)	(530,927,503)
23. In force December 31 of current year	63,606	6,469,794,715		(a)	11	174,528,558			63,617	6,644,323,273

(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)	1,223,117	1,256,332		1,636,244	3,691,741
24.1 Federal Employees Health Benefits Plan 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)	8,032	8,310		34,406	34,406
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,936	(2,100)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	9,968	6,209		34,406	34,406
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,233,085	1,262,541		1,670,650	3,726,147

(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 495 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2013

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	8,017,118		915,458		8,932,576
2. Annuity considerations	20,341,163		1,374,940		21,716,104
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	28,358,281		2,290,399		30,648,680
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	9,398,981		554,880		9,953,861
10. Matured endowments	44,467				44,467
11. Annuity benefits	7,163,651		6,666,947		13,830,598
12. Surrender values and withdrawals for life contracts	12,524,294		13,175,631		25,699,926
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	33,220				33,220
15. Totals	29,164,614		20,397,458		49,562,072
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	1,139,236			4	92,930			34	1,232,166
17. Incurred during current year	233	9,416,530			106	541,079			339	9,957,609
Settled during current year:										
18.1 By payment in full	243	9,443,448			103	554,880			346	9,998,328
18.2 By payment on compromised claims										
18.3 Totals paid	243	9,443,448			103	554,880			346	9,998,328
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	243	9,443,448			103	554,880			346	9,998,328
19. Unpaid Dec. 31, current year (16+17-18.6)	20	1,112,319			7	79,128			27	1,191,447
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	20,991	1,787,138,700		(a)	1	68,501,317			20,992	1,855,640,017
21. Issued during year	168	11,714,079							168	11,714,079
22. Other changes to in force (Net)	(1,484)	(139,577,401)				(8,197,876)			(1,484)	(147,775,277)
23. In force December 31 of current year	19,675	1,659,275,379		(a)	1	60,303,441			19,676	1,719,578,820

(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)	549,094	554,560		723,374	1,800,107
24.1 Federal Employees Health Benefits Plan 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)	356	211			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,240	(856)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,596	(646)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	550,690	553,914		723,374	1,800,107

(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 190 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2013

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	1,300,859		333,020		1,633,879
2. Annuity considerations	2,472,140		88,377		2,560,517
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,772,999		421,397		4,194,397
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	1,525,041		455,095		1,980,135
10. Matured endowments	18,994				18,994
11. Annuity benefits	1,696,402		5,035,660		6,732,062
12. Surrender values and withdrawals for life contracts	5,453,625		8,709,866		14,163,490
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,539				5,539
15. Totals	8,699,600		14,200,621		22,900,221
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	411,012			2	69,663			13	480,674
17. Incurred during current year	39	1,270,480			8	411,694			47	1,682,174
Settled during current year:										
18.1 By payment in full	45	1,544,035			10	455,095			55	1,999,129
18.2 By payment on compromised claims										
18.3 Totals paid	45	1,544,035			10	455,095			55	1,999,129
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	45	1,544,035			10	455,095			55	1,999,129
19. Unpaid Dec. 31, current year (16+17-18.6)	5	137,457				26,262			5	163,719
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,542	287,557,001		(a)	1	34,550,474			3,543	322,107,475
21. Issued during year	31	2,855,000							31	2,855,000
22. Other changes to in force (Net)	(245)	(19,078,613)				(3,536,953)			(245)	(22,615,566)
23. In force December 31 of current year	3,328	271,333,388		(a)	1	31,013,521			3,329	302,346,909

(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)	156,423	157,645		81,779	(80,108)
24.1 Federal Employees Health Benefits Plan 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	276			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	124	(631)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	470	(355)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	156,892	157,290		81,779	(80,108)

(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 107 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2013

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	1,910,357		402,514		2,312,871
2. Annuity considerations	3,758,405		45,500		3,803,905
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,668,762		448,014		6,116,775
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	2,625,579		510,526		3,136,105
10. Matured endowments	3,385				3,385
11. Annuity benefits	2,218,118		3,336,107		5,554,225
12. Surrender values and withdrawals for life contracts	3,536,765		6,701,590		10,238,355
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,756				3,756
15. Totals	8,387,603		10,548,223		18,935,826
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	246,962			7	55,655			13	302,616
17. Incurred during current year	47	2,597,793			40	485,479			87	3,083,272
Settled during current year:										
18.1 By payment in full	50	2,628,964			45	510,526			95	3,139,490
18.2 By payment on compromised claims										
18.3 Totals paid	50	2,628,964			45	510,526			95	3,139,490
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	50	2,628,964			45	510,526			95	3,139,490
19. Unpaid Dec. 31, current year (16+17-18.6)	3	215,791			2	30,608			5	246,399
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,712	458,782,100		(a)	1	29,742,745			4,713	488,524,845
21. Issued during year	66	5,541,401							66	5,541,401
22. Other changes to in force (Net)	(332)	(33,535,403)				(3,266,773)			(332)	(36,802,176)
23. In force December 31 of current year	4,446	430,788,098		(a)	1	26,475,972			4,447	457,264,070

(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)	243,079	244,629		200,416	157,247
24.1 Federal Employees Health Benefits Plan 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)	45	(88)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	871	(88)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	915	(176)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	243,994	244,453		200,416	157,247

(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 80 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2013

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	4,758,316		1,009,113		5,767,429
2. Annuity considerations	12,684,204		151,919		12,836,123
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,442,520		1,161,032		18,603,552
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	5,536,756		827,885		6,364,641
10. Matured endowments	41,742				41,742
11. Annuity benefits	6,512,965		4,476,019		10,988,984
12. Surrender values and withdrawals for life contracts	17,354,172		9,679,497		27,033,670
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	39,073				39,073
15. Totals	29,484,708		14,983,402		44,468,110
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	22	1,085,019			7	185,929			29	1,270,948
17. Incurred during current year	116	4,990,185			76	758,861			192	5,749,045
Settled during current year:										
18.1 By payment in full	129	5,578,498			79	827,885			208	6,406,384
18.2 By payment on compromised claims										
18.3 Totals paid	129	5,578,498			79	827,885			208	6,406,384
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	129	5,578,498			79	827,885			208	6,406,384
19. Unpaid Dec. 31, current year (16+17-18.6)	9	496,705			4	116,904			13	613,609
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	12,020	1,022,629,850		(a)	1	76,441,807			12,021	1,099,071,657
21. Issued during year	228	17,876,328							228	17,876,328
22. Other changes to in force (Net)	(913)	(82,592,745)				(8,390,923)			(913)	(90,983,668)
23. In force December 31 of current year	11,335	957,913,433		(a)	1	68,050,884			11,336	1,025,964,317

(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)	517,333	524,122		282,842	455,095
24.1 Federal Employees Health Benefits Plan 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)	855	782		153,504	153,504
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	559	(1,865)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,414	(1,083)		153,504	153,504
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	518,747	523,038		436,346	608,599

(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 228 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2013

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	11,061,966		897,432		11,959,398
2. Annuity considerations	18,350,777		24,180		18,374,957
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	29,412,742		921,612		30,334,355
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	11,080,990		506,545		11,587,535
10. Matured endowments	100,399				100,399
11. Annuity benefits	7,505,982		8,532,959		16,038,942
12. Surrender values and withdrawals for life contracts	15,456,549		1,890,155		17,346,705
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	47,712				47,712
15. Totals	34,191,634		10,929,660		45,121,294
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	34	1,944,841		315,048	7	103,845			41	2,363,733
17. Incurred during current year	206	10,408,995			47	482,962			253	10,891,956
Settled during current year:										
18.1 By payment in full	216	11,181,390			51	506,545			267	11,687,935
18.2 By payment on compromised claims										
18.3 Totals paid	216	11,181,390			51	506,545			267	11,687,935
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	216	11,181,390			51	506,545			267	11,687,935
19. Unpaid Dec. 31, current year (16+17-18.6)	24	1,172,446		315,048	3	80,261			27	1,567,755
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	25,217	2,049,136,922		(a)	1	83,015,780			25,218	2,132,152,702
21. Issued during year	564	45,096,320							564	45,096,320
22. Other changes to in force (Net)	(1,918)	(171,835,713)				(8,898,546)			(1,918)	(180,734,259)
23. In force December 31 of current year	23,863	1,922,397,529		(a)	1	74,117,234			23,864	1,996,514,763

(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)	586,634	597,964		504,847	916,141
24.1 Federal Employees Health Benefits Plan 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	(85)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,785	2,298			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,066	2,214			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	590,700	600,177		504,847	916,141

(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 137 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2013

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	1,483,874		20,321		1,504,195
2. Annuity considerations	3,316,604				3,316,604
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,800,478		20,321		4,820,799
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	700,228		1,670		701,898
10. Matured endowments	3,138				3,138
11. Annuity benefits	1,029,737		559,314		1,589,051
12. Surrender values and withdrawals for life contracts	4,615,173		604,993		5,220,166
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,737				5,737
15. Totals	6,354,012		1,165,977		7,519,990
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	3	61,111				447			3	61,558
17. Incurred during current year	21	834,539			2	1,619			23	836,158
Settled during current year:										
18.1 By payment in full	21	703,366			2	1,670			23	705,036
18.2 By payment on compromised claims										
18.3 Totals paid	21	703,366			2	1,670			23	705,036
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	21	703,366			2	1,670			23	705,036
19. Unpaid Dec. 31, current year (16+17-18.6)	3	192,285				396			3	192,680
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,073	328,522,267		(a)	1	520,300			3,074	329,042,567
21. Issued during year	37	8,884,529							37	8,884,529
22. Other changes to in force (Net)	(233)	(23,680,196)				(100,000)			(233)	(23,780,196)
23. In force December 31 of current year	2,877	313,726,600		(a)	1	420,300			2,878	314,146,900

(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)	67,631	68,531		25,000	18,667
24.1 Federal Employees Health Benefits Plan 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)	607	590			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	289	(106)			
25.5 All other (b)	7,093	7,150			(116)
25.6 Totals (sum of Lines 25.1 to 25.5)	7,989	7,634			(116)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	75,620	76,165		25,000	18,551

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 52 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2013

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	10,377,788		770,905		11,148,693
2. Annuity considerations	11,917,320		8,700		11,926,020
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	22,295,107		779,605		23,074,712
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	9,000,341		489,443		9,489,784
10. Matured endowments	42,318				42,318
11. Annuity benefits	29,315,990		3,159,935		32,475,924
12. Surrender values and withdrawals for life contracts	42,200,535		2,982,029		45,182,564
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	23,176				23,176
15. Totals	80,582,359		6,631,406		87,213,765
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	29	1,352,707			6	155,470			35	1,508,177
17. Incurred during current year	182	8,379,643			50	400,756			232	8,780,399
Settled during current year:										
18.1 By payment in full	196	9,042,658			53	489,443			249	9,532,101
18.2 By payment on compromised claims										
18.3 Totals paid	196	9,042,658			53	489,443			249	9,532,101
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	196	9,042,658			53	489,443			249	9,532,101
19. Unpaid Dec. 31, current year (16+17-18.6)	15	689,692			3	66,783			18	756,474
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	22,724	2,203,762,017		(a)	1	75,094,479			22,725	2,278,856,496
21. Issued during year	336	27,926,459							336	27,926,459
22. Other changes to in force (Net)	(1,730)	(182,396,732)				(10,010,934)			(1,730)	(192,407,666)
23. In force December 31 of current year	21,330	2,049,291,743		(a)	1	65,083,545			21,331	2,114,375,288

(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)	462,745	467,575		503,070	322,879
24.1 Federal Employees Health Benefits Plan 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)	688	565			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	761	(156)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,449	409			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	464,194	467,984		503,070	322,879

(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 84 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2013

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	1,540,230		1,032,178		2,572,408
2. Annuity considerations	3,274,191		(161,728)		3,112,463
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,814,420		870,450		5,684,871
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	928,472		653,522		1,581,994
10. Matured endowments	12,208				12,208
11. Annuity benefits	7,184,201		9,323,547		16,507,748
12. Surrender values and withdrawals for life contracts	17,540,365		6,120,611		23,660,976
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,060				7,060
15. Totals	25,672,306		16,097,680		41,769,986
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	214,430			9	141,261			21	355,692
17. Incurred during current year	52	1,020,978			87	590,518			139	1,611,496
Settled during current year:										
18.1 By payment in full	57	940,680			93	653,522			150	1,594,202
18.2 By payment on compromised claims										
18.3 Totals paid	57	940,680			93	653,522			150	1,594,202
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	57	940,680			93	653,522			150	1,594,202
19. Unpaid Dec. 31, current year (16+17-18.6)	7	294,728			3	78,258			10	372,985
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,509	301,893,068		(a)	1	79,929,224			4,510	381,822,292
21. Issued during year	192	15,365,790							192	15,365,790
22. Other changes to in force (Net)	(321)	(14,270,540)				(8,366,309)			(321)	(22,636,849)
23. In force December 31 of current year	4,380	302,988,317		(a)	1	71,562,915			4,381	374,551,232

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	577,788	586,978		728,657	1,040,698
24.1 Federal Employees Health Benefits Plan 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)	600	471			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,068	(2,021)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,668	(1,549)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	579,456	585,429		728,657	1,040,698

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2013

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	11,658,981		780,597		12,439,579
2. Annuity considerations	28,576,580		342,778		28,919,357
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	40,235,561		1,123,375		41,358,936
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	14,221,834		828,398		15,050,232
10. Matured endowments	63,107				63,107
11. Annuity benefits	22,086,524		11,907,195		33,993,719
12. Surrender values and withdrawals for life contracts	64,113,478		13,120,680		77,234,158
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	42,964				42,964
15. Totals	100,527,907		25,856,272		126,384,179
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	57	1,522,310		22,356	4	95,649			61	1,640,314
17. Incurred during current year	340	14,505,167			98	830,563			438	15,335,730
Settled during current year:										
18.1 By payment in full	362	14,284,941			92	828,398			454	15,113,339
18.2 By payment on compromised claims										
18.3 Totals paid	362	14,284,941			92	828,398			454	15,113,339
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	362	14,284,941			92	828,398			454	15,113,339
19. Unpaid Dec. 31, current year (16+17-18.6)	35	1,742,536		22,356	10	97,814			45	1,862,705
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	30,265	2,887,351,484		(a)	1	56,035,850			30,266	2,943,387,334
21. Issued during year	427	34,204,207							427	34,204,207
22. Other changes to in force (Net)	(2,537)	(263,389,354)				(5,276,432)			(2,537)	(268,665,786)
23. In force December 31 of current year	28,155	2,658,166,337		(a)	1	50,759,418			28,156	2,708,925,755

(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)	697,484	707,279		732,507	1,225,109
24.1 Federal Employees Health Benefits Plan 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)	895	785		57,384	57,384
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	923	(2,026)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,817	(1,242)		57,384	57,384
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	699,301	706,037		789,891	1,282,493

(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 252 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2013

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	3,353,978		57,480		3,411,458
2. Annuity considerations	4,669,435		7,100		4,676,535
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,023,413		64,580		8,087,993
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	4,648,829		513,763		5,162,592
10. Matured endowments	19,164				19,164
11. Annuity benefits	18,868,262		6,785,041		25,653,303
12. Surrender values and withdrawals for life contracts	32,774,912		1,395,908		34,170,819
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	2,174				2,174
15. Totals	56,313,340		8,694,711		65,008,051
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	324,958				3,229			12	328,187
17. Incurred during current year	62	4,577,818			7	513,393			69	5,091,211
Settled during current year:										
18.1 By payment in full	70	4,667,993			7	513,763			77	5,181,756
18.2 By payment on compromised claims										
18.3 Totals paid	70	4,667,993			7	513,763			77	5,181,756
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	4,667,993			7	513,763			77	5,181,756
19. Unpaid Dec. 31, current year (16+17-18.6)	4	234,783				2,859			4	237,642
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,627	860,081,250		(a)	1	3,761,253			8,628	863,842,503
21. Issued during year	126	12,471,696							126	12,471,696
22. Other changes to in force (Net)	(754)	(84,078,662)				(342,021)			(754)	(84,420,683)
23. In force December 31 of current year	7,999	788,474,284		(a)	1	3,419,232			8,000	791,893,516

(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)	139,242	141,053		92,214	104,558
24.1 Federal Employees Health Benefits Plan 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)	174,145	175,616		115,037	91,175
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	701	340			
25.5 All other (b)	13,296	13,355		863	317
25.6 Totals (sum of Lines 25.1 to 25.5)	188,142	189,311		115,899	91,492
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	327,384	330,364		208,113	196,050

(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 84 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2013

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	3,731,550		537,784		4,269,334
2. Annuity considerations	8,890,166		308,701		9,198,867
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,621,716		846,485		13,468,200
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	3,034,416		505,201		3,539,617
10. Matured endowments	22,565				22,565
11. Annuity benefits	1,103,192		1,556,901		2,660,093
12. Surrender values and withdrawals for life contracts	4,663,847		4,262,723		8,926,570
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	21,084				21,084
15. Totals	8,845,104		6,324,825		15,169,929
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	463,126			4	101,110			14	564,237
17. Incurred during current year	79	3,029,516			43	515,101			122	3,544,617
Settled during current year:										
18.1 By payment in full	80	3,056,981			40	505,201			120	3,562,182
18.2 By payment on compromised claims										
18.3 Totals paid	80	3,056,981			40	505,201			120	3,562,182
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	80	3,056,981			40	505,201			120	3,562,182
19. Unpaid Dec. 31, current year (16+17-18.6)	9	435,662			7	111,010			16	546,672
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,623	689,416,795		(a)	1	45,928,615			8,624	735,345,410
21. Issued during year	113	11,165,000							113	11,165,000
22. Other changes to in force (Net)	(606)	(50,157,419)				(4,211,277)			(606)	(54,368,696)
23. In force December 31 of current year	8,130	650,424,376		(a)	1	41,717,338			8,131	692,141,714

(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)	341,860	346,350		433,084	484,117
24.1 Federal Employees Health Benefits Plan 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	(219)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,620	13			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,816	(206)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	344,676	346,144		433,084	484,117

(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 208 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2013

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	4,091,481		750,584		4,842,065
2. Annuity considerations	5,637,327		301,369		5,938,696
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,728,808		1,051,953		10,780,761
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	3,033,024		831,680		3,864,704
10. Matured endowments	18,944				18,944
11. Annuity benefits	7,112,068		12,669,996		19,782,064
12. Surrender values and withdrawals for life contracts	19,374,956		26,816,454		46,191,410
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,584				12,584
15. Totals	29,551,577		40,318,130		69,869,707
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	20	669,672			7	92,148			27	761,819
17. Incurred during current year	106	3,168,013			65	827,127			171	3,995,141
Settled during current year:										
18.1 By payment in full	101	3,051,968			69	831,680			170	3,883,648
18.2 By payment on compromised claims										
18.3 Totals paid	101	3,051,968			69	831,680			170	3,883,648
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	101	3,051,968			69	831,680			170	3,883,648
19. Unpaid Dec. 31, current year (16+17-18.6)	25	785,717			3	87,595			28	873,312
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,785	933,281,002		(a)	1	50,886,868			10,786	984,167,870
21. Issued during year	196	18,977,085							196	18,977,085
22. Other changes to in force (Net)	(799)	(77,921,466)				(4,570,421)			(799)	(82,491,887)
23. In force December 31 of current year	10,182	874,336,620		(a)	1	46,316,447			10,183	920,653,067

(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)	592,143	601,319		807,761	879,151
24.1 Federal Employees Health Benefits Plan 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)	1,361	1,041		17,845	17,845
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,541	906			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,901	1,947		17,845	17,845
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	597,044	603,266		825,606	896,997

(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 163 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2013

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	943,777		22,335		966,112
2. Annuity considerations	2,020,850		11,000		2,031,850
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,964,627		33,335		2,997,961
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	654,546		29,306		683,852
10. Matured endowments	6,288				6,288
11. Annuity benefits	483,988		899,348		1,383,337
12. Surrender values and withdrawals for life contracts	1,570,342		1,587,369		3,157,711
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	9,069				9,069
15. Totals	2,724,233		2,516,023		5,240,257
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		22,119				478				22,596
17. Incurred during current year	20	663,572			5	29,251			25	692,823
Settled during current year:										
18.1 By payment in full	20	660,834			5	29,306			25	690,140
18.2 By payment on compromised claims										
18.3 Totals paid	20	660,834			5	29,306			25	690,140
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	20	660,834			5	29,306			25	690,140
19. Unpaid Dec. 31, current year (16+17-18.6)		24,857				423				25,280
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,927	202,554,529		(a)	1	555,721			1,928	203,110,250
21. Issued during year	35	2,675,131							35	2,675,131
22. Other changes to in force (Net)	(157)	(15,709,958)				(39,142)			(157)	(15,749,100)
23. In force December 31 of current year	1,805	189,519,702		(a)	1	516,579			1,806	190,036,281

(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)	92,628	93,403		20,442	(6,366)
24.1 Federal Employees Health Benefits Plan 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)		(60)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	593	377			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	593	316			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	93,221	93,719		20,442	(6,366)

(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 37 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2013

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	1,505,495		185,853		1,691,348
2. Annuity considerations	7,494,720		107,013		7,601,732
3. Deposit-type contract funds	2,666,701	XXX		XXX	2,666,701
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	11,666,916		292,866		11,959,781
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	575,499		71,408		646,906
10. Matured endowments	303				303
11. Annuity benefits	164,796,328		4,113,005		168,909,332
12. Surrender values and withdrawals for life contracts	2,504,789		7,764,486		10,269,275
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	3,642				3,642
15. Totals	167,880,561		11,948,898		179,829,459
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	38,049				12,207			2	50,257
17. Incurred during current year	28	742,762			16	72,508			44	815,270
Settled during current year:										
18.1 By payment in full	27	575,801			15	71,408			42	647,209
18.2 By payment on compromised claims										
18.3 Totals paid	27	575,801			15	71,408			42	647,209
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	27	575,801			15	71,408			42	647,209
19. Unpaid Dec. 31, current year (16+17-18.6)	3	205,010			1	13,308			4	218,318
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,214	302,974,516		(a)	1	14,218,627			3,215	317,193,143
21. Issued during year	18	1,805,457							18	1,805,457
22. Other changes to in force (Net)	(202)	(18,014,138)				(1,775,474)			(202)	(19,789,612)
23. In force December 31 of current year	3,030	286,765,835		(a)	1	12,443,153			3,031	299,208,988

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	114,381	115,154		23,385	(44,523)
24.1 Federal Employees Health Benefits Plan 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	83			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	227	(160)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	316	(77)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	114,698	115,077		23,385	(44,523)

(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 39 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2013

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	4,244,674		179,507		4,424,181
2. Annuity considerations	8,041,720		124,850		8,166,570
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	12,286,395		304,357		12,590,751
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	5,909,952		221,528		6,131,481
10. Matured endowments	8,584				8,584
11. Annuity benefits	3,281,050		2,269,648		5,550,698
12. Surrender values and withdrawals for life contracts	19,336,673		2,882,162		22,218,835
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,908				7,908
15. Totals	28,544,166		5,373,339		33,917,505
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	367,200			2	17,773			9	384,973
17. Incurred during current year	68	5,848,349			13	216,197			81	6,064,547
Settled during current year:										
18.1 By payment in full	71	5,918,536			14	221,528			85	6,140,065
18.2 By payment on compromised claims										
18.3 Totals paid	71	5,918,536			14	221,528			85	6,140,065
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	71	5,918,536			14	221,528			85	6,140,065
19. Unpaid Dec. 31, current year (16+17-18.6)	4	297,013			1	12,442			5	309,455
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,825	972,059,618		(a)	1	13,526,065			7,826	985,585,683
21. Issued during year	102	9,300,277							102	9,300,277
22. Other changes to in force (Net)	(583)	(74,970,891)				(1,543,581)			(583)	(76,514,472)
23. In force December 31 of current year	7,344	906,389,004		(a)	1	11,982,484			7,345	918,371,488

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	223,252	225,606		207,309	207,388
24.1 Federal Employees Health Benefits Plan 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)	155	(25)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,285	842			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,440	817			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	224,692	226,423		207,309	207,388

(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 52 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2013

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	2,218,925		31,758		2,250,683
2. Annuity considerations	4,098,468		12,000		4,110,468
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,317,393		43,758		6,361,150
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	1,324,116		13,530		1,337,647
10. Matured endowments	3,182				3,182
11. Annuity benefits	1,595,799		1,559,556		3,155,355
12. Surrender values and withdrawals for life contracts	7,396,504		2,010,460		9,406,964
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,584				1,584
15. Totals	10,321,185		3,583,547		13,904,732
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	66,817				1,019			1	67,836
17. Incurred during current year	22	1,328,365			3	13,413			25	1,341,779
Settled during current year:										
18.1 By payment in full	22	1,327,298			3	13,530			25	1,340,829
18.2 By payment on compromised claims										
18.3 Totals paid	22	1,327,298			3	13,530			25	1,340,829
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	22	1,327,298			3	13,530			25	1,340,829
19. Unpaid Dec. 31, current year (16+17-18.6)	1	67,884				902			1	68,786
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,524	542,071,637		(a)	1	1,186,806			3,525	543,258,443
21. Issued during year	41	5,696,956							41	5,696,956
22. Other changes to in force (Net)	(291)	(45,829,055)				(221,155)			(291)	(46,050,210)
23. In force December 31 of current year	3,274	501,939,538		(a)	1	965,651			3,275	502,905,189

(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)	26,321	27,307		5,014	5,127
24.1 Federal Employees Health Benefits Plan 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)	61,538	61,897			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	438	390			
25.5 All other (b)	8,727	8,729		1,688	2,138
25.6 Totals (sum of Lines 25.1 to 25.5)	70,703	71,016		1,688	2,138
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	97,024	98,322		6,701	7,266

(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 41 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2013

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	6,830,788		1,907,170		8,737,959
2. Annuity considerations	25,651,336		758,794		26,410,131
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	32,482,125		2,665,965		35,148,089
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	4,520,731		1,505,638		6,026,369
10. Matured endowments	118,046				118,046
11. Annuity benefits	66,625,663		26,953,036		93,578,698
12. Surrender values and withdrawals for life contracts	35,368,831		78,307,435		113,676,266
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	30,123				30,123
15. Totals	106,663,394		106,766,108		213,429,502
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	45	887,629			7	184,203			52	1,071,833
17. Incurred during current year	249	4,769,122			143	1,515,908			392	6,285,030
Settled during current year:										
18.1 By payment in full	267	4,638,776			147	1,505,638			414	6,144,414
18.2 By payment on compromised claims										
18.3 Totals paid	267	4,638,776			147	1,505,638			414	6,144,414
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	267	4,638,776			147	1,505,638			414	6,144,414
19. Unpaid Dec. 31, current year (16+17-18.6)	27	1,017,975			3	194,474			30	1,212,449
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	16,981	1,299,448,823		(a)	1	181,518,247			16,982	1,480,967,070
21. Issued during year	239	25,465,992							239	25,465,992
22. Other changes to in force (Net)	(1,231)	(99,110,952)				(18,992,144)			(1,231)	(118,103,096)
23. In force December 31 of current year	15,989	1,225,803,864		(a)	1	162,526,103			15,990	1,388,329,966

(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)	1,347,593	1,357,065		1,241,730	1,122,521
24.1 Federal Employees Health Benefits Plan 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)	584	435			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,242	(4,097)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	1,825	(3,662)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,349,418	1,353,404		1,241,730	1,122,521

(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 379 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2013

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	3,436,905		268,185		3,705,090
2. Annuity considerations	5,875,939		6,000		5,881,939
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	9,312,844		274,185		9,587,029
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	1,214,764		167,874		1,382,638
10. Matured endowments	15,893				15,893
11. Annuity benefits	1,202,487		2,477,574		3,680,060
12. Surrender values and withdrawals for life contracts	3,375,848		3,806,980		7,182,827
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	16,975				16,975
15. Totals	5,825,966		6,452,428		12,278,394
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	6	184,224			3	31,014			9	215,238
17. Incurred during current year	39	1,187,867			23	155,836			62	1,343,704
Settled during current year:										
18.1 By payment in full	41	1,230,657			25	167,874			66	1,398,531
18.2 By payment on compromised claims										
18.3 Totals paid	41	1,230,657			25	167,874			66	1,398,531
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	1,230,657			25	167,874			66	1,398,531
19. Unpaid Dec. 31, current year (16+17-18.6)	4	141,435			1	18,976			5	160,411
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	6,049	595,316,376		(a)	1	22,333,530			6,050	617,649,906
21. Issued during year	92	7,646,422							92	7,646,422
22. Other changes to in force (Net)	(415)	(44,333,778)				(2,115,673)			(415)	(46,449,451)
23. In force December 31 of current year	5,726	558,629,020		(a)	1	20,217,857			5,727	578,846,877

(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)	219,463	221,103		202,949	724,233
24.1 Federal Employees Health Benefits Plan 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	(37)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,849	2,723			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,109	2,687			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	222,572	223,790		202,949	724,233

(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 63 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2013

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	1,459,484		81,173		1,540,657
2. Annuity considerations	1,000,265		7,810		1,008,075
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,459,750		88,983		2,548,733
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	817,915		243,754		1,061,669
10. Matured endowments	48,629				48,629
11. Annuity benefits	3,304,137		8,282,758		11,586,895
12. Surrender values and withdrawals for life contracts	4,665,258		3,745,480		8,410,738
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,743				7,743
15. Totals	8,843,682		12,271,991		21,115,674
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	54,182			2	28,789			7	82,971
17. Incurred during current year	47	956,473			6	215,644			53	1,172,117
Settled during current year:										
18.1 By payment in full	50	866,544			8	243,754			58	1,110,298
18.2 By payment on compromised claims										
18.3 Totals paid	50	866,544			8	243,754			58	1,110,298
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	50	866,544			8	243,754			58	1,110,298
19. Unpaid Dec. 31, current year (16+17-18.6)	2	144,111				680			2	144,791
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,315	320,541,097		(a)	1	894,590			3,316	321,435,687
21. Issued during year	22	1,500,000							22	1,500,000
22. Other changes to in force (Net)	(207)	(16,320,099)				(42,880)			(207)	(16,362,979)
23. In force December 31 of current year	3,130	305,720,997		(a)	1	851,710			3,131	306,572,707

(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)	466,389	472,266		282,388	(118,559)
24.1 Federal Employees Health Benefits Plan 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)	847	(2,977)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	16,875	19,736			(24)
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	17,722	16,759			(24)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	484,111	489,025		282,388	(118,583)

(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 106 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2013

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	14,714,342		122,362		14,836,704
2. Annuity considerations	22,103,954		1,800		22,105,754
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	36,818,296		124,162		36,942,458
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	10,818,619		122,092		10,940,710
10. Matured endowments	67,435				67,435
11. Annuity benefits	9,852,691		2,543,747		12,396,438
12. Surrender values and withdrawals for life contracts	28,454,933		2,780,530		31,235,463
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	53,205				53,205
15. Totals	49,246,883		5,446,368		54,693,251
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	32	1,502,518			1	16,894			33	1,519,412
17. Incurred during current year	255	10,453,146			7	117,499			262	10,570,645
Settled during current year:										
18.1 By payment in full	268	10,886,054			8	122,092			276	11,008,146
18.2 By payment on compromised claims										
18.3 Totals paid	268	10,886,054			8	122,092			276	11,008,146
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	268	10,886,054			8	122,092			276	11,008,146
19. Unpaid Dec. 31, current year (16+17-18.6)	19	1,069,610				12,301			19	1,081,912
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	31,662	2,919,581,851		(a)	1	16,182,894			31,663	2,935,764,745
21. Issued during year	451	39,666,582							451	39,666,582
22. Other changes to in force (Net)	(2,502)	(231,230,433)				(1,388,177)			(2,502)	(232,618,610)
23. In force December 31 of current year	29,611	2,728,017,999		(a)	1	14,794,717			29,612	2,742,812,716

(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)	180,171	184,951		672,604	430,475
24.1 Federal Employees Health Benefits Plan 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)	586,569	588,199		436,220	425,717
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	6,514	7,518			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	593,083	595,717		436,220	425,717
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	773,255	780,668		1,108,824	856,192

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2013

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	285,281		51,038		336,319
2. Annuity considerations	401,220		70,930		472,150
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	686,501		121,968		808,469
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	412,718		28,759		441,477
10. Matured endowments					
11. Annuity benefits	571,015		1,438,382		2,009,397
12. Surrender values and withdrawals for life contracts	920,003		969,367		1,889,370
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	464				464
15. Totals	1,904,200		2,436,508		4,340,708
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	45,750				1,221			2	46,971
17. Incurred during current year	8	560,647			7	28,619			15	589,266
Settled during current year:										
18.1 By payment in full	7	412,718			7	28,759			14	441,477
18.2 By payment on compromised claims										
18.3 Totals paid	7	412,718			7	28,759			14	441,477
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	7	412,718			7	28,759			14	441,477
19. Unpaid Dec. 31, current year (16+17-18.6)	3	193,678				1,081			3	194,760
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	712	63,705,781		(a)	1	1,422,888			713	65,128,669
21. Issued during year	18	1,465,002							18	1,465,002
22. Other changes to in force (Net)	(47)	(4,250,948)				(106,782)			(47)	(4,357,730)
23. In force December 31 of current year	683	60,919,835		(a)	1	1,316,106			684	62,235,941

(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)	50,113	50,447		52,627	(213,039)
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	98	88			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	54			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	217	142			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	50,330	50,589		52,627	(213,039)

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 6 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2013

NAIC Group Code 0008 — NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,297,891		78,318		17,376,210
2. Annuity considerations	26,434,533		(118,958)		26,315,575
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	43,732,424		(40,640)		43,691,784
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	16,516,521		27,669		16,544,190
10. Matured endowments	113,855				113,855
11. Annuity benefits	33,302,602		5,827,464		39,130,066
12. Surrender values and withdrawals for life contracts	78,553,879		1,756,104		80,309,983
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	81,813				81,813
15. Totals	128,568,670		7,611,237		136,179,907
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	79	2,036,222			1	4,650			80	2,040,872
17. Incurred during current year	512	16,572,404			4	23,594			516	16,595,998
Settled during current year:										
18.1 By payment in full	535	16,630,376			5	27,669			540	16,658,045
18.2 By payment on compromised claims										
18.3 Totals paid	535	16,630,376			5	27,669			540	16,658,045
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	535	16,630,376			5	27,669			540	16,658,045
19. Unpaid Dec. 31, current year (16+17-18.6)	56	1,978,250				575			56	1,978,825
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	44,518	3,803,264,805		(a)	1	756,047			44,519	3,804,020,852
21. Issued during year	488	38,331,956							488	38,331,956
22. Other changes to in force (Net)	(3,324)	(283,939,704)				(15,268)			(3,324)	(283,954,972)
23. In force December 31 of current year	41,682	3,557,657,057		(a)	1	740,779			41,683	3,558,397,836

(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)	944,228	953,793		936,905	954,180
24.1 Federal Employees Health Benefits Plan 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)	1,290	1,018			(58,947)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,733	(1,861)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	3,023	(844)			(58,947)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	947,250	952,949		936,905	895,233

(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 397 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2013

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	4,003,554		247,632		4,251,186
2. Annuity considerations	6,363,145				6,363,145
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	10,366,699		247,632		10,614,331
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	4,047,928		170,833		4,218,761
10. Matured endowments	17,855				17,855
11. Annuity benefits	2,972,944		2,576,529		5,549,472
12. Surrender values and withdrawals for life contracts	7,349,897		2,665,339		10,015,237
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	7,905				7,905
15. Totals	14,396,529		5,412,701		19,809,230
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	601,095				13,138			19	614,233
17. Incurred during current year	62	4,095,964			21	173,087			83	4,269,051
Settled during current year:										
18.1 By payment in full	67	4,065,783			20	170,833			87	4,236,616
18.2 By payment on compromised claims										
18.3 Totals paid	67	4,065,783			20	170,833			87	4,236,616
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	67	4,065,783			20	170,833			87	4,236,616
19. Unpaid Dec. 31, current year (16+17-18.6)	14	631,276			1	15,392			15	646,668
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	8,276	848,027,074		(a)	1	15,302,864			8,277	863,329,938
21. Issued during year	280	21,940,675							280	21,940,675
22. Other changes to in force (Net)	(616)	(66,792,690)				(1,833,129)			(616)	(68,625,819)
23. In force December 31 of current year	7,940	803,175,059		(a)	1	13,469,735			7,941	816,644,794

(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)	350,581	354,185		380,573	110,996
24.1 Federal Employees Health Benefits Plan 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	(306)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	5,576	5,356			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,792	5,050			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	356,373	359,235		380,573	110,996

(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 71 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2013

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	4,606,209		38,428		4,644,637
2. Annuity considerations	10,787,174		11,000		10,798,174
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	15,393,383		49,428		15,442,811
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	3,429,008		10,463		3,439,471
10. Matured endowments	22,717				22,717
11. Annuity benefits	9,790,200		2,085,677		11,875,877
12. Surrender values and withdrawals for life contracts	18,559,185		1,718,483		20,277,668
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	12,138				12,138
15. Totals	31,813,249		3,814,623		35,627,872
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	255,822				148			19	255,970
17. Incurred during current year	96	3,722,360			3	53,651			99	3,776,011
Settled during current year:										
18.1 By payment in full	102	3,451,725			2	10,463			104	3,462,188
18.2 By payment on compromised claims										
18.3 Totals paid	102	3,451,725			2	10,463			104	3,462,188
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	102	3,451,725			2	10,463			104	3,462,188
19. Unpaid Dec. 31, current year (16+17-18.6)	13	526,456			1	43,336			14	569,793
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	10,623	1,171,890,141		(a)	1	172,737			10,624	1,172,062,878
21. Issued during year	111	11,925,000							111	11,925,000
22. Other changes to in force (Net)	(962)	(98,725,684)				(8,699)			(962)	(98,734,383)
23. In force December 31 of current year	9,772	1,085,089,456		(a)	1	164,038			9,773	1,085,253,494

(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)	73,261	74,515		20,206	265,006
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	208	(868)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,854	4,818			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	4,062	3,951			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	77,323	78,466		20,206	265,006

(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 3 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2013

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	18,133,486		3,247,901		21,381,388
2. Annuity considerations	45,970,994		2,479,151		48,450,144
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	64,104,480		5,727,052		69,831,532
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	18,818,412		2,527,589		21,346,001
10. Matured endowments	166,970				166,970
11. Annuity benefits	63,043,819		55,861,055		118,904,874
12. Surrender values and withdrawals for life contracts	23,150,021		106,228,960		129,378,980
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	117,436				117,436
15. Totals	105,296,659		164,617,603		269,914,263
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	1,773,085			16	375,756			87	2,148,841
17. Incurred during current year	554	19,570,751			328	2,469,832			882	22,040,583
Settled during current year:										
18.1 By payment in full	575	18,985,383			334	2,527,589			909	21,512,971
18.2 By payment on compromised claims										
18.3 Totals paid	575	18,985,383			334	2,527,589			909	21,512,971
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	575	18,985,383			334	2,527,589			909	21,512,971
19. Unpaid Dec. 31, current year (16+17-18.6)	50	2,358,453			10	317,999			60	2,676,452
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	45,138	4,321,996,647		(a)	2	238,414,991			45,140	4,560,411,639
21. Issued during year	765	66,524,486							765	66,524,486
22. Other changes to in force (Net)	(3,228)	(322,289,244)				(28,243,651)			(3,228)	(350,532,894)
23. In force December 31 of current year	42,675	4,066,231,890		(a)	2	210,171,340			42,677	4,276,403,230

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,673,142	1,694,845		1,847,907	2,021,717
24.1 Federal Employees Health Benefits Plan 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)	3,736	7,593			135,875
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	962	(6,753)			
25.5 All other (b)	113	113			
25.6 Totals (sum of Lines 25.1 to 25.5)	4,811	953			135,875
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,677,953	1,695,798		1,847,907	2,157,591

(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 708 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2013

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	1,536,503		164,540		1,701,043
2. Annuity considerations	5,750,022		154,551		5,904,573
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,286,525		319,091		7,605,616
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	808,122		131,326		939,448
10. Matured endowments					
11. Annuity benefits	184,815		4,177,371		4,362,186
12. Surrender values and withdrawals for life contracts	1,260,185		5,429,214		6,689,399
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,239				6,239
15. Totals	2,259,362		9,737,910		11,997,272
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	199,965			3	33,010			6	232,975
17. Incurred during current year	20	661,572			13	110,330			33	771,902
Settled during current year:										
18.1 By payment in full	21	808,122			16	131,326			37	939,448
18.2 By payment on compromised claims										
18.3 Totals paid	21	808,122			16	131,326			37	939,448
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	21	808,122			16	131,326			37	939,448
19. Unpaid Dec. 31, current year (16+17-18.6)	2	53,415				12,014			2	65,429
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3,188	409,764,543		(a)	1	15,806,533			3,189	425,571,076
21. Issued during year	96	5,737,476							96	5,737,476
22. Other changes to in force (Net)	(264)	(29,316,128)				(1,921,650)			(264)	(31,237,778)
23. In force December 31 of current year	3,020	386,185,891		(a)	1	13,884,883			3,021	400,070,774

(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)	75,365	76,175		52,111	61,004
24.1 Federal Employees Health Benefits Plan 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)	(1,981)	(2,030)		33,456	33,456
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	119	(196)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	(1,863)	(2,226)		33,456	33,456
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	73,502	73,949		85,567	94,460

(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 54 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2013

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	6,698,555		76,094		6,774,650
2. Annuity considerations	26,813,160				26,813,160
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	33,511,715		76,094		33,587,809
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	5,981,451		9,131		5,990,581
10. Matured endowments	23,971				23,971
11. Annuity benefits	7,409,294		3,409,376		10,818,670
12. Surrender values and withdrawals for life contracts	16,440,327		1,452,906		17,893,233
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	38,878				38,878
15. Totals	29,893,920		4,871,413		34,765,333
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	15	831,844				193			15	832,037
17. Incurred during current year	138	5,864,536			3	9,109			141	5,873,645
Settled during current year:										
18.1 By payment in full	140	6,005,421			3	9,131			143	6,014,552
18.2 By payment on compromised claims										
18.3 Totals paid	140	6,005,421			3	9,131			143	6,014,552
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	140	6,005,421			3	9,131			143	6,014,552
19. Unpaid Dec. 31, current year (16+17-18.6)	13	690,959				171			13	691,130
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	14,814	1,236,787,537		(a)	1	224,415			14,815	1,237,011,952
21. Issued during year	349	24,748,161							349	24,748,161
22. Other changes to in force (Net)	(1,139)	(100,176,188)				(81,654)			(1,139)	(100,257,842)
23. In force December 31 of current year	14,024	1,161,359,510		(a)	1	142,761			14,025	1,161,502,271

(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)	98,522	100,490		230,330	197,508
24.1 Federal Employees Health Benefits Plan 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)	189,340	190,318		50,021	(7,185)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	2,501	2,703			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	191,841	193,021		50,021	(7,185)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	290,363	293,511		280,351	190,324

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2013

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	325,582		134,830		460,412
2. Annuity considerations	428,242				428,242
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	753,824		134,830		888,654
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	65,000		55,370		120,370
10. Matured endowments					
11. Annuity benefits	1,742,530		203,268		1,945,799
12. Surrender values and withdrawals for life contracts	4,375,309		405,449		4,780,758
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	6,182,839		664,087		6,846,926
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		7,731			1	12,268			1	19,999
17. Incurred during current year	4	70,950			10	50,422			14	121,372
Settled during current year:										
18.1 By payment in full	3	65,000			11	55,370			14	120,370
18.2 By payment on compromised claims										
18.3 Totals paid	3	65,000			11	55,370			14	120,370
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	3	65,000			11	55,370			14	120,370
19. Unpaid Dec. 31, current year (16+17-18.6)	1	13,681				7,320			1	21,001
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	773	70,888,107		(a)	1	9,629,746			774	80,517,853
21. Issued during year	2	150,000							2	150,000
22. Other changes to in force (Net)	(57)	(2,431,748)				(726,837)			(57)	(3,158,585)
23. In force December 31 of current year	718	68,606,358		(a)	1	8,902,909			719	77,509,267

(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)	59,977	60,387		100,075	100,748
24.1 Federal Employees Health Benefits Plan 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)	322	236			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	155	161			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	477	397			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	60,454	60,783		100,075	100,748

(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 16 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2013

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	7,765,137		1,006,119		8,771,256
2. Annuity considerations	14,815,846		151,263		14,967,109
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	22,580,983		1,157,382		23,738,366
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	6,386,973		1,228,422		7,615,395
10. Matured endowments	39,574				39,574
11. Annuity benefits	5,236,751		6,058,362		11,295,113
12. Surrender values and withdrawals for life contracts	11,849,997		19,936,382		31,786,380
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	31,641				31,641
15. Totals	23,544,936		27,223,166		50,768,101
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	850,681			6	1,839,340			35	2,690,021
17. Incurred during current year	127	6,124,745			103	(415,975)			230	5,708,769
Settled during current year:										
18.1 By payment in full	146	6,426,547			106	1,228,422			252	7,654,969
18.2 By payment on compromised claims										
18.3 Totals paid	146	6,426,547			106	1,228,422			252	7,654,969
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	146	6,426,547			106	1,228,422			252	7,654,969
19. Unpaid Dec. 31, current year (16+17-18.6)	10	548,879			3	194,943			13	743,821
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	17,602	1,679,832,300		(a)	1	161,712,924			17,603	1,841,545,224
21. Issued during year	199	15,528,841							199	15,528,841
22. Other changes to in force (Net)	(1,318)	(125,899,992)				(8,012,439)			(1,318)	(133,912,431)
23. In force December 31 of current year	16,483	1,569,461,150		(a)	1	153,700,485			16,484	1,723,161,634

(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)	729,067	736,555		1,009,804	1,387,413
24.1 Federal Employees Health Benefits Plan 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)	2,433	2,032		80,442	80,442
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,188	274			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,621	2,306		80,442	80,442
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	734,689	738,861		1,090,246	1,467,855

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2013

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	41,063,185		2,373,856		43,437,041
2. Annuity considerations	58,537,535		17,651		58,555,186
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	99,600,720		2,391,508		101,992,227
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	31,102,452		2,709,115		33,811,567
10. Matured endowments	153,132				153,132
11. Annuity benefits	28,485,452		8,863,958		37,349,411
12. Surrender values and withdrawals for life contracts	110,390,634		8,152,641		118,543,275
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	118,888				118,888
15. Totals	170,250,559		19,725,715		189,976,274
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	116	4,609,800			21	339,423			137	4,949,223
17. Incurred during current year	606	32,147,273			159	2,662,344			765	34,809,618
Settled during current year:										
18.1 By payment in full	633	31,255,585			169	2,709,115			802	33,964,700
18.2 By payment on compromised claims										
18.3 Totals paid	633	31,255,585			169	2,709,115			802	33,964,700
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	633	31,255,585			169	2,709,115			802	33,964,700
19. Unpaid Dec. 31, current year (16+17-18.6)	89	5,501,488			11	292,653			100	5,794,141
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	82,367	8,879,587,729		(a)	1	258,006,134			82,368	9,137,593,863
21. Issued during year	2,279	215,761,302							2,279	215,761,302
22. Other changes to in force (Net)	(6,443)	(701,717,965)				(20,540,786)			(6,443)	(722,258,751)
23. In force December 31 of current year	78,203	8,393,631,066		(a)	1	237,465,348			78,204	8,631,096,414

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,282,382	1,285,265		1,378,159	1,823,083
24.1 Federal Employees Health Benefits Plan 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)	1,384	(64,249)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	744,134	811,957		420,796	448,982
25.5 All other (b)	(29)	(29)			
25.6 Totals (sum of Lines 25.1 to 25.5)	745,490	747,680		420,796	448,982
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,027,871	2,032,944		1,798,955	2,272,065

(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 343 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2013

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	3,078,660		48,605		3,127,265
2. Annuity considerations	10,949,145				10,949,145
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	14,027,805		48,605		14,076,410
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	3,299,267		46,140		3,345,407
10. Matured endowments	82				82
11. Annuity benefits	3,788,212		650,034		4,438,247
12. Surrender values and withdrawals for life contracts	9,618,354		1,415,229		11,033,583
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	5,472				5,472
15. Totals	16,711,388		2,111,403		18,822,791
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	843,996			1	5,523			4	849,518
17. Incurred during current year	41	2,643,246			2	42,992			43	2,686,238
Settled during current year:										
18.1 By payment in full	41	3,299,349			3	46,140			44	3,345,489
18.2 By payment on compromised claims										
18.3 Totals paid	41	3,299,349			3	46,140			44	3,345,489
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	41	3,299,349			3	46,140			44	3,345,489
19. Unpaid Dec. 31, current year (16+17-18.6)	3	187,892				2,375			3	190,268
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	5,618	860,221,891		(a)	1	3,124,676			5,619	863,346,567
21. Issued during year	74	8,745,000							74	8,745,000
22. Other changes to in force (Net)	(522)	(81,394,309)				(496,149)			(522)	(81,890,458)
23. In force December 31 of current year	5,170	787,572,582		(a)	1	2,628,527			5,171	790,201,109

(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)	106,595	108,203		247,760	158,697
24.1 Federal Employees Health Benefits Plan 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	5,663			(313,517)
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	636	470			
25.5 All other (b)	1,653	1,653			
25.6 Totals (sum of Lines 25.1 to 25.5)	8,028	7,786			(313,517)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	114,624	115,989		247,760	(154,820)

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

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2013

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	584,819		7,125		591,945
2. Annuity considerations	3,004,409				3,004,409
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,589,228		7,125		3,596,353
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	315,053				315,053
10. Matured endowments					
11. Annuity benefits	1,262,307		612,281		1,874,588
12. Surrender values and withdrawals for life contracts	3,571,004		179,877		3,750,881
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	128				128
15. Totals	5,148,493		792,157		5,940,650
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	30,689				73			2	30,763
17. Incurred during current year	8	299,990				(8)			8	299,982
Settled during current year:										
18.1 By payment in full	9	315,053							9	315,053
18.2 By payment on compromised claims										
18.3 Totals paid	9	315,053							9	315,053
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	9	315,053							9	315,053
19. Unpaid Dec. 31, current year (16+17-18.6)	1	15,627				65			1	15,692
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,442	111,496,486		(a)	1	85,598			1,443	111,582,084
21. Issued during year	2	100,000							2	100,000
22. Other changes to in force (Net)	(99)	(9,197,341)				52,212			(99)	(9,145,129)
23. In force December 31 of current year	1,345	102,399,145		(a)	1	137,810			1,346	102,536,955

(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)	106,311	115,335		50,814	64,300
24.1 Federal Employees Health Benefits Plan 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	232			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	312	361			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	531	592			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	106,843	115,927		50,814	64,300

(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 .

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2013

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	13,130,807		1,477,435		14,608,242
2. Annuity considerations	21,241,202		317,701		21,558,903
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	34,372,010		1,795,135		36,167,145
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	9,552,103		811,861		10,363,964
10. Matured endowments	87,841				87,841
11. Annuity benefits	3,990,813		11,162,303		15,153,116
12. Surrender values and withdrawals for life contracts	16,540,349		22,225,991		38,766,341
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	47,006				47,006
15. Totals	30,218,112		34,200,155		64,418,267
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	28	789,181			2	115,461			30	904,642
17. Incurred during current year	241	10,551,028			116	789,238			357	11,340,266
Settled during current year:										
18.1 By payment in full	242	9,639,944			117	811,861			359	10,451,804
18.2 By payment on compromised claims										
18.3 Totals paid	242	9,639,944			117	811,861			359	10,451,804
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	242	9,639,944			117	811,861			359	10,451,804
19. Unpaid Dec. 31, current year (16+17-18.6)	27	1,700,265			1	92,838			28	1,793,104
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	28,009	2,648,095,302		(a)	1	116,875,514			28,010	2,764,970,816
21. Issued during year	436	32,874,569							436	32,874,569
22. Other changes to in force (Net)	(2,197)	(238,727,974)				(14,253,923)			(2,197)	(252,981,897)
23. In force December 31 of current year	26,248	2,442,241,897		(a)	1	102,621,591			26,249	2,544,863,487

(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)	1,188,912	1,202,527		989,719	1,545,898
24.1 Federal Employees Health Benefits Plan 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)	2,195	1,443			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	3,404	(1,603)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	5,599	(160)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,194,511	1,202,367		989,719	1,545,898

(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 447 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2013

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	9,124,124		327,350		9,451,474
2. Annuity considerations	16,936,794		172,384		17,109,178
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	26,060,918		499,734		26,560,653
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	6,164,981		58,423		6,223,404
10. Matured endowments	71,427				71,427
11. Annuity benefits	8,009,100		2,865,075		10,874,176
12. Surrender values and withdrawals for life contracts	23,651,807		3,916,933		27,568,739
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	17,408				17,408
15. Totals	37,914,722		6,840,431		44,755,153
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	14	620,857			2	87,538			16	708,395
17. Incurred during current year	147	6,450,519			5	(4,826)			152	6,445,693
Settled during current year:										
18.1 By payment in full	150	6,236,407			7	58,423			157	6,294,831
18.2 By payment on compromised claims										
18.3 Totals paid	150	6,236,407			7	58,423			157	6,294,831
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	150	6,236,407			7	58,423			157	6,294,831
19. Unpaid Dec. 31, current year (16+17-18.6)	11	834,969				24,288			11	859,258
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18,753	1,927,318,822		(a)	1	31,953,740			18,754	1,959,272,562
21. Issued during year	417	35,905,972							417	35,905,972
22. Other changes to in force (Net)	(1,706)	(176,738,263)				(2,945,522)			(1,706)	(179,683,785)
23. In force December 31 of current year	17,464	1,786,486,531		(a)	1	29,008,218			17,465	1,815,494,749

(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)	210,356	227,233		254,561	226,415
24.1 Federal Employees Health Benefits Plan 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	429			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,415	1,179			
25.5 All other (b)	3,448	3,448			
25.6 Totals (sum of Lines 25.1 to 25.5)	5,284	5,056			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	215,640	232,289		254,561	226,415

(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 43 .

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2013

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	1,808,630		95,959		1,904,589
2. Annuity considerations	4,167,645				4,167,645
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,976,275		95,959		6,072,234
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	3,056,645		10,548		3,067,193
10. Matured endowments	24,384				24,384
11. Annuity benefits	1,086,086		2,839,228		3,925,314
12. Surrender values and withdrawals for life contracts	2,730,336		2,466,824		5,197,160
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	22,141				22,141
15. Totals	6,919,591		5,316,600		12,236,191
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	121,765				5,565			9	127,330
17. Incurred during current year	69	3,419,982			6	9,910			75	3,429,892
Settled during current year:										
18.1 By payment in full	70	3,081,029			6	10,548			76	3,091,577
18.2 By payment on compromised claims										
18.3 Totals paid	70	3,081,029			6	10,548			76	3,091,577
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	70	3,081,029			6	10,548			76	3,091,577
19. Unpaid Dec. 31, current year (16+17-18.6)	8	460,717				4,927			8	465,644
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	4,810	329,345,170		(a)	1	6,481,933			4,811	335,827,103
21. Issued during year	68	5,781,149							68	5,781,149
22. Other changes to in force (Net)	(381)	(28,827,869)				(516,350)			(381)	(29,344,219)
23. In force December 31 of current year	4,497	306,298,449		(a)	1	5,965,583			4,498	312,264,032

(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)	158,712	152,347		331,257	355,339
24.1 Federal Employees Health Benefits Plan 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)	552	416			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	400	(208)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	952	207			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	159,663	152,555		331,257	355,339

(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 30 .

ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2013

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	3,243,052		726,813		3,969,865
2. Annuity considerations	3,675,917		528,779		4,204,696
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,918,969		1,255,592		8,174,561
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	3,114,132		501,895		3,616,026
10. Matured endowments	61,068				61,068
11. Annuity benefits	7,360,586		9,230,445		16,591,031
12. Surrender values and withdrawals for life contracts	11,390,905		34,200,112		45,591,017
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	15,978				15,978
15. Totals	21,942,668		43,932,452		65,875,120
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	644,330			4	79,692			21	724,022
17. Incurred during current year	95	2,734,718			62	515,669			157	3,250,387
Settled during current year:										
18.1 By payment in full	104	3,175,199			64	501,895			168	3,677,094
18.2 By payment on compromised claims										
18.3 Totals paid	104	3,175,199			64	501,895			168	3,677,094
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	104	3,175,199			64	501,895			168	3,677,094
19. Unpaid Dec. 31, current year (16+17-18.6)	8	203,849			2	93,466			10	297,315
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	9,751	748,143,399		(a)	1	53,736,835			9,752	801,880,234
21. Issued during year	94	8,355,638							94	8,355,638
22. Other changes to in force (Net)	(709)	(57,764,811)				(5,918,833)			(709)	(63,683,644)
23. In force December 31 of current year	9,136	698,734,226		(a)	1	47,818,002			9,137	746,552,228

(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)	352,273	359,332		313,557	258,447
24.1 Federal Employees Health Benefits Plan 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)	1,364	1,239			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	1,261	(560)			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	2,625	679			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	354,898	360,012		313,557	258,447

(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 195 .



ANNUAL STATEMENT FOR THE YEAR 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2013

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	543,097		110,844		653,940
2. Annuity considerations	456,974		15,000		471,974
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,000,071		125,844		1,125,914
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	196,700		46,784		243,484
10. Matured endowments					
11. Annuity benefits	264,624		1,229,729		1,494,353
12. Surrender values and withdrawals for life contracts	405,908		1,602,126		2,008,034
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	592				592
15. Totals	867,824		2,878,638		3,746,463
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	17,627				9,221			2	26,848
17. Incurred during current year	8	191,044			4	45,727			12	236,771
Settled during current year:										
18.1 By payment in full	10	196,700			4	46,784			14	243,484
18.2 By payment on compromised claims										
18.3 Totals paid	10	196,700			4	46,784			14	243,484
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	10	196,700			4	46,784			14	243,484
19. Unpaid Dec. 31, current year (16+17-18.6)		11,972				8,164				20,135
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	1,133	97,820,650		(a)	1	10,739,901			1,134	108,560,551
21. Issued during year	13	926,241							13	926,241
22. Other changes to in force (Net)	(75)	(9,215,445)				(1,227,199)			(75)	(10,442,644)
23. In force December 31 of current year	1,071	89,531,446		(a)	1	9,512,702			1,072	99,044,148

(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)	66,992	54,919		19,543	(24,359)
24.1 Federal Employees Health Benefits Plan 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)		(84)			
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	214	65			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	214	(19)			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	67,206	54,900		19,543	(24,359)

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2013

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. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
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)					

NONE

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 Plan 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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2013

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	8,802		644		9,446
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	8,802		644		9,446
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	6,794				6,794
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	6,794				6,794
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		304								304
17. Incurred during current year		37								37
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)		340								340
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	18	2,785,959		(a)					18	2,785,959
21. Issued during year										
22. Other changes to in force (Net)	1	243,277							1	243,277
23. In force December 31 of current year	19	3,029,236		(a)					19	3,029,236

(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)	773	773			
24.1 Federal Employees Health Benefits Plan 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)	801	801			

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2013

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	30,285		6,066		36,351
2. Annuity considerations	46,146				46,146
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	76,431		6,066		82,497
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	14,331		133,369		147,700
12. Surrender values and withdrawals for life contracts	317,155		645,223		962,378
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	331,486		778,592		1,110,078
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		740				21				762
17. Incurred during current year		89				(2)				87
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)		830				19				848
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	71	6,786,686		(a)	1	25,000			72	6,811,686
21. Issued during year										
22. Other changes to in force (Net)	(9)	(981,048)							(9)	(981,048)
23. In force December 31 of current year	62	5,805,638		(a)	1	25,000			63	5,830,638

(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)	10,723	10,927		1,801	1,639
24.1 Federal Employees Health Benefits Plan 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	289	283			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	289	276			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	11,012	11,204		1,801	1,639

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2013

NAIC Group Code 0008 NAIC Company Code 60186

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	17,238		834		18,071
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	17,238		834		18,071
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	14,180				14,180
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	14,180				14,180
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		386								386
17. Incurred during current year		46								46
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)		432								432
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	36	3,531,634		(a)					36	3,531,634
21. Issued during year										
22. Other changes to in force (Net)	(1)	138,842							(1)	138,842
23. In force December 31 of current year	35	3,670,476		(a)					35	3,670,476

(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)	3,060	3,102			
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,060	3,102			

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2013

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	4,895				4,895
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,895				4,895
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					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	13,980				13,980
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	13,980				13,980
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		63								63
17. Incurred during current year		8								8
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)		70								70
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	3	575,000		(a)					3	575,000
21. Issued during year										
22. Other changes to in force (Net)	(1)	(300,000)							(1)	(300,000)
23. In force December 31 of current year	2	275,000		(a)					2	275,000

(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)	4	4			
24.1 Federal Employees Health Benefits Plan 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)	4	4			

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2013

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	43,859		6,194		50,053
2. Annuity considerations	34,924				34,924
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	78,783		6,194		84,977
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	64,000				64,000
10. Matured endowments					
11. Annuity benefits	(40,469)		341,175		300,706
12. Surrender values and withdrawals for life contracts	243,140		481,012		724,152
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	266,670		822,188		1,088,858
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		191								191
17. Incurred during current year	1	64,023							1	64,023
Settled during current year:										
18.1 By payment in full	1	64,000							1	64,000
18.2 By payment on compromised claims										
18.3 Totals paid	1	64,000							1	64,000
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1	64,000							1	64,000
19. Unpaid Dec. 31, current year (16+17-18.6)		214								214
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	24	1,746,650		(a)					24	1,746,650
21. Issued during year										
22. Other changes to in force (Net)		(1,075)								(1,075)
23. In force December 31 of current year	24	1,745,575		(a)					24	1,745,575

(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)	4,534	4,507			
24.1 Federal Employees Health Benefits Plan 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)	4,612	4,585			

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Alien — DURING THE YEAR 2013

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	381,116		6,155		387,271
2. Annuity considerations	17,685		31,992		49,677
3. Deposit-type contract funds	4,860,900	XXX		XXX	4,860,900
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,259,701		38,147		5,297,848
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	51,600				51,600
10. Matured endowments	29				29
11. Annuity benefits	5,904,772		333,977		6,238,749
12. Surrender values and withdrawals for life contracts	2,132,272		1,234,160		3,366,432
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	8,089,678		1,568,137		9,657,815
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		10,894				520				11,414
17. Incurred during current year	2	52,941				(60)			2	52,882
Settled during current year:										
18.1 By payment in full	2	51,629							2	51,629
18.2 By payment on compromised claims										
18.3 Totals paid	2	51,629							2	51,629
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	51,629							2	51,629
19. Unpaid Dec. 31, current year (16+17-18.6)		12,207				460				12,667
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	868	99,897,347		(a)	2	605,660			870	100,503,007
21. Issued during year	1	100,000							1	100,000
22. Other changes to in force (Net)	(35)	(4,851,515)			(1)	367,860			(36)	(4,483,655)
23. In force December 31 of current year	834	95,145,832		(a)	1	973,520			835	96,119,352

(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)	10,865	10,850		15,000	17,524
24.1 Federal Employees Health Benefits Plan 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	846	846			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	846	846			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	11,711	11,696		15,000	17,524

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2013

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	381,116		6,155		387,271
2. Annuity considerations	17,685		31,992		49,677
3. Deposit-type contract funds	4,860,900	XXX		XXX	4,860,900
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	5,259,701		38,147		5,297,848
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	51,600				51,600
10. Matured endowments	29				29
11. Annuity benefits	5,904,772		333,977		6,238,749
12. Surrender values and withdrawals for life contracts	2,132,272		1,234,160		3,366,432
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,006				1,006
15. Totals	8,089,678		1,568,137		9,657,815
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		10,894				520				11,414
17. Incurred during current year	2	52,941				(60)			2	52,882
Settled during current year:										
18.1 By payment in full	2	51,629							2	51,629
18.2 By payment on compromised claims										
18.3 Totals paid	2	51,629							2	51,629
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2	51,629							2	51,629
19. Unpaid Dec. 31, current year (16+17-18.6)		12,207				460				12,667
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	868	99,897,347		(a)	2	605,660			870	100,503,007
21. Issued during year	1	100,000							1	100,000
22. Other changes to in force (Net)	(35)	(4,851,515)			(1)	367,860			(36)	(4,483,655)
23. In force December 31 of current year	834	95,145,832		(a)	1	973,520			835	96,119,352

(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)	10,865	10,850		15,000	17,524
24.1 Federal Employees Health Benefits Plan 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	846	846			
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	846	846			
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	11,711	11,696		15,000	17,524

(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 2013 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2013

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	398,870,381		33,986,787		432,857,168
2. Annuity considerations	706,839,601		13,425,367		720,264,968
3. Deposit-type contract funds	7,527,601	XXX		XXX	7,527,601
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,113,237,583		47,412,154		1,160,649,738
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	366,349,398		28,698,530		395,047,929
10. Matured endowments	2,687,059				2,687,059
11. Annuity benefits	706,447,585		405,455,790		1,111,903,375
12. Surrender values and withdrawals for life contracts	1,083,997,327		776,426,751		1,860,424,078
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	1,412,430				1,412,430
15. Totals	2,160,893,799		1,210,581,072		3,371,474,871
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	1,246	46,862,974		405,846	212	7,730,492			1,458	54,999,313
17. Incurred during current year	7,962	367,519,583			2,623	24,430,524			10,585	391,950,107
Settled during current year:										
18.1 By payment in full	8,353	369,036,458			2,708	28,698,530			11,061	397,734,988
18.2 By payment on compromised claims										
18.3 Totals paid	8,353	369,036,458			2,708	28,698,530			11,061	397,734,988
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	8,353	369,036,458			2,708	28,698,530			11,061	397,734,988
19. Unpaid Dec. 31, current year (16+17-18.6)	855	45,346,099		405,846	127	3,462,486			982	49,214,431
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	859,891	87,442,078,876		(a)	65	2,924,601,363			859,956	90,366,680,239
21. Issued during year	14,747	1,295,877,743							14,747	1,295,877,743
22. Other changes to in force (Net)	(67,087)	(7,106,077,511)			(1)	(290,565,364)			(67,088)	(7,396,642,875)
23. In force December 31 of current year	807,551	81,631,879,108		(a)	64	2,634,035,999			807,615	84,265,915,107

(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)	27,121,132	27,425,032		26,687,522	28,678,202
24.1 Federal Employees Health Benefits Plan 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)	1,083,144	1,003,942		1,031,136	652,019
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only	899,269	906,504		462,859	483,609
25.5 All other (b)	34,646	34,780		2,550	2,339
25.6 Totals (sum of Lines 25.1 to 25.5)	2,017,059	1,945,226		1,496,544	1,137,967
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	29,138,190	29,370,257		28,184,066	29,816,169

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 7,759 .

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			2,315,442	324,578,622			87	171,150	7,444,344	332,022,966
2.	Issued during year			14,747	1,295,878						1,295,878
3.	Reinsurance assumed			158,578	42,720,899				38,789	1,757,199	44,478,098
4.	Revived during year			768	98,380				3	213	98,593
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			174,093	44,115,157				38,792	1,757,412	45,872,568
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)			2,489,535	368,693,779			87	209,942	9,201,756	377,895,535
	Deductions during year:										
10.	Death			16,556	870,399			XXX	2,926	35,968	906,367
11.	Maturity			980	4,466			XXX			4,466
12.	Disability							XXX			
13.	Expiry			9,023	816,961				75	761	817,722
14.	Surrender			58,225	9,585,392				955	67,435	9,652,827
15.	Lapse			101,264	18,582,324				17,836	799,216	19,381,540
16.	Conversion			10,442	2,576,844			XXX	XXX	XXX	2,576,844
17.	Decreased (net)			614	1,651,233				4,689	209,092	1,860,326
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			197,104	34,087,620				26,481	1,112,471	35,200,092
21.	In force end of year (Line 9 minus Line 20)			2,292,431	334,606,159			87	183,461	8,089,284	342,695,443
22.	Reinsurance ceded end of year	XXX		XXX	82,107,531	XXX		XXX	XXX	2,024,455	84,131,986
23.	Line 21 minus Line 22	XXX		XXX	252,498,628	XXX	(b)	XXX	XXX	6,064,830	258,563,458
	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	910
25.	Other paid-up insurance			82,705	2,068,567
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			16,772	1,038,784
28.	Term policies - other	10,597	836,350	993,766	171,133,634
29.	Other term insurance - decreasing	XXX		XXX	22,599
30.	Other term insurance	XXX	4,015	XXX	32,200,947
31.	Totals (Lines 27 to 30)	10,597	840,365	1,010,538	204,395,964
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	19,955	209,643
34.	Totals, whole life and endowment	4,150	455,513	1,261,938	130,000,552
35.	Totals (Lines 31 to 34)	14,747	1,295,878	2,292,431	334,606,159

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	1,295,878		334,564,773	41,386
38.	Credit Life (Group and Individual)				
39.	Group			8,089,284	
40.	Totals (Lines 36 to 39)	1,295,878		342,654,057	41,386

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	9,228	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			181	939

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	6,431,028

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 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
	Disability Provisions								
48.	Waiver of Premium			239,193	27,491,174			16,728	908,988
49.	Disability Income			3,982	269,242				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	243,175	(b) 27,760,416		(b)	16,728	(b) 908,988

(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	26	359		
2.	Issued during year	1	2,990		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	27	3,349		
	Deductions during year:				
6.	Decreased (net)		1,915		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		1,915		
9.	In force end of year	27	1,434		
10.	Amount on deposit	465	(a) 117,010,609		(a)
11.	Income now payable	22	1,385		
12.	Amount of income payable	(a) 119,969	(a) 471,985	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	65,186	312,645	531	167,487
2.	Issued during year	1,185	10,224		305
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	66,371	322,869	531	167,792
	Deductions during year:				
6.	Decreased (net)	3,218	40,028		17,383
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,218	40,028		17,383
9.	In force end of year	63,153	282,841	531	150,409
	Income now payable:				
10.	Amount of income payable	(a) 850,474,779	XXX	XXX	(a) 179,118,585
	Deferred fully paid:				
11.	Account balance	XXX	(a) 15,453,396,015	XXX	(a) 6,511,977,684
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 18,611,441	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	287,327	33,224,538			117,677	63,171,410
2.	Issued during year						
3.	Reinsurance assumed	22,810	8,046,563			17,290	(2,258,954)
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	310,137	XXX		XXX	134,967	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	27,894	XXX		XXX	20,385	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	27,894	XXX		XXX	20,385	XXX
10.	In force end of year	282,243	(a) 41,271,102		(a)	114,582	(a) 60,912,455

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3,031	2,259
2.	Issued during year	28	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	3,059	2,259
	Deductions During Year:		
6.	Decreased (net)	253	126
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	253	126
9.	In force end of year	2,806	2,133
10.	Amount of account balance	(a) 386,674,683	(a) 3,139,952

(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	(253,365,364)
2.	Current year's realized pre-tax capital gains/(losses) of $ 9,408,816 transferred into the reserve net of taxes of $ 80,667,394	(71,258,578)
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)	(324,623,942)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	42,311,145
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(366,935,087)

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.	2013	69,676,226	(27,365,080)		42,311,145
2.	2014	68,151,865	(13,674,802)		54,477,063
3.	2015	59,155,306	(9,941,396)		49,213,909
4.	2016	46,154,556	(7,522,430)		38,632,126
5.	2017	38,469,069	(5,025,473)		33,443,597
6.	2018	28,943,376	(2,430,811)		26,512,564
7.	2019	15,739,595	(1,027,953)		14,711,642
8.	2020	3,936,707	(931,845)		3,004,861
9.	2021	(7,226,722)	(839,287)		(8,066,009)
10.	2022	(16,625,870)	(740,550)		(17,366,420)
11.	2023	(23,870,899)	(643,802)		(24,514,702)
12.	2024	(29,395,206)	(549,345)		(29,944,550)
13.	2025	(33,352,998)	(481,089)		(33,834,087)
14.	2026	(37,188,246)	(413,097)		(37,601,343)
15.	2027	(39,828,978)	(327,347)		(40,156,325)
16.	2028	(42,420,799)	(247,071)		(42,667,870)
17.	2029	(44,001,589)	(184,744)		(44,186,333)
18.	2030	(44,472,324)	(146,086)		(44,618,410)
19.	2031	(43,980,856)	(98,296)		(44,079,152)
20.	2032	(43,910,176)	(62,777)		(43,972,953)
21.	2033	(43,639,216)	(9,238)		(43,648,455)
22.	2034	(41,113,204)	35,701		(41,077,503)
23.	2035	(34,927,000)	82,751		(34,844,249)
24.	2036	(26,776,178)	132,940		(26,643,239)
25.	2037	(18,015,350)	192,525		(17,822,825)
26.	2038	(9,246,417)	245,851		(9,000,566)
27.	2039	(2,868,860)	249,022		(2,619,838)
28.	2040	(413,467)	197,338		(216,129)
29.	2041	(204,506)	145,654		(58,852)
30.	2042	(113,200)	93,970		(19,230)
31.	2043 and Later		28,191		28,191
32.	Total (Lines 1 to 31)	(253,365,364)	(71,258,578)		(324,623,942)

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	69,001,946	20,119,105	89,121,051	28,558,321	289,093,411	317,651,732	406,772,783
2. Realized capital gains/(losses) net of taxes - General Account	(29,254,660)	(15,264,616)	(44,519,276)	10,627,978	(16,077,741)	(5,449,762)	(49,969,038)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	23,391,137		23,391,137	27,515,138	75,487,649	103,002,786	126,393,924
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	69,386,602	17,586,338	86,972,940		2,975,413	2,975,413	89,948,353
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	132,525,025	22,440,827	154,965,852	66,701,437	351,478,732	418,180,169	573,146,021
9. Maximum reserve	311,701,677	65,320,685	377,022,362	62,673,828	313,361,275	376,035,102	753,057,464
10. Reserve objective	216,949,530	50,246,681	267,196,211	62,673,828	309,728,313	372,402,140	639,598,351
11. 20% of (Line 10 - Line 8)	16,884,901	5,561,171	22,446,072	(805,522)	(8,350,084)	(9,155,606)	13,290,466
12. Balance before transfers (Lines 8 + 11)	149,409,926	28,001,997	177,411,924	65,895,915	343,128,648	409,024,564	586,436,487
13. Transfers							XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero				(3,222,087)	(29,767,374)	(32,989,461)	(32,989,461)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	149,409,926	28,001,997	177,411,924	62,673,828	313,361,275	376,035,102	553,447,026

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	324,152,863	XXX	XXX	324,152,863	0.0000		0.0000		0.0000	
2.	1	Highest Quality	16,593,336,218	XXX	XXX	16,593,336,218	0.0004	6,637,334	0.0023	38,164,673	0.0030	49,780,009
3.	2	High Quality	11,363,395,956	XXX	XXX	11,363,395,956	0.0019	21,590,452	0.0058	65,907,697	0.0090	102,270,564
4.	3	Medium Quality	1,927,753,829	XXX	XXX	1,927,753,829	0.0093	17,928,111	0.0230	44,338,338	0.0340	65,543,630
5.	4	Low Quality	903,845,675	XXX	XXX	903,845,675	0.0213	19,251,913	0.0530	47,903,821	0.0750	67,788,426
6.	5	Lower Quality	80,473,625	XXX	XXX	80,473,625	0.0432	3,476,461	0.1100	8,852,099	0.1700	13,680,516
7.	6	In or Near Default	48,807,862	XXX	XXX	48,807,862	0.0000		0.2000	9,761,572	0.2000	9,761,572
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	31,241,766,028	XXX	XXX	31,241,766,028	XXX	68,884,271	XXX	214,928,200	XXX	308,824,717
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	17,284,838	XXX	XXX	17,284,838	0.0019	32,841	0.0058	100,252	0.0090	155,564
12.	3	Medium Quality	267,818	XXX	XXX	267,818	0.0093	2,491	0.0230	6,160	0.0340	9,106
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality	88,984	XXX	XXX	88,984	0.0432	3,844	0.1100	9,788	0.1700	15,127
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)	17,641,640	XXX	XXX	17,641,640	XXX	39,176	XXX	116,200	XXX	179,797
		SHORT - TERM BONDS										
18.		Exempt Obligations	12,409,003	XXX	XXX	12,409,003	0.0000		0.0000		0.0000	
19.	1	Highest Quality	16,960,221	XXX	XXX	16,960,221	0.0004	6,784	0.0023	39,009	0.0030	50,881
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)	29,369,224	XXX	XXX	29,369,224	XXX	6,784	XXX	39,009	XXX	50,881

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	224,346,225	XXX	XXX	224,346,225	0.0004	89,738	0.0023	515,996	0.0030	673,039
27.	1	Highest Quality	3,986,864	XXX	XXX	3,986,864	0.0004	1,595	0.0023	9,170	0.0030	11,961
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	228,333,089	XXX	XXX	228,333,089	XXX	91,333	XXX	525,166	XXX	684,999
34.		Total (Lines 9 + 17 + 25 + 33)	31,517,109,982	XXX	XXX	31,517,109,982	XXX	69,021,564	XXX	215,608,575	XXX	309,740,393
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0035		0.0100		0.0130	
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	4,869,958,015		XXX	4,869,958,015	0.0035	17,044,853	0.0100	48,699,580	0.0130	63,309,454
40.		In Good Standing With Restructured Terms	57,643,135		XXX	57,643,135	0.0035	201,751	0.0100	576,431	0.0130	749,361
		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)	4,927,601,149		XXX	4,927,601,149	XXX	17,246,604	XXX	49,276,011	XXX	64,058,815
52.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	4,927,601,149		XXX	4,927,601,149	XXX	17,246,604	XXX	49,276,011	XXX	64,058,815

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	440,705,991	XXX	XXX	440,705,991	0.0000		0.1400 (a)	61,698,839	0.1400 (a)	61,698,839
2.		Unaffiliated - Private	6,093,681	XXX	XXX	6,093,681	0.0000		0.1600	974,989	0.1600	974,989
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	918,181,113	XXX	XXX	918,181,113	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 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					0.0030		0.0100		0.0130	
15.		Real Estate					(b)		(b)		(b)	
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)	1,364,980,785			1,364,980,785	XXX		XXX	62,673,828	XXX	62,673,828
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties	27,698,687			27,698,687	0.0000		0.0750	2,077,401	0.0750	2,077,401
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)	27,698,687			27,698,687	XXX		XXX	2,077,401	XXX	2,077,401
		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	36,325,384	XXX	XXX	36,325,384	0.0004	14,530	0.0023	83,548	0.0030	108,976
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	26,814,876	XXX	XXX	26,814,876	0.0432	1,158,403	0.1100	2,949,636	0.1700	4,558,529
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)	63,140,260	XXX	XXX	63,140,260	XXX	1,172,933	XXX	3,033,185	XXX	4,667,505
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX		0.0030		0.0100		0.0130	
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	21,605,129		XXX	21,605,129	0.0030	64,815	0.0100	216,051	0.0130	280,867
44.		In Good Standing With Restructured Terms			XXX		0.0030		0.0100		0.0130	
		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)	21,605,129		XXX	21,605,129	XXX	64,815	XXX	216,051	XXX	280,867

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 (a)		0.1300 (a)	
57.		Unaffiliated Private	1,286,320,518	XXX	XXX	1,286,320,518	0.0000		0.1600	205,811,283	0.1600	205,811,283
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	334,549,208	XXX	XXX	334,549,208	0.0000		0.1600	53,527,873	0.1600	53,527,873
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	1,620,869,726	XXX	XXX	1,620,869,726	XXX		XXX	259,339,156	XXX	259,339,156
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties	445,455,905			445,455,905	0.0000		0.0750	33,409,193	0.0750	33,409,193
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)	445,455,905			445,455,905	XXX		XXX	33,409,193	XXX	33,409,193
		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	273,946,929			273,946,929	0.0063	1,725,866	0.0120	3,287,363	0.0190	5,204,992
68.		Guaranteed State Low Income Housing Tax Credit	835,617			835,617	0.0003	251	0.0006	501	0.0010	836
69.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
70.		All Other Low Income Housing Tax Credit	423,025			423,025	0.0273	11,549	0.0600	25,381	0.0975	41,245
71.		Total LIHTC	275,205,571			275,205,571	XXX	1,737,665	XXX	3,313,246	XXX	5,247,072
		ALL OTHER INVESTMENTS										
72.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
73.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
74.		Other Invested Assets - Schedule BA	64,154,463	XXX		64,154,463	0.0000		0.1300	8,340,080	0.1300	8,340,080
75.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
76.		Total All Other (Sum of Lines 72 + 73, 74 and 75)	64,154,463	XXX		64,154,463	XXX		XXX	8,340,080	XXX	8,340,080
77.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 71 and 76)	2,490,431,054			2,490,431,054	XXX	2,975,413	XXX	307,650,911	XXX	311,283,873

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) 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
12513#YS4	R	BRSDNY-VN-8	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	2FE	81,108,250	154,106	470,428	729,974
30275#AK7	R	BRSCMA-2N-5	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	1FE	99,810,903	39,924	229,565	299,433
548661D*5	R	Z91EYN-ZP-2	CDS SPI200TT8 ON LOWES COMPANIES	1FE	5,000,000	2,000	11,500	15,000
12513#YS4	CN	202795-HZ-6	COMMONWEALTH EDISON	1FE	19,994,740			
12513#YS4	CN	44986L-2A-6	ING BANK NV	1FE	19,939,911			
12513#YS4	CN	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,742,004			
12513#YS4	CN	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,926,445			
30275#AK7	CN	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,961,457			
30275#AK7	CN	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,906,195			
30275#AK7	CN	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,981,154			
30275#AK7	CN	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,962,097			
30275#AK7	CN	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000			
548661D*5	CN	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000			
0199999. Subtotal Default Component - Other Than Mortgage					371,333,156	196,030	711,493	1,044,407
0599999 - Total					371,333,156	196,030	711,493	1,044,407

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
0599999. Death Claims - Disposed Of							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							XXX
700628966R	774880206	MI	2013	100,000		100,000	Coverage Terminated
793347317	774844542	TX	2012	50,000		50,000	Coverage Question
2799999. Death Claims - Ordinary				150,000		150,000	XXX
3199999. Death Claims - Resisted				150,000		150,000	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				150,000		150,000	XXX
5399999 - Totals				150,000		150,000	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	91,132,459	XXX	12,678,343	XXX		XXX		XXX	9,098	XXX	78,437,405	XXX	7,614	XXX		XXX		XXX
2. Premiums earned	92,112,879	XXX	12,765,968	XXX		XXX		XXX	10,249	XXX	79,326,200	XXX	10,462	XXX		XXX		XXX
3. Incurred claims	50,026,546	54.3	21,175,095	165.9					108,357	1,057.2	28,745,696	36.2	(1,054)	(10.1)	(1,549)			
4. Cost containment expenses	158,442	0.2									158,442	0.2						
5. Incurred claims and cost containment expenses (Lines 3 and 4)	50,184,987	54.5	21,175,095	165.9					108,357	1,057.2	28,904,138	36.4	(1,054)	(10.1)	(1,549)			
6. Increase in contract reserves	30,305,734	32.9	(320,279)	(2.5)					(26,909)	(262.5)	30,653,061	38.6	(139)	(1.3)				
7. Commissions (a)	(1,638,455)	(1.8)	(4,607,316)	(36.1)					985	9.6	3,004,687	3.8	144	1.4	(36,955)			
8. Other general insurance expenses	24,900,594	27.0	2,287,206	17.9					6,492	63.3	22,278,966	28.1	3,381	32.3	33		324,517	
9. Taxes, licenses and fees	3,656,252	4.0	695,502	5.4					492	4.8	2,897,859	3.7	176	1.7	36,291		25,932	
10. Total other expenses incurred	26,918,392	29.2	(1,624,609)	(12.7)					7,969	77.8	28,181,512	35.5	3,701	35.4	(631)		350,449	
11. Aggregate write-ins for deductions	(3,649)	0.0	(3,825)	0.0							67	0.0					109	
12. Gain from underwriting before dividends or refunds	(15,292,586)	(16.6)	(6,460,415)	(50.6)					(79,167)	(772.4)	(8,412,579)	(10.6)	7,954	76.0	2,179		(350,558)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(15,292,586)	(16.6)	(6,460,415)	(50.6)					(79,167)	(772.4)	(8,412,579)	(10.6)	7,954	76.0	2,179		(350,558)	
DETAILS OF WRITE-INS																		
1101. Mean reserve adjustment	(3,837)	0.0	(3,837)	0.0														
1102. Fines and penalties	188	0.0	12	0.0							67	0.0					109	
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(3,649)	0.0	(3,825)	0.0							67	0.0					109	

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	6,108,832	731,229			1,708	5,373,918	1,978		
2. Advance premiums	1,286,569	52,703			1,215	1,231,837	814		
3. Reserve for rate credits									
4. Total premium reserves, current year	7,395,401	783,932			2,923	6,605,754	2,792		
5. Total premium reserves, prior year	8,375,820	781,505			4,075	7,584,601	5,640		
6. Increase in total premium reserves	(980,419)	2,427			(1,152)	(978,846)	(2,848)		
B. Contract Reserves:									
1. Additional reserves (a)	267,969,003	51,924,684			60,749	215,982,145	1,425		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	267,969,003	51,924,684			60,749	215,982,145	1,425		
4. Total contract reserves, prior year.	237,663,269	52,244,963			87,658	185,329,084	1,564		
5. Increase in contract reserves	30,305,734	(320,279)			(26,909)	30,653,061	(139)		
C. Claim Reserves and Liabilities:									
1. Total current year	43,253,980	27,744,286			141,323	15,353,015	6,885	8,471	
2. Total prior year	36,385,124	19,786,278			61,614	16,518,193	9,019	10,020	
3. Increase	6,868,857	7,958,008			79,709	(1,165,177)	(2,134)	(1,549)	
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	21,101,046	9,096,921			20,579	11,923,067	60,479		
1.2 On claims incurred during current year	22,056,643	4,120,167			8,069	17,987,806	(59,399)		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	19,474,519	15,528,547			33,954	3,517,991	385,555	8,471	
2.2 On claims incurred during current year	23,779,461	12,215,739			107,369	11,835,024	(378,670)		
3. Test:									
3.1 Lines 1.1 and 2.1	40,575,565	24,625,468			54,533	15,441,058	446,035	8,471	
3.2 Claim reserves and liabilities, December 31, prior year	36,385,124	19,786,278			61,614	16,518,193	9,019	10,020	
3.3 Line 3.1 minus Line 3.2	4,190,442	4,839,190			(7,081)	(1,077,134)	437,015	(1,549)	
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	88,734,024	10,302,695			28,442	78,395,273	7,614		
2. Premiums earned	89,663,143	10,253,240			29,594	79,369,848	10,462		
3. Incurred claims	33,618,059	4,892,008			118,571	28,608,534	(1,054)		
4. Commissions	8,150,809	5,145,006			1,007	3,004,652	144		
B. Reinsurance Ceded:									
1. Premiums written	26,720,211	24,726,428			19,345	1,040,787		899,030	34,621
2. Premiums earned	26,920,522	24,912,304			19,345	1,047,590		906,504	34,780
3. Incurred claims	13,407,682	12,395,115			10,214	514,857		485,158	2,339
4. Commissions	9,789,302	9,752,323			22	3		36,955	

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	(136,471)		29,952,640	29,816,169
2. Beginning Claim Reserves and Liabilities	616,828		31,610,334	32,227,162
3. Ending Claim Reserves and Liabilities	472,579		33,386,685	33,859,264
4. Claims Paid	7,778		28,176,288	28,184,066
B. Assumed Reinsurance:				
5. Incurred Claims	823,945		32,794,114	33,618,059
6. Beginning Claim Reserves and Liabilities	231,875		16,038,626	16,270,501
7. Ending Claim Reserves and Liabilities	307,428		16,632,680	16,940,108
8. Claims Paid	748,392		32,200,060	32,948,452
C. Ceded Reinsurance:				
9. Incurred Claims	(153,235)		13,560,917	13,407,682
10. Beginning Claim Reserves and Liabilities	669,483		11,448,493	12,117,976
11. Ending Claim Reserves and Liabilities	516,248		7,038,069	7,554,317
12. Claims Paid			17,971,342	17,971,342
D. Net:				
13. Incurred Claims	840,708		49,185,837	50,026,546
14. Beginning Claim Reserves and Liabilities	179,220		36,200,466	36,379,686
15. Ending Claim Reserves and Liabilities	263,759		42,981,296	43,245,055
16. Claims Paid	756,169		42,405,007	43,161,176
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	840,708		49,344,279	50,184,987
18. Beginning Reserves and Liabilities	179,220		36,200,466	36,379,686
19. Ending Reserves and Liabilities	263,759		42,981,296	43,245,055
20. Paid Claims and Cost Containment Expenses	756,169		42,563,449	43,319,618

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 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			3,468,332			
70874	36-2608394	01/01/1984	Allstate Life Insurance Company of New York	NY	YRT/I	535,298,726	1,439,920	3,929,739	3,851,492		
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	ACO/I		33,002,312	282,020			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	ACO/I		22,233,992	6,000			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	3,013,754	250,935	28,899			
60534	59-0781901	02/01/1998	American Heritage Life Insurance Company	FL	CO/I	298,199	140,100	17,552			
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	1,441,834,642	146,894,876	11,390,753	2,087,009		
60534	59-0781901	07/01/2010	American Heritage Life Insurance Company	FL	CO/I	59,850,000	842,944	640,336	24,750		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/G	3,751,872,921		6,591,050	2,137,035		
60534	59-0781901	10/01/2008	American Heritage Life Insurance Company	FL	YRT/I	10,342,655,836		36,458,894	13,100,555		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	ACO/I		21,808,654	89,800	9,495		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/G	1,581,106	1,220,993	1,489	598,167		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	CO/I	1,207,236	4,628,904		7,875		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/G		784,587,869	3,442,756	47,064		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	ACO/I		7,720,224,771	90,677,536	113,249		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/G	1,102,359,743	133,288,546	13,786,238	40,780		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	219,120,381,619	6,624,569,324	1,056,447,020	67,099,616		
0299999. General Account - U.S. Affiliates - Other						236,360,353,783	15,495,134,139	1,227,258,415	89,117,087		
0399999. Total General Account - U.S. Affiliates						236,360,353,783	15,495,134,139	1,227,258,415	89,117,087		
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						236,360,353,783	15,495,134,139	1,227,258,415	89,117,087		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/G		37,530,682	120,500	14,704		
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	ACO/I		913,093	52,325			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/G		2,100,593	6,051			
77720	75-0956156	06/30/2000	LifeSecure Insurance Company	MI	ACO/I		150,363,365	1,587,438			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/G	938,976	663,219	12,186			
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	700,677,964	135,698,558	7,412,831	1,651,212		
65676	35-0472300	09/01/1998	Lincoln National Life Insurance	IN	ACO/I		10,742,850	61,657			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/G		83,211	2,250			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	ACO/I		49,087,061	356,363	6,729		
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/G	103,953,126	4,344,737	110,576			
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	5,596,144,426	360,186,388	40,045,617	5,362,105		
0899999. General Account - U.S. Non-Affiliates						6,401,714,492	751,713,756	49,767,793	7,034,751		
1099999. Total General Account - Non-Affiliates						6,401,714,492	751,713,756	49,767,793	7,034,751		
1199999. Total General Account						242,762,068,274	16,246,847,896	1,277,026,208	96,151,838		
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	AMCO/I			183,779		121,737,104	
61808	43-0708954	01/01/1998	Charter National Life Insurance Company	IL	MCO/I	17,840,513				8,318,876	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/G			261,617		54,675,726	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	AMCO/I			6,796,222		821,391,385	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/G	494,542,506		77,956,901		23,319,800	
65595	47-0221457	01/01/1994	Lincoln Benefit Life Company	NE	MCO/I	15,155,076,804		2,560,193		759,178,014	
1399999. Separate Accounts - U.S. Affiliates - Other						15,667,459,823		87,758,712		1,788,620,903	
1499999. Total Separate Accounts - U.S. Affiliates						15,667,459,823		87,758,712		1,788,620,903	
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates						15,667,459,823		87,758,712		1,788,620,903	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/G			69,153		11,326,316	
81213	06-1422508	01/02/2001	American Maturity Life Insurance Company	CT	AMCO/I					142,122	
1999999. Separate Accounts - U.S. Non-Affiliates								69,153		11,468,439	
2199999. Total Separate Accounts - Non-Affiliates								69,153		11,468,439	
2299999. Total Separate Accounts						15,667,459,823		87,827,865		1,800,089,342	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						258,429,528,098	16,246,847,896	1,364,854,074	96,151,838	1,800,089,342	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						258,429,528,098	16,246,847,896	1,364,854,074	96,151,838	1,800,089,342	

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 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	30,285	5,450	5,636	94,737		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/G	10,260,065	10,668	451,019	1,656,504		
60534	59-0781901	12/31/2004	American Heritage Life Insurance Company	FL	CO/I	56,030,932	356,182	21,758,877	11,248,959		
65595	47-0221457	12/31/1986	Lincoln Benefit Life Company	NE	CO/I	21,898,643	4,942,421	195,095,353			
0299999. U.S. Affiliates - Other						88,219,926	5,314,721	217,464,411	13,000,201		
0399999. Total - U.S. Affiliates						88,219,926	5,314,721	217,464,411	13,000,201		
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						88,219,926	5,314,721	217,464,411	13,000,201		
77720	75-0956156	06/01/2004	LifeSecure Insurance Company	MI	CO/I	409,207	60,049	1,198,261	107,406		
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	CO/G	37,129					
69310	87-0198108	12/31/1987	Surety Life Insurance Company	NE	CO/I	64,755					
0899999. U.S. Non-Affiliates						511,091	60,049	1,198,261	107,406		
1099999. Total - Non-Affiliates						511,091	60,049	1,198,261	107,406		
1199999. Total U.S. (Sum of 0399999 and 0899999)						88,731,017	5,374,770	218,662,672	13,107,607		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						88,731,017	5,374,770	218,662,672	13,107,607		

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 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		10,666,978
0199999. Life and Annuity - U.S. Affiliates - Captive						10,666,978
0399999. Total Life and Annuity - U.S. Affiliates						10,666,978
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						10,666,978
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		2,202,015
60895	35-0145825	10/05/2001	American United Life	IN	10,000	45,000
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	10,000	45,000
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	205,830	250,000
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	192,020	140,000
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	50,351	274,500
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO		40,433
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	427,490	450,000
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	168,693	191,100
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	87,500	141,800
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	26,963	125,000
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	MO	10,002	45,000
87572	23-2038295	09/09/1987	Scottish Re (U.S.) Inc	DE		12,657
87572	23-2038295	03/01/1999	Scottish Re (U.S.) Inc	DE	222,369	190,000
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE		1,129,160
68713	84-0499703	03/01/1999	Security Life of Denver	CO	30,000	20,000
68713	84-0499703	01/01/2000	Security Life of Denver	CO	10,037	22,500
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	CT		216,208
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	155,830	150,000
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	105,176	128,400
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY		50,000
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	120,830	150,000
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	44,333	196,100
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA		266,403
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	294,705	
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	47,047	
0899999. Life and Annuity - U.S. Non-Affiliates					2,219,177	6,887,122
1099999. Total Life and Annuity - Non-Affiliates					2,219,177	6,887,122
1199999. Total Life and Annuity					2,219,177	17,554,101
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. 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		972,700
41211	59-2174734	01/01/2004	Triton Insurance Company	TX		4,361,148
1999999. Accident and Health - U.S. Non-Affiliates						6,347,313
2199999. Total Accident and Health - Non-Affiliates						6,347,313
2299999. Total Accident and Health						6,347,313
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					2,219,177	23,901,414
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					2,219,177	23,901,414

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	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 U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
60054	06-6033492	02/01/1987	Aetna Life Insurance Company	CT	OTH/G	31,442,208	2,917,485	2,782,754	1,491,419				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/G	849,129,900	45,277,891	46,806,633	14,330,334				
60518	52-0696632	01/01/2004	American Health and Life Insurance Co	TX	CO/I	69,883,510	169,015	189,741	903,255		3,864,205		
60895	35-0145825	01/01/1992	American United Life	IN	CO/I	2,213,750	11,849	10,876					
60895	35-0145825	10/05/2001	American United Life	IN	CO/I	521,451,704	2,075,265	2,026,409	818,241				
60895	35-0145825	01/23/1984	American United Life	IN	YRT/I	454,900							
60895	35-0145825	01/01/1992	American United Life	IN	YRT/I	14,644,871							
80659	38-0397420	01/17/2005	Canada Life Assurance Company	MI	YRT/I	19,204,371	35,372	35,892	154,949				
80659	38-0397420	04/04/2008	Canada Life Assurance Company	MI	YRT/I	5,700,000	2,933	2,597	1,764				
68276	48-1024691	01/15/2001	Employers Reassurance Corporation	KS	CO/I	493,301,648	2,297,445	2,244,584	1,031,607				
68276	48-1024691	03/01/1999	Employers Reassurance Corporation	KS	YRT/I	18,605,337	64,085	39,189	44,681				
86258	13-2572994	01/15/2001	General Re Life Corporation	CT	CO/I	211,206,372	616,052	706,335	181,744				
86258	13-2572994	12/01/1971	General Re Life Corporation	CT	YRT/I	1,558,728	29,288	31,168	44,217				
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	15,014,682	167,043	179,709	369,603				
86258	13-2572994	12/01/1989	General Re Life Corporation	CT	YRT/I	6,191,739	46,938	55,400	76,433				
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	8,490,000	5,762		273				
65676	35-0472300	05/01/1978	Lincoln National Life Insurance	IN	CO/I	658,430	170,882	172,971	1,989				
65676	35-0472300	07/01/1991	Lincoln National Life Insurance	IN	CO/I	5,250,000	44,866	40,549	45,761				
65676	35-0472300	03/01/1999	Lincoln National Life Insurance	IN	CO/I	1,552,168,407	9,398,279	9,270,825	2,398,184				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance	IN	CO/I	121,912,685	536,630	509,915	158,651				
65676	35-0472300	04/01/1977	Lincoln National Life Insurance	IN	YRT/I	40,109	421	438	3,517				
65676	35-0472300	06/01/1983	Lincoln National Life Insurance	IN	YRT/I	51,350,875	452,596	503,560	996,049				
65676	35-0472300	10/01/1985	Lincoln National Life Insurance	IN	YRT/I	581,629	8,681	7,841	3,276				
65676	35-0472300	01/01/1987	Lincoln National Life Insurance	IN	YRT/I	14,596,552	61,246	84,500	75,317				
65676	35-0472300	10/01/1991	Lincoln National Life Insurance	IN	YRT/I	11,267,175	71,842	78,077	114,037				
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	CO/G		504,164	581,502					
66346	58-0828824	07/01/1994	Munich American Reassurance	GA	CO/I	950,393	6,074	6,939	3,688				
66346	58-0828824	03/01/1999	Munich American Reassurance	GA	CO/I	1,665,860,529	10,876,606	11,009,481	2,530,103				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	CO/I	2,442,941,506	10,548,791	9,893,155	3,594,075				
66346	58-0828824	01/01/2000	Munich American Reassurance	GA	YRT/I	1,453,251			9,646				
66346	58-0828824	10/12/2009	Munich American Reassurance	GA	YRT/I	11,826,134	12,627	12,107	15,173				
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/G		723,273,474	854,890,462	4,729,511	1,050,863	13,397,565		
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	ACO/I		589,145,160	688,219,718	11,683,176	309,516	10,366,569		
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	9,510,000	2,038	3,253	46,782				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	2,213,750	11,849	10,876	25,034				
93572	43-1235868	07/01/1994	RGA Reinsurance Company	MO	CO/I	1,924,571	12,511	14,269	7,597				
93572	43-1235868	03/01/1999	RGA Reinsurance Company	MO	CO/I	3,594,098,967	22,650,724	22,577,715	5,555,853				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	CO/I	1,612,461,791	7,174,708	6,936,202	2,431,148				
93572	43-1235868	01/15/2001	RGA Reinsurance Company	MO	CO/I	1,794,546,084	6,468,181	6,554,595	2,789,871				
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	726,647,384	977,031	640,888	2,448,415				
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	11,227,843	104,825	129,170	186,981				
93572	43-1235868	06/01/1988	RGA Reinsurance Company	MO	YRT/I	1,907,103			20,401				
93572	43-1235868	08/01/1989	RGA Reinsurance Company	MO	YRT/I	7,000,186	123,782	111,573	122,873				
93572	43-1235868	10/01/1991	RGA Reinsurance Company	MO	YRT/I	19,916,579	133,598	167,169	187,850				
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	YRT/I	14,644,871			87,961				
93572	43-1235868	05/01/1994	RGA Reinsurance Company	MO	YRT/I	10,296	92	84	186				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	1,453,251			9,646				
93572	43-1235868	05/05/2003	RGA Reinsurance Company	MO	YRT/I	1,454,428	18,721	16,252	1,315				
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	29,890,246	76,025	46,904	200,992				
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	10,700,000	2,958	2,597	2,461				
87017	62-1003368	02/15/2000	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	1,453,251			9,646				
87017	62-1003368	10/12/2009	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	19,461,933	16,991	11,934	14,617				
87017	62-1003368	02/01/2011	SCOR Global Life Reinsurance Company of Texas	TX	YRT/I	15,500,007	38,257	9,544	56,984				

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	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
97071	13-3126819	01/01/1990	SCOR Global Life USA Reinsurance Company	MO	CO/I	360,000	4,349	18,444	(10,398)				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	MO	CO/I	1,612,413	10,718	13,018	5,443				
97071	13-3126819	08/01/1996	SCOR Global Life USA Reinsurance Company	MO	CO/I	35,118,780	1,361,946	1,384,340	134,575				
97071	13-3126819	10/05/2001	SCOR Global Life USA Reinsurance Company	MO	CO/I	403,419,719	1,619,503	1,678,629	577,146				
97071	13-3126819	07/01/1994	SCOR Global Life USA Reinsurance Company	MO	DIS/I		481,085	632,543	109,829				
97071	13-3126819	10/01/1991	SCOR Global Life USA Reinsurance Company	MO	YRT/I	13,024,123	79,115	79,202	128,668				
97071	13-3126819	05/01/1994	SCOR Global Life USA Reinsurance Company	MO	YRT/I	10,296	92	84	186				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/G	1,126,205,000	35,799,240	36,878,867	16,243,717				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	CO/I	2,150,097	4,598	110,929	178,242				
87572	23-2038295	04/01/1994	Scottish RE (U.S.) Inc.	DE	CO/I	8,428,260	42,157	114,736	26,146				
87572	23-2038295	04/01/1995	Scottish RE (U.S.) Inc.	DE	CO/I	928,547	5,871	6,631	3,512				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	CO/I	9,695,647	49,078	37,648	74,267				
87572	23-2038295	03/01/1999	Scottish RE (U.S.) Inc.	DE	CO/I	1,476,830,813	9,137,629	9,042,145	2,341,533				
87572	23-2038295	01/01/2004	Scottish RE (U.S.) Inc.	DE	CO/I	127,000,000	238,067	236,887	1,216,792	2,104,767	4,221,329		
87572	23-2038295	09/09/1987	Scottish RE (U.S.) Inc.	DE	YRT/I	28,568,478	147,766	159,218	277,521				
87572	23-2038295	05/01/1988	Scottish RE (U.S.) Inc.	DE	YRT/I	561,195	3,588	4,810	6,568				
87572	23-2038295	07/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	8,327,772	94,810	145,031	123,060				
87572	23-2038295	10/01/1991	Scottish RE (U.S.) Inc.	DE	YRT/I	56,338	141	83,618	(1,534)				
87572	23-2038295	05/01/1994	Scottish RE (U.S.) Inc.	DE	YRT/I	326,122	1,659	1,496	3,535				
87572	23-2038295	09/01/1996	Scottish RE (U.S.) Inc.	DE	YRT/I	17,336,906	110,869	122,280	129,857				
68713	84-0499703	03/01/1999	Security Life of Denver	CO	CO/I	199,701,820	1,509,261	1,486,620	396,775				
68713	84-0499703	01/01/2000	Security Life of Denver	CO	CO/I	387,875,900	1,343,722	1,205,667	550,255				
68713	84-0499703	10/01/1991	Security Life of Denver	CO	YRT/I	8,880,394	53,662	61,731	81,986				
68713	84-0499703	12/01/1993	Security Life of Denver	CO	YRT/I	8,250,126	118,824	107,970	72,234				
68713	84-0499703	05/01/1994	Security Life of Denver	CO	YRT/I	81,313	472	433	671				
68713	84-0499703	09/15/1995	Security Life of Denver	CO	YRT/I	21,898,520	241,227	272,796	166,690				
82627	06-0839705	03/01/1999	Swiss Re Life & Health America, Inc.	CT	CO/I	1,211,241,260	7,634,628	7,612,054	1,998,135				
82627	06-0839705	01/01/2000	Swiss Re Life & Health America, Inc.	CT	CO/I	1,229,141,538	5,728,843	5,523,636	1,807,705				
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	CT	CO/I	70,856,648	763,977		126,606				
82627	06-0839705	10/02/1967	Swiss Re Life & Health America, Inc.	CT	YRT/I	107,593	1,589	7,983					
82627	06-0839705	01/01/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	897,025	8,799	7,989	23,029				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	5,195,465	36,903	48,371	273,343				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	12,189,991	182,779	166,156	40,335				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America, Inc.	CT	YRT/I	14,210,470	100,555	99,496	210,310				
82627	06-0839705	10/01/1991	Swiss Re Life & Health America, Inc.	CT	YRT/I	13,888,361	97,456	100,104	148,726				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America, Inc.	CT	YRT/I	1,308,700	7,172	6,511	26,083				
82627	06-0839705	09/01/1998	Swiss Re Life & Health America, Inc.	CT	YRT/I	50,000	151	141	4,534				
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	CT	YRT/I	35,146,933	24,958	11,934	16,314				
70688	36-6071399	03/01/1999	Transamerica Financial Life Insurance	NY	CO/I	1,211,411,331	7,633,683	7,607,926	1,876,803				
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance	NY	CO/I	2,152,007,948	8,256,392	8,350,794	2,928,943				
70688	36-6071399	10/01/1986	Transamerica Financial Life Insurance	NY	YRT/I	13,642,293	186,706	200,303	66,750				
70688	36-6071399	06/01/1987	Transamerica Financial Life Insurance	NY	YRT/I	53,082,582	431,151	494,652	605,922				
70688	36-6071399	08/01/1989	Transamerica Financial Life Insurance	NY	YRT/I	58,086,100	971,877	970,571	1,666,075				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/G		3,324,383	6,632,224	254,090				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/G		19,496	124,224	5,633				
86231	39-0989781	10/01/1995	Transamerica Life Insurance Company	IA	ACO/I		990,402	1,793,488	105,923				
86231	39-0989781	01/26/1998	Transamerica Life Insurance Company	IA	ACO/I		9,462	15,186	1,041				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/G	4,814,236	92,016	188,426	119,776				
86231	39-0989781	09/01/1985	Transamerica Life Insurance Company	IA	YRT/I	16,699,970	153,180	648,387	225,056				
86231	39-0989781	12/01/1990	Transamerica Life Insurance Company	IA	YRT/I	28,347,051	681,126	118,868	311,206				
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	7,070,114	230,772	330,092	551,399				
0899999. General Account - Authorized U.S. Non-Affiliates						26,051,418,124	1,526,668,957	1,762,571,645	96,248,304	3,465,146	31,849,667		
1099999. Total General Account - Authorized Non-Affiliates						26,051,418,124	1,526,668,957	1,762,571,645	96,248,304	3,465,146	31,849,667		
1199999. Total General Account Authorized						26,051,418,124	1,526,668,957	1,762,571,645	96,248,304	3,465,146	31,849,667		
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/G	12,863,250	63,854	89,081	49,446				
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	SC	CO/I	58,063,809,174	691,982,073	638,799,392	120,902,803				

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	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
1299999. General Account - Unauthorized U.S. Affiliates - Captive						58,076,672,424	692,045,928	638,888,473	120,952,249				
1499999. Total General Account - Unauthorized U.S. Affiliates						58,076,672,424	692,045,928	638,888,473	120,952,249				
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates						58,076,672,424	692,045,928	638,888,473	120,952,249				
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	BMU	YRT/I	3,895,000	2,250		87				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates						3,895,000	2,250		87				
2199999. Total General Account - Unauthorized Non-Affiliates						3,895,000	2,250		87				
2299999. Total General Account Unauthorized						58,080,567,424	692,048,178	638,888,473	120,952,336				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified						84,131,985,548	2,218,717,135	2,401,460,118	217,200,640	3,465,146	31,849,667		
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/G				3,653,350	19,493,911	76,671,916	2,716,298,679	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	AMCO/I				8,658,242		32,718,240	2,549,850,354	
4299999. Separate Accounts - Authorized U.S. Non-Affiliates									12,311,591	19,493,911	109,390,156	5,266,149,033	
4499999. Total Separate Accounts - Authorized Non-Affiliates									12,311,591	19,493,911	109,390,156	5,266,149,033	
4599999. Total Separate Accounts Authorized									12,311,591	19,493,911	109,390,156	5,266,149,033	
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified									12,311,591	19,493,911	109,390,156	5,266,149,033	
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)						84,128,090,548	2,218,714,884	2,401,460,118	229,512,144	22,959,057	141,239,823	5,266,149,033	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)						3,895,000	2,250		87				
9999999 - Totals						84,131,985,548	2,218,717,135	2,401,460,118	229,512,231	22,959,057	141,239,823	5,266,149,033	

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	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 U.S. Affiliates												
0699999. Total General Account - Authorized Non-U.S. Affiliates												
0799999. 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/I	421	2,424	75,913				
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	CO/G			472,579				
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/G	2,860,065		23,274,357	1,018,496	2,042,700		
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	CO/I	186,532						
82627	06-0839705	10/01/1987	Swiss Re Life & Health America, Inc.	CT	CO/I	18,924						
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/G	21,868,919	2,265,399	45,791,303		8,264,492		
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	CO/I	1,788,906	170,283	4,237,346				
0899999. General Account - Authorized U.S. Non-Affiliates						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		
1099999. Total General Account - Authorized Non-Affiliates						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		
1199999. Total General Account Authorized						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		
1499999. Total General Account - Unauthorized U.S. Affiliates												
1799999. Total General Account - Unauthorized Non-U.S. Affiliates												
1899999. Total General Account - Unauthorized Affiliates												
2199999. Total General Account - Unauthorized Non-Affiliates												
2299999. Total General Account Unauthorized												
2599999. Total General Account - Certified U.S. Affiliates												
2899999. Total General Account - Certified Non-U.S. Affiliates												
2999999. Total General Account - Certified Affiliates												
3299999. Total General Account - Certified Non-Affiliates												
3399999. Total General Account Certified												
3499999. Total General Account Authorized, Unauthorized and Certified						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		
3799999. Total Separate Accounts - Authorized U.S. Affiliates												
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates												
4199999. Total Separate Accounts - Authorized Affiliates												
4499999. Total Separate Accounts - Authorized Non-Affiliates												
4599999. Total Separate Accounts Authorized												
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates												
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates												
5299999. Total Separate Accounts - Unauthorized Affiliates												
5599999. Total Separate Accounts - Unauthorized Non-Affiliates												
5699999. Total Separate Accounts Unauthorized												
5999999. Total Separate Accounts - Certified U.S. Affiliates												
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates												
6399999. Total Separate Accounts - Certified Affiliates												
6699999. Total Separate Accounts - Certified Non-Affiliates												
6799999. Total Separate Accounts Certified												
6899999. Total Separate Accounts Authorized, Unauthorized and Certified												
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)												
9999999 - Totals						26,723,767	2,438,106	74,535,044	1,018,496	10,307,192		

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
10773	20-2114557	07/01/2005	ALIC Reinsurance Company	692,045,928	10,666,978		702,712,906			704,100,399				702,712,906
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				692,045,928	10,666,978		702,712,906		XXX	704,100,399				702,712,906
0399999. Total General Account - Life and Annuity U.S. Affiliates				692,045,928	10,666,978		702,712,906		XXX	704,100,399				702,712,906
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates				692,045,928	10,666,978		702,712,906		XXX	704,100,399				702,712,906
	98-0493884	07/02/2012	Arch Reinsurance Ltd.	2,250			2,250	50,000						2,250
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				2,250			2,250	50,000	XXX					2,250
1099999. Total General Account - Life and Annuity Non-Affiliates				2,250			2,250	50,000	XXX					2,250
1199999. Total General Account Life and Annuity				692,048,178	10,666,978		702,715,156	50,000	XXX	704,100,399				702,715,156
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				692,048,178	10,666,978		702,715,156	50,000	XXX	704,100,399				702,715,156
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				692,045,928	10,666,978		702,712,906		XXX	704,100,399				702,712,906
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				2,250			2,250	50,000	XXX					2,250
9999999 - Totals				692,048,178	10,666,978		702,715,156	50,000	XXX	704,100,399				702,715,156

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	2	031202084	Bank of America, N. A.	11,719
	2	071000013	J.P. Morgan Chase Bank, N. A.	6,406
	2	021272655	CitiBank, N.A.	5,313
	2	071904779	U.S. Bank, National Association	5,313
	2	031000503	Wells Fargo Bank, National Association	5,313
	2	026002574	Barclays Bank PLC	5,313
	2	021000018	The Bank of New York Mellon	5,313
	2	066010296	Lloyods TSB Bank PLC	5,313

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 2013	2 2012	3 2011	4 2010	5 2009
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	256,236	278,060	289,837	318,963	357,528
2.	Commissions and reinsurance expense allowances	143,054	179,888	24,190	33,080	52,249
3.	Contract claims	375,160	394,405	418,808	392,058	418,533
4.	Surrender benefits and withdrawals for life contracts	880,850	881,596	1,099,903	1,013,521	865,127
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	(1,019,140)	(995,090)	(1,245,588)	(1,176,060)	(1,041,660)
7.	Increase in aggregate reserve for life and accident and health contracts	(182,762)	487	183,801	(46,610)	573,030
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	51,836	57,737	62,116	72,503	76,430
9.	Aggregate reserves for life and accident and health contracts	2,295,675	2,478,436	2,477,950	2,294,148	2,340,758
10.	Liability for deposit-type contracts	15	22	119	316	611
11.	Contract claims unpaid	23,901	31,291	39,693	35,807	39,201
12.	Amounts recoverable on reinsurance	2,219	1,889	3,196	5,358	5,075
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	3,399	3,785	3,934	3,876	5,124
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers			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)	50				
20.	Trust agreements (T)	704,100	647,903	610,505	532,167	435,539
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust			XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)			XXX	XXX	XXX
24.	Letters of credit (L)			XXX	XXX	XXX
25.	Trust agreements (T)			XXX	XXX	XXX
26.	Other (O)			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)	41,914,464,161	546,575	41,915,010,736
2.	Reinsurance (Line 16)	30,618,417	(30,618,417)	
3.	Premiums and considerations (Line 15)	310,141,441	51,835,911	361,977,352
4.	Net credit for ceded reinsurance	XXX	1,722,670,707	1,722,670,707
5.	All other admitted assets (balance)	876,992,525	3,464,116	880,456,642
6.	Total assets excluding Separate Accounts (Line 26)	43,132,216,545	1,747,898,892	44,880,115,437
7.	Separate Account assets (Line 27)	4,726,294,388		4,726,294,388
8.	Total assets (Line 28)	47,858,510,933	1,747,898,892	49,606,409,825
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	35,751,222,475	2,295,674,901	38,046,897,376
10.	Liability for deposit-type contracts (Line 3)	2,961,811,734	15,383	2,961,827,117
11.	Claim reserves (Line 4)	144,276,738	23,901,414	168,178,152
12.	Policyholder dividends/reserves (Lines 5 through 7)	95,336		95,336
13.	Premium & annuity considerations received in advance (Line 8)	3,916,438	1,367,229	5,283,667
14.	Other contract liabilities (Line 9)	90,315,545	2,140,749	92,456,294
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)	1,305,459,110	(575,200,784)	730,258,326
20.	Total liabilities excluding Separate Accounts (Line 26)	40,257,097,375	1,747,898,892	42,004,996,267
21.	Separate Account liabilities (Line 27)	4,726,294,388		4,726,294,388
22.	Total liabilities (Line 28)	44,983,391,764	1,747,898,892	46,731,290,656
23.	Capital & surplus (Line 38)	2,875,119,169	XXX	2,875,119,169
24.	Total liabilities, capital & surplus (Line 39)	47,858,510,933	1,747,898,892	49,606,409,825
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,295,674,901		
26.	Claim reserves	23,901,414		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance	1,367,229		
29.	Liability for deposit-type contracts	15,383		
30.	Other contract liabilities	2,140,749		
31.	Reinsurance ceded assets	30,618,417		
32.	Other ceded reinsurance recoverables	(4,010,692)		
33.	Total ceded reinsurance recoverables	2,349,707,401		
34.	Premiums and considerations	51,835,911		
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	575,200,784		
40.	Total ceded reinsurance payable/offsets	627,036,694		
41.	Total net credit for ceded reinsurance	1,722,670,707		

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	7,329,586	15,274,075	567,333		23,170,994	
2. Alaska AK	L	1,372,996	1,121,043	93,120		2,587,159	
3. Arizona AZ	L	8,724,169	15,894,635	450,171		25,068,976	
4. Arkansas AR	L	2,790,970	6,379,685	443,915		9,614,570	
5. California CA	L	55,762,685	75,818,218	3,637,827		135,218,729	
6. Colorado CO	L	6,209,222	13,059,553	380,041		19,648,815	
7. Connecticut CT	L	6,947,301	8,939,572	312,848		16,199,721	
8. Delaware DE	L	1,184,201	2,097,822	80,554		3,362,578	
9. District of Columbia DC	L	382,125	550,178	38,721		971,024	
10. Florida FL	L	32,274,170	55,275,734	3,249,523		90,799,427	
11. Georgia GA	L	16,773,890	22,617,578	1,139,873		40,531,341	
12. Hawaii HI	L	2,911,742	3,596,216	341,514		6,849,472	
13. Idaho ID	L	1,532,965	3,915,271	121,283		5,569,520	
14. Illinois IL	L	35,766,983	31,364,566	1,233,085		68,364,634	
15. Indiana IN	L	8,932,576	21,716,104	550,690		31,199,370	
16. Iowa IA	L	1,633,879	2,560,517	156,892		4,351,289	
17. Kansas KS	L	2,312,871	3,803,905	243,994		6,360,769	
18. Kentucky KY	L	5,767,429	12,836,123	518,747		19,122,299	
19. Louisiana LA	L	11,959,398	18,374,957	590,700		30,925,054	
20. Maine ME	L	1,504,195	3,316,604	75,620		4,896,419	
21. Maryland MD	L	11,148,693	11,926,020	464,194		23,538,907	
22. Massachusetts MA	L	2,572,408	3,112,463	579,456		6,264,326	
23. Michigan MI	L	12,439,579	28,919,357	699,301		42,058,237	
24. Minnesota MN	L	3,411,458	4,676,535	327,384		8,415,377	
25. Mississippi MS	L	4,269,334	9,198,867	344,676		13,812,876	
26. Missouri MO	L	4,842,065	5,938,696	597,044		11,377,805	
27. Montana MT	L	966,112	2,031,850	93,221		3,091,183	
28. Nebraska NE	L	1,691,348	7,601,732	114,698		9,407,778	2,666,701
29. Nevada NV	L	4,424,181	8,166,570	224,692		12,815,443	
30. New Hampshire NH	L	2,250,683	4,110,468	97,024		6,458,175	
31. New Jersey NJ	L	8,737,959	26,410,131	1,349,418		36,497,507	
32. New Mexico NM	L	3,705,090	5,881,939	222,572		9,809,602	
33. New York NY	Q	1,540,657	1,008,075	484,111		3,032,844	
34. North Carolina NC	L	14,836,704	22,105,754	773,255		37,715,712	
35. North Dakota ND	L	336,319	472,150	50,330		858,799	
36. Ohio OH	L	17,376,210	26,315,575	947,250		44,639,035	
37. Oklahoma OK	L	4,251,186	6,363,145	356,373		10,970,704	
38. Oregon OR	L	4,644,637	10,798,174	77,323		15,520,133	
39. Pennsylvania PA	L	21,381,388	48,450,144	1,677,953		71,509,485	
40. Rhode Island RI	L	1,701,043	5,904,573	73,502		7,679,118	
41. South Carolina SC	L	6,774,650	26,813,160	290,363		33,878,172	
42. South Dakota SD	L	460,412	428,242	60,454		949,108	
43. Tennessee TN	L	8,771,256	14,967,109	734,689		24,473,054	
44. Texas TX	L	43,437,041	58,555,186	2,027,871		104,020,099	
45. Utah UT	L	3,127,265	10,949,145	114,624		14,191,034	
46. Vermont VT	L	591,945	3,004,409	106,843		3,703,196	
47. Virginia VA	L	14,608,242	21,558,903	1,194,511		37,361,656	
48. Washington WA	L	9,451,474	17,109,178	215,640		26,776,292	
49. West Virginia WV	L	1,904,589	4,167,645	159,663		6,231,897	
50. Wisconsin WI	L	3,969,865	4,204,696	354,898		8,529,459	
51. Wyoming WY	L	653,940	471,974	67,206		1,193,120	
52. American Samoa AS	N						
53. Guam GU	N	9,446		801		10,247	
54. Puerto Rico PR	L	36,351	46,146	11,012		93,509	
55. U.S. Virgin Islands VI	N	18,071		3,060		21,131	
56. Northern Mariana Islands MP	N	4,895		4		4,898	
57. Canada CAN	N	50,053	34,924	4,612		89,589	
58. Aggregate Other Alien OT	XXX	387,271	49,677	11,711		448,660	4,860,900
59. Subtotal	(a) 51	432,857,168	720,264,968	29,138,190		1,182,260,327	7,527,601
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	1,264,825				1,264,825	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	434,121,993	720,264,968	29,138,190		1,183,525,152	7,527,601
96. Plus reinsurance assumed	XXX	1,258,987,889	107,463,773	88,741,035		1,455,192,697	14,744,694
97 Totals (All Business)	XXX	1,693,109,882	827,728,741	117,879,225		2,638,717,849	22,272,295
98. Less reinsurance ceded	XXX	206,372,253	29,090,965	26,746,513		262,209,731	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,486,737,629	798,637,776	(b) 91,132,713		2,376,508,117	22,272,295
DETAILS OF WRITE-INS							
58001. Argentina	XXX			119		119	
58002. Austria	XXX	235				235	
58003. Australia	XXX	6,281		219		6,501	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	380,755	49,677	11,373		441,805	4,860,900
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	387,271	49,677	11,711		448,660	4,860,900
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

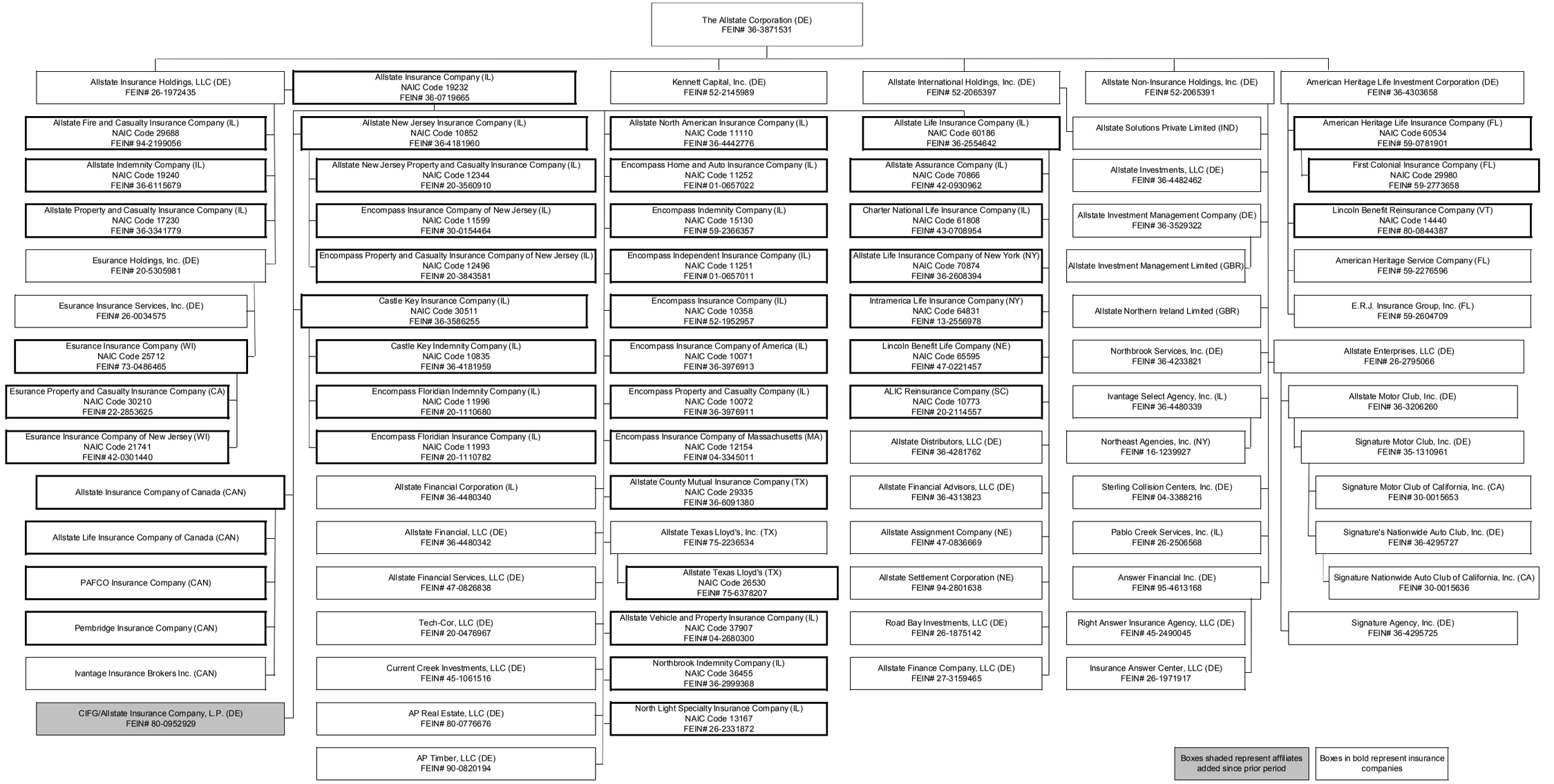
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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	7,329,586	15,274,075		27,946		22,631,607
2. Alaska	AK	1,372,996	1,121,043		1,720		2,495,759
3. Arizona	AZ	8,724,169	15,894,635		91,882		24,710,687
4. Arkansas	AR	2,790,970	6,379,685		2,156		9,172,810
5. California	CA	55,762,685	75,818,218		48,602		131,629,504
6. Colorado	CO	6,209,222	13,059,553		58,924		19,327,698
7. Connecticut	CT	6,947,301	8,939,572		2,436		15,889,310
8. Delaware	DE	1,184,201	2,097,822		11,175		3,293,198
9. District of Columbia	DC	382,125	550,178		1,015		933,318
10. Florida	FL	32,274,170	55,275,734		227,690		87,777,595
11. Georgia	GA	16,773,890	22,617,578		34,045		39,425,513
12. Hawaii	HI	2,911,742	3,596,216		19,451		6,527,409
13. Idaho	ID	1,532,965	3,915,271		5,539		5,453,775
14. Illinois	IL	35,766,983	31,364,566		263,847		67,395,395
15. Indiana	IN	8,932,576	21,716,104		60,406		30,709,086
16. Iowa	IA	1,633,879	2,560,517				4,194,397
17. Kansas	KS	2,312,871	3,803,905		8,722		6,125,497
18. Kentucky	KY	5,767,429	12,836,123		29,939		18,633,491
19. Louisiana	LA	11,959,398	18,374,957		32,357		30,366,712
20. Maine	ME	1,504,195	3,316,604		10,041		4,830,840
21. Maryland	MD	11,148,693	11,926,020		23,830		23,098,542
22. Massachusetts	MA	2,572,408	3,112,463		77,759		5,762,629
23. Michigan	MI	12,439,579	28,919,357		139,096		41,498,032
24. Minnesota	MN	3,411,458	4,676,535		7,452		8,095,445
25. Mississippi	MS	4,269,334	9,198,867		7,672		13,475,872
26. Missouri	MO	4,842,065	5,938,696		81,606		10,862,367
27. Montana	MT	966,112	2,031,850		1,286		2,999,248
28. Nebraska	NE	1,691,348	7,601,732		8,852	2,666,701	11,968,634
29. Nevada	NV	4,424,181	8,166,570		16,786		12,607,538
30. New Hampshire	NH	2,250,683	4,110,468		5,993		6,367,144
31. New Jersey	NJ	8,737,959	26,410,131		125,892		35,273,982
32. New Mexico	NM	3,705,090	5,881,939		12,166		9,599,196
33. New York	NY	1,540,657	1,008,075		8,176		2,556,909
34. North Carolina	NC	14,836,704	22,105,754		47,187		36,989,645
35. North Dakota	ND	336,319	472,150				808,469
36. Ohio	OH	17,376,210	26,315,575		183,949		43,875,733
37. Oklahoma	OK	4,251,186	6,363,145		16,662		10,630,993
38. Oregon	OR	4,644,637	10,798,174		7,238		15,450,049
39. Pennsylvania	PA	21,381,388	48,450,144		201,642		70,033,174
40. Rhode Island	RI	1,701,043	5,904,573		4,618		7,610,234
41. South Carolina	SC	6,774,650	26,813,160		20,921		33,608,730
42. South Dakota	SD	460,412	428,242		1,044		889,698
43. Tennessee	TN	8,771,256	14,967,109		82,208		23,820,574
44. Texas	TX	43,437,041	58,555,186		200,949		102,193,176
45. Utah	UT	3,127,265	10,949,145		15,088		14,091,498
46. Vermont	VT	591,945	3,004,409		9,640		3,605,993
47. Virginia	VA	14,608,242	21,558,903		117,938		36,285,082
48. Washington	WA	9,451,474	17,109,178		15,248		26,575,900
49. West Virginia	WV	1,904,589	4,167,645		730		6,072,964
50. Wisconsin	WI	3,969,865	4,204,696		28,803		8,203,364
51. Wyoming	WY	653,940	471,974		3,563		1,129,477
52. American Samoa	AS						
53. Guam	GU	9,446					9,446
54. Puerto Rico	PR	36,351	46,146				82,497
55. U.S. Virgin Islands	VI	18,071					18,071
56. Northern Mariana Islands	MP	4,895					4,895
57. Canada	CAN	50,053	34,924				84,977
58. Aggregate Other Alien	OT	387,271	49,677			4,860,900	5,297,848
59. Total		432,857,168	720,264,968		2,411,890	7,527,601	1,163,061,628

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	RE	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 Enterprises, LLC	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	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	NIA	Allstate Insurance Company	Ownership	99.000	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	
			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	
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	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, 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 Motor Club, Inc.	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 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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					439,543,648				439,543,648	
10073	20-2114557	ALIC Reinsurance Company										(702,712,906)
29335	36-6091380	Allstate County Mutual Insurance Company										97,716,578
29688	94-2199056	Allstate Fire and Casualty Insurance Company		5,000,000			(1,223,345,646)	(1,784,847,521)			(3,003,193,167)	2,332,920,829
19240	36-6115679	Allstate Indemnity Company	(5,000,000)				(1,062,906,180)	(1,868,731,154)			(2,936,637,334)	1,863,655,754
19232	36-0719665	Allstate Insurance Company	(1,823,897,811)	880,281,443			3,064,435,120	5,852,809,923			7,973,628,675	(7,979,166,869)
		Allstate Insurance Company of Canada	(61,834,094)								(61,834,094)	
	26-1972435	Allstate Insurance Holdings, LLC	1,954,666,000	(5,000,000)							1,949,666,000	
60186	36-2554642	Allstate Life Insurance Company		(654,888,822)			229,273,578	235,779,968			(189,835,276)	(13,661,923,421)
70874	36-2608394	Allstate Life Insurance Company of New York										5,397,235
10852	36-4181960	Allstate New Jersey Insurance Company		(6,000,000)							(6,000,000)	(572,565,647)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		6,000,000							6,000,000	394,028,576
17230	36-3341779	Allstate Property and Casualty Insurance Company					(1,217,726,942)	(1,966,373,018)			(3,184,099,960)	2,396,671,196
	94-2801638	Allstate Settlement Corporation		6,000,000							6,000,000	
26530	75-6378207	Allstate Texas Lloyd's, Inc.						(232,858,230)			(232,858,230)	67,044,369
37907	04-2680300	Allstate Vehicle and Property Insurance Company										45,224,453
60534	59-0781901	American Heritage Life Insurance Company	(74,000,000)								(74,000,000)	256,196,717
	36-4303658	American Heritage Life Investment Corporation	74,000,000								74,000,000	
	80-0776676	AP Real Estate, LLC		22,500,000							22,500,000	
10835	36-4181959	Castle Key Indemnity Company										16,733,217
30511	36-3586255	Castle Key Insurance Company										(17,595,172)
	80-0950929	CFIG/Allstate Insurance Company, L.P.		63,587							63,587	
61808	43-0708954	Charter National Life Insurance Company										28,274,088
	45-1061516	Current Creek Investments, LLC		21,000,000							21,000,000	
11996	20-1110680	Encompass Floridian Indemnity Company										2,088,638
11993	20-1110782	Encompass Floridian Insurance Company										6,034,171
11252	01-0657022	Encompass Home and Auto Insurance Company		3,000,000							3,000,000	139,746,114
15130	59-2366357	Encompass Indemnity Company										215,526,287
11251	01-0657011	Encompass Independent Insurance Company										4,706,979
10358	52-1952957	Encompass Insurance Company	(1,100,000)								(1,100,000)	50,478,367
10071	36-3976913	Encompass Insurance Company of America										117,539,149
12154	04-3345011	Encompass Insurance Company of Massachusetts										23,683,955
11599	30-0154464	Encompass Insurance Company of New Jersey										83,000,382
10072	36-3976911	Encompass Property and Casualty Company	(1,000,000)								(1,000,000)	40,518,066

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)
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										23,193,927
	20-5305981	Esurance Holdings, Inc.	15,000,000								15,000,000	
25712	73-0486465	Esurance Insurance Company	(7,700,000)	(2,000,000)							(9,700,000)	225,173,127
21741	42-0301440	Esurance Insurance Company of New Jersey		2,000,000							2,000,000	72,342,762
30210	22-2853625	Esurance Property and Casualty Insurance Company	(7,300,000)								(7,300,000)	277,515,366
29980	59-2773658	First Colonial Insurance Company										(1,474,295)
	20-4747177	Guggenheim Advisors Select Fund II		(46,842,270)							(46,842,270)	
65595	47-0221457	Lincoln Benefit Life Company					(229,273,578)	(235,779,968)			(465,053,546)	14,077,490,684
14440	80-0844387	Lincoln Benefit Reinsurance Company										(2,875,924)
		Lykaion IAM Ltd		(180,002,760)							(180,002,760)	
13167	26-2331872	North Light Specialty Insurance Company										609,252
36455	36-2999368	Northbrook Indemnity Company										74,803,996
		PAFCO Insurance Company	(33,295,282)								(33,295,282)	
		Pembridge Insurance Company	(28,538,813)								(28,538,813)	
	26-1875142	Road Bay Investments, LLC		(51,111,178)							(51,111,178)	
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.	Premium tax recoverable	47,531	14,542	32,988	505,865
2505.	Prepaid expenses	24,032		24,032	216,406
2506.	Prepaid commissions	37,924,873	37,924,873		
2507.	Customer receivables	2,893,700	2,893,700		
2508.	Negative interest maintenance reserve	366,935,087	366,935,087		
2509.	Receivable for securities	113,040	113,040		
2597.	Summary of remaining write-ins for Line 25 from overflow page	407,938,263	407,881,243	57,021	722,270

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accounts payable	4,965,511	8,583,515
2505.	Deferred fee income	2,878,688	3,159,332
2506.	Contingent financial guarantee	414,414	710,890
2507.	Accrued investment expenses	247,723	107,887
2508.	Discontinued operations	141,704	145,358
2509.	Security deposit on building	38,961	
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,687,001	12,706,982

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Miscellaneous income	1,526	4,095
08.305.	Allocated share of gain (loss) on sale of fixed assets	(235,057)	13,341
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(233,532)	17,436

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	(22,100,943)					(22,100,943)
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	(22,100,943)					(22,100,943)

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.	Receivable for securities	113,040	6,872,101	6,759,061
2505.	Accounts receivable	37,699	15,737	(21,962)
2506.	Premium tax recoverable	14,542	14,542	
2597.	Summary of remaining write-ins for Line 25 from overflow page	165,281	6,902,381	6,737,100

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.	Barbados	XXX	1,334	13,705			15,039	4,860,900
58005.	Belgium	XXX	648				648	
58006.	Belize	XXX			(30)		(30)	
58007.	Bermuda	XXX	550				550	
58008.	Brazil	XXX	1,468		392		1,860	
58009.	Bahamas	XXX			98		98	
58010.	Bolivia	XXX			119		119	
58011.	China	XXX	791		299		1,090	
58012.	Chile	XXX			36		36	
58013.	Cape Verde	XXX			59		59	
58014.	Czech Republic	XXX	374				374	
58015.	Denmark	XXX		3,980			3,980	
58016.	Ecuador	XXX			97		97	
58017.	England	XXX	5,568		87		5,655	
58018.	Spain	XXX	1,794				1,794	
58019.	Fiji	XXX			118		118	
58020.	France	XXX	2,698		35		2,734	
58021.	Ghana	XXX			179		179	
58022.	Greece	XXX	353		185		538	
58023.	Germany	XXX	4,505	30,000	501		35,006	
58024.	Hong Kong	XXX	345		69		414	
58025.	Honduras	XXX			127		127	
58026.	Croatia	XXX			88		88	
58027.	Ireland	XXX			161		161	
58028.	India	XXX	923				923	
58029.	Israel	XXX	2,565		119		2,684	
58030.	Italy	XXX			113		113	
58031.	Japan	XXX	1,913		185		2,097	
58032.	Kenya	XXX			93		93	
58033.	South Korea	XXX	192		16		208	
58034.	Mexico	XXX	291		488		779	
58035.	Netherlands	XXX			302		302	
58036.	Nicaragua	XXX			53		53	
58037.	New Zealand	XXX	540		86		626	
58038.	Other Foreign	XXX	295,824				295,824	
58039.	Philippines	XXX	2,306		120		2,426	
58040.	Poland	XXX			119		119	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

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
58041. Peru	XXX			127		127	
58042. Switzerland	XXX	432		101		533	
58043. Russian Federation	XXX			78		78	
58044. Sweden	XXX		1,992	155		2,147	
58045. Singapore	XXX	1,811		53		1,864	
58046. South Africa	XXX	863				863	
58047. Thailand	XXX	781		66		847	
58048. Scotland	XXX	199				199	
58049. Trinidad & Tobago	XXX			66		66	
58050. Taiwan	XXX			79		79	
58051. United Kingdom	XXX	2,716		769		3,484	
58052. Venezuela	XXX			209		209	
58053. Army & Fleet Post Office	XXX	48,972		5,355		54,328	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	380,755	49,677	11,373		441,805	4,860,900

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	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
08.304. Miscellaneous income	1,526			20			25				1,481	
08.305. Allocated share of loss on sale of fixed assets	(235,057)		(151,665)	(73,079)			(740)	(8,878)	(185)		(510)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(233,532)		(151,665)	(73,058)			(716)	(8,878)	(185)		970	

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	92,678,149	0.221	92,678,149		92,678,149	0.221
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	228,372,490	0.545	228,372,490		228,372,490	0.545
	1.22 Issued by U.S. government sponsored agencies	393,147,815	0.938	393,147,815		393,147,815	0.938
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	937,102,455	2.236	937,102,455		937,102,455	2.236
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	133,835,269	0.319	133,835,269		133,835,269	0.319
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	634,976,151	1.515	634,976,151		634,976,151	1.515
	1.43 Revenue and assessment obligations	2,214,636,933	5.284	2,214,636,933		2,214,636,933	5.284
	1.44 Industrial development and similar obligations	154,507,206	0.369	154,507,206		154,507,206	0.369
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	3,102,224	0.007	3,102,224		3,102,224	0.007
	1.512 Issued or guaranteed by FNMA and FHLMC	60,923,615	0.145	60,923,615		60,923,615	0.145
	1.513 All other						
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	85,394,167	0.204	85,394,167		85,394,167	0.204
	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	1,566,982,361	3.739	1,566,982,361		1,566,982,361	3.739
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	20,420,995,885	48.721	20,420,995,885		20,420,995,885	48.721
	2.2 Unaffiliated non-U.S. securities (including Canada)	4,315,111,308	10.295	4,315,111,308		4,315,111,308	10.295
	2.3 Affiliated securities						
3.	Equity interests:						
	3.1 Investments in mutual funds	242,556,856	0.579	242,556,856		242,556,856	0.579
	3.2 Preferred stocks:						
	3.21 Affiliated						
	3.22 Unaffiliated	17,641,640	0.042	17,641,640		17,641,640	0.042
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated						
	3.32 Unaffiliated	198,149,135	0.473	198,149,135		198,149,135	0.473
	3.4 Other equity securities:						
	3.41 Affiliated	918,181,113	2.191	918,181,113		918,181,113	2.191
	3.42 Unaffiliated	6,093,681	0.015	6,093,681		6,093,681	0.015
	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	4,927,601,149	11.756	4,927,601,149		4,927,601,149	11.756
	4.6 Mezzanine real estate loans						
5.	Real estate investments:						
	5.1 Property occupied by company						0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	27,698,687	0.066	27,698,687		27,698,687	0.066
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6.	Contract loans	791,521,811	1.888	791,521,811		791,521,811	1.888
7.	Derivatives	237,610,523	0.567	237,610,523		237,610,523	0.567
8.	Receivables for securities	6,267,271	0.015	6,267,271		6,267,271	0.015
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	533,945,212	1.274	533,945,212		533,945,212	1.274
11.	Other invested assets	2,765,431,054	6.598	2,765,431,054		2,765,431,054	6.598
12.	Total invested assets	41,914,464,161	100.000	41,914,464,161		41,914,464,161	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		27,929,402
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	570,263	570,263
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	800,979	
	8.2 Totals, Part 3, Column 9		800,979
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,698,687
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		27,698,687

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,238,909,065
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	737,610,417	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	905,363	738,515,780
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(424,508)	
	3.2 Totals, Part 3, Column 11	205,190	(219,319)
4.	Accrual of discount		44,936,384
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		6,322,082
7.	Deduct amounts received on disposals, Part 3, Column 15		1,070,739,985
8.	Deduct amortization of premium and mortgage interest points and commitment fees		14,858,243
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	11,713,424	
	10.2 Totals, Part 3, Column 10	3,551,192	15,264,616
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,927,601,149
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,927,601,149
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,927,601,149

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,653,192,524
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	193,055,825	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	296,442,304	489,498,129
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	109,225,716	
	5.2 Totals, Part 3, Column 9	427,981	109,653,697
6.	Total gain (loss) on disposals, Part 3, Column 19		6,515,556
7.	Deduct amounts received on disposals, Part 3, Column 16		438,023,174
8.	Deduct amortization of premium and depreciation		30,694,169
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	6,481,148	
	9.2 Totals, Part 3, Column 14		6,481,148
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,796,623,711
12.	Deduct total nonadmitted amounts		31,192,657
13.	Statement value at end of current period (Line 11 minus Line 12)		2,765,431,054

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		35,882,032,349
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,888,947,945
3.	Accrual of discount		91,388,356
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	36,370,618	
	4.2. Part 2, Section 1, Column 15	6,044	
	4.3. Part 2, Section 2, Column 13	66,684,580	
	4.4. Part 4, Column 11	4,465,718	107,526,960
5.	Total gain (loss) on disposals, Part 4, Column 19		58,117,563
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,261,885,595
7.	Deduct amortization of premium		67,597,675
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(4,773,936)	
	8.2. Part 2, Section 1, Column 19	23,345	
	8.3. Part 2, Section 2, Column 16	451,954	
	8.4. Part 4, Column 15	(317,962)	(4,616,598)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	34,550,817	
	9.2. Part 2, Section 1, Column 17	16,742	
	9.3. Part 2, Section 2, Column 14	2,841,774	
	9.4. Part 4, Column 13	15,529,193	52,938,526
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		32,640,974,778
11.	Deduct total nonadmitted amounts		16,586,326
12.	Statement value at end of current period (Line 10 minus Line 11)		32,624,388,453

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	324,152,863	338,566,857	324,023,180	328,064,896
Governments	2.	Canada	198,880,009	194,865,975	198,872,130	200,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	738,222,446	779,362,851	744,653,012	731,415,472
	4.	Totals	1,261,255,318	1,312,795,683	1,267,548,322	1,259,480,368
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	133,835,269	147,210,889	133,865,954	133,465,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	634,976,151	668,257,526	548,190,993	845,100,000
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	2,754,102,530	2,907,709,321	2,524,057,377	3,521,230,948
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	21,155,383,526	21,875,167,029	21,126,349,597	21,984,647,102
	9.	Canada	930,958,954	969,198,874	932,332,193	920,020,510
	10.	Other Countries	4,371,254,280	4,467,216,805	4,312,942,177	4,429,208,508
	11.	Totals	26,457,596,760	27,311,582,708	26,371,623,967	27,333,876,120
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	31,241,766,028	32,347,556,128	30,845,286,613	33,093,152,436
PREFERRED STOCKS	14.	United States	12,077,690	12,907,382	13,074,384	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	5,563,950	6,409,600	5,707,664	
	17.	Totals	17,641,640	19,316,982	18,782,048	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	17,641,640	19,316,982	18,782,048	
COMMON STOCKS	20.	United States	409,035,836	409,035,836	367,348,729	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	3,434,677	3,434,677	3,371,088	
	22.	Other Countries	34,329,160	34,329,160	31,047,995	
	23.	Totals	446,799,672	446,799,672	401,767,812	
Parent, Subsidiaries and Affiliates	24.	Totals	934,767,439	934,767,439	386,666,151	
	25.	Total Common Stocks	1,381,567,111	1,381,567,111	788,433,963	
	26.	Total Stocks	1,399,208,751	1,400,884,093	807,216,011	
	27.	Total Bonds and Stocks	32,640,974,778	33,748,440,220	31,652,502,624	

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

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 NAIC 1	190,867,030	167,224,206	130,300,925	5,376,030	13,882	493,782,073	1.6	1,191,199,667	3.3	486,899,093	6,882,980
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	190,867,030	167,224,206	130,300,925	5,376,030	13,882	493,782,073	1.6	1,191,199,667	3.3	486,899,093	6,882,980
2. All Other Governments											
2.1 NAIC 1	72,660,871	166,747,161	395,829,339		24,772,199	660,009,570	2.1	714,425,204	2.0	537,079,629	122,929,940
2.2 NAIC 2	15,159,375	92,632,404	133,054,405	21,991,777	14,254,924	277,092,886	0.9	251,539,495	0.7	223,003,764	54,089,121
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	87,820,246	259,379,565	528,883,744	21,991,777	39,027,122	937,102,455	2.9	965,964,699	2.7	760,083,393	177,019,062
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	3,090,000	15,327,491	32,295,688	40,937,521	41,602,913	133,253,614	0.4	133,248,746	0.4	133,253,614	
3.2 NAIC 2		581,655				581,655	0.0	841,069	0.0	581,655	
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	3,090,000	15,909,147	32,295,688	40,937,521	41,602,913	133,835,269	0.4	134,089,815	0.4	133,835,269	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	2,245,530	15,308,082	158,607,655	325,300,260	130,383,068	631,844,595	2.0	618,292,256	1.7	631,844,595	
4.2 NAIC 2				3,131,556		3,131,556	0.0	15,073,286	0.0	3,131,556	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	2,245,530	15,308,082	158,607,655	328,431,816	130,383,068	634,976,151	2.0	633,365,542	1.8	634,976,151	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	87,845,975	346,001,002	511,781,644	822,582,759	724,444,029	2,492,655,410	7.8	3,194,586,358	9.0	2,402,794,342	89,861,067
5.2 NAIC 2	37,165,299	25,520,323	25,120,047	99,177,846	45,445,420	232,428,935	0.7	155,260,610	0.4	157,920,156	74,508,778
5.3 NAIC 3	441,042	2,020,573	1,563,680	1,922,462	5,081,251	11,029,008	0.0	8,170,000	0.0	8,050,000	2,979,008
5.4 NAIC 4	1,573,744	7,405,875	9,009,559			17,989,178	0.1	19,502,176	0.1	17,989,178	
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	127,026,060	380,947,773	547,474,930	923,683,068	774,970,700	2,754,102,530	8.7	3,377,519,145	9.5	2,586,753,677	167,348,853

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

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 NAIC 1	1,467,484,721	3,831,425,973	5,278,276,644	822,356,666	1,586,208,117	12,985,752,120	40.9	14,637,432,992	41.1	8,602,274,698	4,383,477,423
6.2 NAIC 2	817,499,204	2,893,990,167	5,306,589,987	774,119,448	938,538,172	10,730,736,978	33.8	11,413,517,202	32.1	6,995,519,315	3,735,217,663
6.3 NAIC 3	51,337,086	600,386,208	1,098,773,477	90,385,180	60,924,331	1,901,806,283	6.0	1,838,889,526	5.2	1,203,943,999	697,862,283
6.4 NAIC 4	35,251,978	225,470,117	576,047,814	40,856,919	8,229,670	885,856,497	2.8	804,291,444	2.3	619,898,345	265,958,152
6.5 NAIC 5	5,135,774	38,332,381	26,055,852	5,842,680	5,106,939	80,473,625	0.3	180,590,681	0.5	64,615,454	15,858,171
6.6 NAIC 6	1,102,616	24,052,702	15,975,952	6,566,512	1,110,080	48,807,862	0.2	32,918,953	0.1	1,108,589	47,699,273
6.7 Totals	2,377,811,379	7,613,657,547	12,301,719,725	1,740,127,404	2,600,117,309	26,633,433,365	83.8	28,907,640,798	81.3	17,487,360,401	9,146,072,964
7. Hybrid Securities											
7.1 NAIC 1					53,805,287	53,805,287	0.2	99,710,312	0.3	23,805,287	30,000,000
7.2 NAIC 2				9,924,513	109,499,433	119,423,946	0.4	232,609,511	0.7	48,424,513	70,999,433
7.3 NAIC 3				9,960,924	4,957,616	14,918,539	0.0	34,277,491	0.1	14,918,539	
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals				19,885,437	168,262,335	188,147,772	0.6	366,597,315	1.0	87,148,339	100,999,433
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 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

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 NAIC 1	(d) 1,824,194,128	4,542,033,915	6,507,091,895	2,016,553,236	2,561,229,494	17,451,102,668	54.9	XXX	XXX	12,817,951,258	4,633,151,410
9.2 NAIC 2	(d) 869,823,878	3,012,724,549	5,464,764,439	908,345,141	1,107,737,949	11,363,395,956	35.8	XXX	XXX	7,428,580,960	3,934,814,995
9.3 NAIC 3	(d) 51,778,128	602,406,781	1,100,337,157	102,268,566	70,963,198	1,927,753,829	6.1	XXX	XXX	1,226,912,539	700,841,291
9.4 NAIC 4	(d) 36,825,722	232,875,991	585,057,373	40,856,919	8,229,670	903,845,675	2.8	XXX	XXX	637,887,523	265,958,152
9.5 NAIC 5	(d) 5,135,774	38,332,381	26,055,852	5,842,680	5,106,939	(c) 80,473,625	0.3	XXX	XXX	64,615,454	15,858,171
9.6 NAIC 6	(d) 1,102,616	24,052,702	15,975,952	6,566,512	1,110,080	(c) 48,807,862	0.2	XXX	XXX	1,108,589	47,699,273
9.7 Totals	2,788,860,245	8,452,426,319	13,699,282,667	3,080,433,054	3,754,377,330	(b) 31,775,379,615	100.0	XXX	XXX	22,177,056,323	9,598,323,291
9.8 Line 9.7 as a % of Col. 6	8.8	26.6	43.1	9.7	11.8	100.0	XXX	XXX	XXX	69.8	30.2
10. Total Bonds Prior Year											
10.1 NAIC 1	3,301,207,375	5,574,137,299	6,749,501,432	2,130,777,236	2,833,272,194	XXX	XXX	20,588,895,536	57.9	15,167,420,378	5,421,475,158
10.2 NAIC 2	865,302,104	3,585,774,566	5,405,724,497	908,952,782	1,303,087,224	XXX	XXX	12,068,841,173	33.9	7,523,758,247	4,545,082,926
10.3 NAIC 3	165,829,588	634,422,621	889,884,364	103,520,090	87,680,356	XXX	XXX	1,881,337,018	5.3	1,047,807,675	833,529,343
10.4 NAIC 4	55,028,570	280,116,810	409,185,236	57,654,675	21,808,330	XXX	XXX	823,793,620	2.3	527,562,599	296,231,021
10.5 NAIC 5	14,884,876	115,125,043	36,172,237	6,856,750	7,551,776	XXX	XXX	(c) 180,590,681	0.5	153,409,160	27,181,521
10.6 NAIC 6	1,445,032	19,517,616	2,694,710	9,261,175	420	XXX	XXX	(c) 32,918,953	0.1	22,282,935	10,636,018
10.7 Totals	4,403,697,545	10,209,093,955	13,493,162,475	3,217,022,707	4,253,400,299	XXX	XXX	(b) 35,576,376,981	100.0	24,442,240,994	11,134,135,987
10.8 Line 10.7 as a % of Col. 8	12.4	28.7	37.9	9.0	12.0	XXX	XXX	100.0	XXX	68.7	31.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	1,140,558,328	2,933,816,708	4,977,312,375	1,586,834,727	2,179,429,120	12,817,951,258	40.3	15,167,420,378	42.6	12,817,951,258	XXX
11.2 NAIC 2	416,117,611	1,500,891,738	4,078,781,418	520,300,647	912,489,546	7,428,580,960	23.4	7,523,758,247	21.1	7,428,580,960	XXX
11.3 NAIC 3	27,539,120	307,703,874	760,149,271	83,817,832	47,702,442	1,226,912,539	3.9	1,047,807,675	2.9	1,226,912,539	XXX
11.4 NAIC 4	9,725,601	153,022,668	437,926,361	36,619,106	593,787	637,887,523	2.0	527,562,599	1.5	637,887,523	XXX
11.5 NAIC 5	4,753,078	28,951,767	24,565,724	5,842,680	502,206	64,615,454	0.2	153,409,160	0.4	64,615,454	XXX
11.6 NAIC 6				1,108,589		1,108,589	0.0	22,282,935	0.1	1,108,589	XXX
11.7 Totals	1,598,693,738	4,924,386,755	10,278,735,148	2,234,523,581	3,140,717,102	22,177,056,323	69.8	24,442,240,994	68.7	22,177,056,323	XXX
11.8 Line 11.7 as a % of Col. 6	7.2	22.2	46.3	10.1	14.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.0	15.5	32.3	7.0	9.9	69.8	XXX	XXX	XXX	69.8	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	683,635,799	1,608,217,207	1,529,779,520	429,718,510	381,800,374	4,633,151,410	14.6	5,421,475,158	15.2	XXX	4,633,151,410
12.2 NAIC 2	453,706,267	1,511,832,811	1,385,983,021	388,044,494	195,248,403	3,934,814,995	12.4	4,545,082,926	12.8	XXX	3,934,814,995
12.3 NAIC 3	24,239,008	294,702,907	340,187,885	18,450,734	23,260,756	700,841,291	2.2	833,529,343	2.3	XXX	700,841,291
12.4 NAIC 4	27,100,121	79,853,323	147,131,013	4,237,812	7,635,883	265,958,152	0.8	296,231,021	0.8	XXX	265,958,152
12.5 NAIC 5	382,697	9,380,614	1,490,128		4,604,733	15,858,171	0.0	27,181,521	0.1	XXX	15,858,171
12.6 NAIC 6	1,102,616	24,052,702	15,975,952	5,457,923	1,110,080	47,699,273	0.2	10,636,018	0.0	XXX	47,699,273
12.7 Totals	1,190,166,508	3,528,039,564	3,420,547,518	845,909,473	613,660,228	9,598,323,291	30.2	11,134,135,987	31.3	XXX	9,598,323,291
12.8 Line 12.7 as a % of Col. 6	12.4	36.8	35.6	8.8	6.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.7	11.1	10.8	2.7	1.9	30.2	XXX	XXX	XXX	XXX	30.2

(a) Includes $ 5,515,144,284 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 37,171,690 current year, $ 57,082,183 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 $ 1,275,578 current year, $ 1,871,528 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 $ 533,613,587 ; 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	176,959,523	102,985,666	43,192,149	5,123,778		328,261,116	1.0	998,451,731	2.8	321,378,137	6,882,980
1.2 Residential Mortgage-Backed Securities	656,313	1,506,482	673,296	252,252	13,882	3,102,224	0.0	12,705,706	0.0	3,102,224	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	13,251,194	62,732,059	86,435,480			162,418,732	0.5	180,042,230	0.5	162,418,732	
1.5 Totals	190,867,030	167,224,206	130,300,925	5,376,030	13,882	493,782,073	1.6	1,191,199,667	3.3	486,899,093	6,882,980
2. All Other Governments											
2.1 Issuer Obligations	84,473,476	243,805,443	495,351,189	21,751,363	39,027,122	884,408,592	2.8	953,992,799	2.7	760,083,393	124,325,199
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities	3,346,771	15,574,122	33,532,555	240,414		52,693,863	0.2	11,971,900	0.0		52,693,863
2.5 Totals	87,820,246	259,379,565	528,883,744	21,991,777	39,027,122	937,102,455	2.9	965,964,699	2.7	760,083,393	177,019,062
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	3,090,000	15,909,147	32,295,688	40,937,521	41,602,913	133,835,269	0.4	134,089,815	0.4	133,835,269	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	3,090,000	15,909,147	32,295,688	40,937,521	41,602,913	133,835,269	0.4	134,089,815	0.4	133,835,269	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	2,245,530	15,308,082	158,607,655	328,431,816	130,383,068	634,976,151	2.0	633,365,542	1.8	634,976,151	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	2,245,530	15,308,082	158,607,655	328,431,816	130,383,068	634,976,151	2.0	633,365,542	1.8	634,976,151	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	34,411,105	302,570,655	532,669,277	887,579,928	743,296,374	2,500,527,339	7.9	2,859,160,680	8.0	2,435,202,306	65,325,033
5.2 Residential Mortgage-Backed Securities	58,163,792	72,874,458	13,844,122	1,414,899	20,512	146,317,782	0.5	439,187,914	1.2	146,317,782	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities	34,451,162	5,502,660	961,531	34,688,241	31,653,815	107,257,409	0.3	79,170,550	0.2	5,233,589	102,023,821
5.5 Totals	127,026,060	380,947,773	547,474,930	923,683,068	774,970,700	2,754,102,530	8.7	3,377,519,145	9.5	2,586,753,677	167,348,853
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	1,721,233,762	5,626,095,733	11,186,573,678	1,347,413,363	2,310,809,875	22,192,126,411	69.8	22,977,144,462	64.6	15,555,724,827	6,636,401,583
6.2 Residential Mortgage-Backed Securities	159,919,137	306,336,149	165,797,418	86,668,982	40,825,034	759,546,720	2.4	971,974,452	2.7	643,183,725	116,362,994
6.3 Commercial Mortgage-Backed Securities	187,708,914	471,643,879	141,356,656	2,482,907	4,243,286	807,435,641	2.5	1,168,835,547	3.3	761,302,098	46,133,544
6.4 Other Loan-Backed and Structured Securities	308,949,565	1,209,581,787	807,991,974	303,562,153	244,239,115	2,874,324,593	9.0	3,789,686,337	10.7	527,149,751	2,347,174,843
6.5 Totals	2,377,811,379	7,613,657,547	12,301,719,725	1,740,127,404	2,600,117,309	26,633,433,365	83.8	28,907,640,798	81.3	17,487,360,401	9,146,072,964
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				19,885,437	168,262,335	188,147,772	0.6	366,597,315	1.0	87,148,339	100,999,433
7.5 Totals				19,885,437	168,262,335	188,147,772	0.6	366,597,315	1.0	87,148,339	100,999,433
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	2,022,413,397	6,306,674,724	12,448,689,635	2,631,237,770	3,265,119,352	26,674,134,878	83.9	XXX	XXX	19,841,200,084	6,832,934,795
9.2 Residential Mortgage-Backed Securities	218,739,242	380,717,088	180,314,836	88,336,133	40,859,427	908,966,725	2.9	XXX	XXX	792,603,731	116,362,994
9.3 Commercial Mortgage-Backed Securities	187,708,914	471,643,879	141,356,656	2,482,907	4,243,286	807,435,641	2.5	XXX	XXX	761,302,098	46,133,544
9.4 Other Loan-Backed and Structured Securities	359,998,692	1,293,390,628	928,921,540	358,376,244	444,155,265	3,384,842,370	10.7	XXX	XXX	781,950,411	2,602,891,959
9.5 Totals	2,788,860,245	8,452,426,319	13,699,282,667	3,080,433,054	3,754,377,330	31,775,379,615	100.0	XXX	XXX	22,177,056,323	9,598,323,291
9.6 Line 9.5 as a % of Col. 6	8.8	26.6	43.1	9.7	11.8	100.0	XXX	XXX	XXX	69.8	30.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations	3,038,003,499	7,236,244,059	12,124,793,668	2,686,892,771	3,470,271,032	XXX	XXX	28,556,205,029	80.3	21,076,543,906	7,479,661,123
10.2 Residential Mortgage-Backed Securities	396,344,022	616,192,958	218,404,742	137,006,366	55,919,985	XXX	XXX	1,423,868,073	4.0	1,255,761,420	168,106,653
10.3 Commercial Mortgage-Backed Securities	258,470,813	890,968,268	18,572,597	823,870		XXX	XXX	1,168,835,547	3.3	1,073,344,021	95,491,526
10.4 Other Loan-Backed and Structured Securities	710,879,211	1,465,688,670	1,131,391,468	392,299,701	727,209,282	XXX	XXX	4,427,468,332	12.4	1,036,591,647	3,390,876,685
10.5 Totals	4,403,697,545	10,209,093,955	13,493,162,475	3,217,022,707	4,253,400,299	XXX	XXX	35,576,376,981	100.0	24,442,240,994	11,134,135,987
10.6 Line 10.5 as a % of Col. 8	12.4	28.7	37.9	9.0	12.0	XXX	XXX	100.0	XXX	68.7	31.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	1,158,984,829	3,897,331,011	9,763,464,097	2,054,575,427	2,966,844,720	19,841,200,084	62.4	21,076,543,906	59.2	19,841,200,084	XXX
11.2 Residential Mortgage-Backed Securities	176,966,322	318,531,131	172,240,042	84,776,177	40,090,060	792,603,731	2.5	1,255,761,420	3.5	792,603,731	XXX
11.3 Commercial Mortgage-Backed Securities	187,436,496	428,916,925	138,222,483	2,482,907	4,243,286	761,302,098	2.4	1,073,344,021	3.0	761,302,098	XXX
11.4 Other Loan-Backed and Structured Securities	75,306,091	279,607,687	204,808,527	92,689,070	129,539,036	781,950,411	2.5	1,036,591,647	2.9	781,950,411	XXX
11.5 Totals	1,598,693,738	4,924,386,755	10,278,735,148	2,234,523,581	3,140,717,102	22,177,056,323	69.8	24,442,240,994	68.7	22,177,056,323	XXX
11.6 Line 11.5 as a % of Col. 6	7.2	22.2	46.3	10.1	14.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.0	15.5	32.3	7.0	9.9	69.8	XXX	XXX	XXX	69.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	863,428,568	2,409,343,713	2,685,225,539	576,662,343	298,274,632	6,832,934,795	21.5	7,479,661,123	21.0	XXX	6,832,934,795
12.2 Residential Mortgage-Backed Securities	41,772,921	62,185,957	8,074,794	3,559,956	769,367	116,362,994	0.4	168,106,653	0.5	XXX	116,362,994
12.3 Commercial Mortgage-Backed Securities	272,417	42,726,954	3,134,173			46,133,544	0.1	95,491,526	0.3	XXX	46,133,544
12.4 Other Loan-Backed and Structured Securities	284,692,602	1,013,782,941	724,113,013	265,687,174	314,616,229	2,602,891,959	8.2	3,390,876,685	9.5	XXX	2,602,891,959
12.5 Totals	1,190,166,508	3,528,039,564	3,420,547,518	845,909,473	613,660,228	9,598,323,291	30.2	11,134,135,987	31.3	XXX	9,598,323,291
12.6 Line 12.5 as a % of Col. 6	12.4	36.8	35.6	8.8	6.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.7	11.1	10.8	2.7	1.9	30.2	XXX	XXX	XXX	XXX	30.2

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	193,284,995	193,284,995			
2. Cost of short-term investments acquired	557,505,349	557,505,349			
3. Accrual of discount	8,973	8,973			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	828	828			
6. Deduct consideration received on disposals	721,201,137	721,201,137			
7. Deduct amortization of premium	229,784	229,784			
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)	29,369,223	29,369,223			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	29,369,223	29,369,223			

(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)			62,622,073
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	47,034,971		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3,282,722		50,317,693
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(7,831,980)		
	3.2 Section 2, Column 19	(589,631)		(8,421,611)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(19,545,650)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			97,276,981
6.	Amortization:			
	6.1 Section 1, Column 19	37,872,977		
	6.2 Section 2, Column 21	33,584,104		71,457,081
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	6,454,686		
	8.2 Section 2, Column 20	162,223		6,616,909
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			65,769,514
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			65,769,514

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				310,000
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	816,093			
	3.12 Section 1, Column 15, prior year	144,178	671,915		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year	(181,475)	181,475	853,390	
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 19, current year to date minus	816,093			
	3.24 Section 1, Column 19, prior year	(37,298)	853,390	853,390	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		4,145,654		
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)	4,145,654	4,145,654		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				310,000
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				310,000

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
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-COMMONWEALTH EDISON	2FE	20,000,000	20,121,027	20,509,560	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	126,287	397,000	202795-HZ-6	COMMONWEALTH EDISON	1FE	19,994,740	20,112,560
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-ING BANK NV	2FE	20,000,000	20,066,198	18,807,400	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	126,287	397,000	44986L-2A-6	ING BANK NV	1FE	19,939,911	18,410,400
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-LOWE'S COMPANIES INC	2FE	20,000,000	20,868,292	21,032,620	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	126,287	397,000	548661-CT-2	LOWE'S COMPANIES INC	1FE	20,742,004	20,635,620
12513#YS4	CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security-STARWOOD HOTELS & RESORT	2FE	20,000,000	20,052,733	18,560,540	06/19/2013	06/20/2018	CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	126,287	397,000	85590A-AP-9	STARWOOD HOTELS & RESORT	2FE	19,926,445	18,163,540
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-GRUPO BIMBO SAB DE CV	1FE	20,000,000	19,961,457	17,781,244	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(2,914,736)	40052V-AA-2	GRUPO BIMBO SAB DE CV	2FE	19,961,457	20,695,980
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-INTER-AMERICAN DEVEL BK	1FE	25,000,000	24,906,195	22,398,005	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,643,420)	4581X0-BQ-0	INTER-AMERICAN DEVEL BK	1FE	24,906,195	26,041,425
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-ONEOK PARTNERS LP	1FE	5,000,000	4,981,154	3,945,371	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(728,684)	68268N-AJ-2	ONEOK PARTNERS LP	2FE	4,981,154	4,674,055
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-THERMO FISHER SCIENTIFIC	1FE	25,000,000	24,962,097	21,132,655	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,643,420)	883556-AZ-5	THERMO FISHER SCIENTIFIC	2FE	24,962,097	24,776,075
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-USB CAPITAL IX	1FE	25,000,000	25,000,000	15,731,580	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)		(3,643,420)	91731K-AA-8	USB CAPITAL IX	1AM	25,000,000	19,375,000
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	5,181,106	11/01/2009	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		12,078	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,000,000	5,169,028
9999999 - Totals				185,919,152	165,080,080	XXX	XXX	XXX	505,149	(12,973,603)	XXX	XXX	XXX	185,414,003	178,053,683

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	16	230,430,488	16	230,400,915	10	185,515,616	10	185,552,072	16	230,430,488
2. Add: Opened or Acquired Transactions	1	4,981,991	6	280,785,622	2	24,940,901	1	20,868,292	10	331,576,806
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	15,706	XXX	12,788	XXX		XXX	8,956	XXX	37,450
4. Less: Closed or Disposed of Transactions	1	4,992,626	12	325,683,710	2	24,876,149	1	20,492,344	16	376,044,829
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	34,643	XXX		XXX	28,297	XXX	17,824	XXX	80,764
7. Ending Inventory	16	230,400,915	10	185,515,616	10	185,552,072	10	185,919,152	10	185,919,152

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	65,769,514	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,126,093	
3.	Total (Line 1 plus Line 2)		66,895,607
4.	Part D, Section 1, Column 5	238,736,616	
5.	Part D, Section 1, Column 6	(171,841,009)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	59,374,789	
8.	Part B, Section 1, Column 13	139,200	
9.	Total (Line 7 plus Line 8)		59,513,989
10.	Part D, Section 1, Column 8	239,334,409	
11.	Part D, Section 1, Column 9	(179,820,420)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	187,003,292	
14.	Part B, Section 1, Column 20	1,783,500	
15.	Part D, Section 1, Column 11	188,786,792	
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	623,705,020	623,705,020	
2. Cost of cash equivalents acquired	42,135,021,193	42,135,021,193	
3. Accrual of discount	1,262,842	1,262,842	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	2,952	2,952	
6. Deduct consideration received on disposals	42,255,747,644	42,255,747,644	
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)	504,244,363	504,244,363	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	504,244,363	504,244,363	

(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	09/30/2013	28,571,787		27,698,687	28,100,000	800,979			(800,979)		2,349,937	1,186,625
0499999. Properties held for the production of income						28,571,787		27,698,687	28,100,000	800,979			(800,979)		2,349,937	1,186,625
0699999 - Totals						28,571,787		27,698,687	28,100,000	800,979			(800,979)		2,349,937	1,186,625

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	Tuscany Apartments, LLC				570,263
0199999. Acquired by Purchase								570,263
0399999 - Totals								570,263

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	113,460						3,290,880	12/19/2012
121361		BUTLER	PA		09/30/1994	9.125	171,807						3,712,935	02/28/2012
121374		WILMETTE	IL		05/15/1995	9.600	4,527,998						26,928,268	12/20/2013
121485		SALT LAKE CITY	UT		07/22/1996	7.875	882,384						4,802,383	08/26/2013
121489		LOS ANGELES	CA		07/18/1996	8.220	608,900						7,732,658	12/20/2010
121493		PHOENIX	AZ		08/07/1996	8.000	481,717						2,492,331	08/26/2013
121557		HAUPPAUGE	NY		09/30/1997	8.180	704,224						5,099,774	12/20/2010
121563		CARROLLTON	TX		10/06/1997	7.540	8,646,573						22,776,100	08/26/2013
121581		LAS VEGAS	NV		12/16/1999	8.040	9,802,797						18,957,980	09/23/2013
121594		O'HARA TOWNSHIP	PA		01/27/1998	7.530	1,693,413						10,026,840	02/22/2013
121599		YORK	SC		06/03/1998	7.100	1,207,448						3,487,262	12/20/2013
121609		GARDENA	CA		04/08/1998	7.150	657,776						4,373,234	08/26/2013
121623		SEATTLE	WA		05/29/1998	7.180	597,046						6,213,866	03/28/2013
121651		SUNRISE	FL		08/25/1998	7.040	6,986,486		3,790				10,508,210	03/22/2013
121652		LOMBARD	IL		10/14/1998	6.780	1,335,215						4,536,802	02/22/2013
121658		RANCHO CUCAMONGA	CA		12/29/1998	7.010	2,725,286						10,054,800	06/26/2013
121659		IRWINDALE	CA		09/15/1998	6.940	2,385,714						12,175,200	11/26/2012
121665		FT. COLLINS	CO		08/27/1998	6.670	616,857						2,354,104	08/30/2011
121688		SAN DIEGO	CA		03/01/1999	7.150	1,857,019						4,961,332	12/20/2013
121697		ALEXANDRIA	VA		03/30/1999	7.125	3,326,350						35,740,880	08/26/2013
121709		PITTSBURGH	PA		04/01/1999	6.950	632,380						35,944,560	02/22/2013
121713		KENT	WA		03/25/1999	6.750	115,184						7,458,721	08/26/2013
121714		GREENVILLE	SC		04/27/1999	7.100	940,307		80,957				2,785,879	03/22/2013
121715		CHARLOTTE	NC		04/15/1999	7.120	799,925						2,821,183	08/30/2011
121734		PITTSBURGH	PA		06/30/1999	7.330	2,795,840						9,479,099	02/22/2013
121753		RANCHO CORDOVA	CA		09/03/1999	7.790	406,807						6,251,799	05/30/2012
121754		RANCHO CORDOVA	CA		09/02/1999	7.790	301,622						7,191,361	05/30/2012
121755		NEWARK	NJ		09/30/1999	7.440	3,994,047						12,247,559	06/09/2011
121759		MINNEAPOLIS	MN		11/09/1999	7.940	6,576,812						8,053,949	09/23/2013
121765		LOS ANGELES	CA		11/10/1999	8.260	709,309						2,781,699	11/26/2012
121766		CARSON	CA		11/10/1999	8.260	1,029,365						4,174,939	11/26/2012
121785		ALPHARETTA	GA		12/22/1999	8.000	1,574,297						5,415,116	08/26/2013
121825		SAN DIEGO	CA		03/27/2000	8.250	849,781						11,436,880	08/31/2012
121843		FAIRFAX	VA		05/31/2000	8.330	8,627,684						24,281,061	08/26/2013
121874		PALO ALTO	CA		07/21/2000	8.540	449,341						7,350,896	05/30/2012
121898		COLUMBIA	SC		10/31/2000	7.960	2,256,565						6,229,603	12/19/2012
121900		PORT ORCHARD	WA		10/04/2000	8.130	2,914,777						6,803,678	05/30/2012
121911		BRAINTREE	MA		12/28/2000	7.930	11,427,496						23,234,110	09/23/2013
121946		BAINBRIDGE ISLAND	WA		03/14/2001	7.600	6,009,505						21,127,640	08/26/2013
121959		WARREN	OH		05/04/2001	7.800	1,130,926						3,401,783	05/30/2013
121977		IRVING	TX		03/16/2001	7.750	1,348,821						4,467,516	12/20/2013
121987		DES MOINES	IA		05/23/2001	7.320	1,536,222						3,833,851	12/02/2011
122019		GARDENDALE	AL		12/11/2001	7.410	1,718,571						4,408,590	05/30/2012
122077		NASHVILLE	TN		09/04/2001	7.380	2,331,182						6,827,585	08/26/2013
122090		ROSCOE	IL		11/16/2001	7.430	1,351,176						3,369,136	12/02/2011
122091		APPLETON	WI		11/20/2001	7.430	1,686,163						4,414,239	12/02/2011
122092		BELOIT	WI		11/16/2001	7.430	1,688,823						4,605,071	02/28/2012
122093		GREEN BAY	WI		11/16/2001	7.430	1,635,630						4,391,316	12/02/2011
122106		FOUNTAIN VALLEY	CA		12/21/2001	7.170	8,209,153						15,902,300	12/20/2013
122112		SHAKOPEE	MN		12/20/2001	7.250	1,740,799						4,195,665	12/02/2011
122113		SHEBOYGAN	WI		12/20/2001	7.250	1,765,558						4,079,307	12/02/2011
122173		BALTIMORE	MD		08/29/2002	7.310	3,994,609						8,464,955	09/23/2013
122183		PURCHASE	NY		08/16/2002	7.230	7,608,112		781,570				12,885,910	12/20/2013
122224		HOLLAND	MI		11/27/2002	5.570	1,901,967						4,588,459	12/20/2013
122226		GREAT NECK	NY		12/10/2002	5.250	3,859,584						9,653,061	09/24/2012
122262		FONTANA	CA		03/25/2003	5.360	14,491,877						45,834,790	09/23/2013
122282		SHIRLEY	NY		08/08/2003	6.900	9,169,380				(89,214)		23,769,274	09/23/2013
122305		CERRITOS	CA		10/29/2003	5.500	1,497,728						5,052,608	08/26/2013
122307		HENDERSON	NV		07/01/2003	5.910	2,216,524		2,347				5,304,198	12/20/2010
122316		SAN DIEGO	CA		11/06/2003	6.360	1,929,762						5,155,678	12/20/2013
122324		SAN MARCOS	CA		12/09/2003	5.570	4,989,140						6,810,161	06/26/2013

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
122362		MURFREESBORO	TN		02/13/2004	6.150	2,351,290						5,723,136	05/30/2012
122370		GLENDALE	WI		12/12/2003	6.430	16,120,076						25,612,470	12/20/2013
122394		CHEEKTOWAGA	NY		03/18/2004	4.850	2,302,835						16,165,120	08/26/2013
122415		MENTOR	OH		05/11/2004	4.970	9,111,381		(103,238)				20,302,530	12/19/2012
122420		GREENVALE	NY		04/08/2004	5.280	7,685,151		(105,038)				20,186,790	06/25/2012
122423		WHITESTONE	NY		06/09/2004	5.240	2,779,285						10,196,800	09/28/2010
122424		TUSTIN	CA		03/31/2004	5.630	18,725,986						23,585,220	12/20/2013
122430		FREEHOLD	NJ		09/21/2004	5.390	4,221,919						17,036,040	08/31/2012
122451		MURRIETA	CA		06/28/2004	5.030	6,318,403						10,046,247	09/23/2013
122452		TEMPE	AZ		05/27/2004	5.010	9,221,259						9,684,042	12/20/2013
122456		OCEAN	NJ		12/21/2004	5.230	10,846,893						46,814,620	06/26/2013
122457		RED BANK	NJ		04/29/2005	5.290	4,164,956						12,570,150	08/31/2012
122458		SEA GIRT	NJ		06/24/2004	5.460	11,583,260		(78,566)				31,611,900	06/26/2013
122462		NAPERVILLE	IL		05/27/2004	5.140	14,135,888		(88,671)				25,833,560	12/20/2013
122466		STERLING	VA		07/01/2004	5.620	13,083,419		58,387				29,349,967	09/23/2013
122469		NORTH BRANCH	MN		07/26/2004	5.620	2,512,891		13,879				5,379,986	12/20/2013
122480		ALLENTOWN	PA		07/01/2004	6.150	10,574,015						11,203,000	12/20/2013
122506		SEWICKLEY	PA		01/14/2005	6.600	3,246,041						6,727,536	12/20/2013
122509		DENVER	CO		10/15/2004	6.020	7,443,029		18,917				11,173,390	12/20/2013
122510		DENVER	CO		02/01/2005	6.160	31,703,121		56,726				47,561,950	12/20/2013
122537		PALM SPRINGS	CA		04/01/2005	6.410	6,498,500						8,945,425	12/20/2013
122544		EDEN PRAIRE	MN		11/30/2004	5.390	12,901,735		(25,268)				16,172,190	12/20/2013
122545		STAMFORD	CT		11/22/2005	5.630	10,899,499						34,104,620	09/23/2013
122554		ROCKVILLE	MD		02/18/2005	5.690	5,698,982		38,876				21,977,690	08/26/2013
122555		ROCKVILLE	MD		02/18/2005	5.890	6,392,183						17,437,270	12/20/2013
122556		CHICAGO	IL		01/21/2005	5.630	6,144,933						9,138,462	06/26/2013
122560		KENOSHA	WI		01/26/2005	5.470	4,348,938						7,115,073	12/20/2013
122568		COLUMBUS	OH		04/28/2005	5.490	8,424,097		81,821				10,088,535	12/20/2013
122575		DENVER	CO		02/22/2005	5.290	7,532,287		125,807				10,618,954	12/20/2013
122581		SAN DIEGO	CA		04/15/2005	5.740	5,765,153						12,958,850	06/26/2013
122586		FEDERAL WAY	WA		04/22/2005	5.620	5,820,489						10,773,270	08/26/2013
122594		WESTMONT	IL		03/04/2005	5.230	6,296,938						7,346,191	12/20/2013
122596		WASHINGTON	DC		06/02/2005	5.770	89,639,176		(902,687)				182,194,444	06/26/2013
122597		WASHINGTON	DC		06/02/2005	5.770	48,819,958		(1,396,257)				96,358,762	06/26/2013
122603		RICHARDSON	TX		04/29/2005	5.860	5,418,833		359,892				7,453,924	12/20/2013
122615		COSTA MESA	CA		05/31/2005	5.610	5,422,223		(143,123)				8,293,296	09/23/2013
122618		GREENSBORO	NC		08/02/2005	5.380	10,309,622						17,234,544	09/23/2013
122632		CHULA VISTA	CA		07/25/2005	5.160	6,365,563						15,511,170	09/23/2013
122634		PARK CITY	IL		09/06/2005	5.320	4,663,727						6,076,354	12/20/2013
122635		LAS VEGAS	NV		08/10/2005	5.320	5,722,079						8,319,844	08/26/2013
122640		FREEHOLD	NJ		07/25/2005	5.230	6,686,905						26,262,360	06/26/2013
122643		WILLIAMSBURG	VA		01/19/2006	5.430	6,073,087						12,653,910	09/23/2013
122657		SACRAMENTO	CA		09/08/2005	5.070	25,094,051		273,357				37,237,529	06/26/2013
122659		WEST HENRIETTA	NY		03/07/2006	5.390	7,358,302						13,874,410	12/20/2013
122666		HOUSTON	TX		11/30/2006	1.768	6,361,372						51,616,120	02/22/2013
122671		SPRING	TX		09/23/2005	5.130	17,386,800						27,303,936	12/20/2013
122673		ADDISON	TX		10/17/2005	5.580	6,089,522						8,790,684	08/26/2013
122675		LOUISVILLE	KY		05/24/2006	5.790	8,219,864						15,353,820	12/20/2013
122678		HERNDON	VA		11/01/2005	5.360	5,196,011		17,650				10,063,210	09/23/2013
122679		OAK BROOK	IL		02/23/2006	5.460	8,000,000						12,045,910	12/20/2013
122680		LAKEVILLE	MN		11/15/2005	5.480	13,638,912						22,946,690	06/26/2013
122684		BLUE SPRINGS	MO		10/14/2005	5.570	9,426,498						13,346,720	06/26/2013
122687		MELVILLE	NY		11/30/2005	5.180	9,483,469						18,388,550	12/20/2013
122694		DAVENPORT	IA		12/22/2005	5.510	10,617,164						14,317,991	12/20/2013
122697		ST. LOUIS	MO		12/08/2005	4.910	5,006,944						16,976,040	06/26/2013
122712		CHICAGO	IL		12/08/2005	5.540	6,119,407						10,301,010	06/26/2013
122713		SAN FRANCISCO	CA		11/30/2005	5.620	27,500,000						46,570,217	12/20/2013
122714		INDIO	CA		11/30/2005	5.560	4,143,325						6,399,482	12/20/2013
122715		TUALATIN	OR		11/15/2006	5.760	12,324,989						22,064,470	06/26/2013
122718		LOS ANGELES	CA		12/14/2005	5.630	4,906,418						10,014,738	01/11/2013
122720		NAPERVILLE	IL		12/21/2005	5.440	7,800,000			3,384,207			7,800,000	12/20/2013

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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
122722		SALT LAKE CITY	UT		03/23/2006	5.890	25,892,329						40,498,640	06/26/2013
122759		CHANDLER	AZ		02/08/2006	5.920	22,162,744		(591,312)				38,412,481	08/26/2013
122764		BALTIMORE	MD		01/20/2006	6.100	2,004,093						4,250,863	09/23/2013
122765		MORENO VALLEY	CA		05/04/2006	5.710	10,761,632						18,819,240	06/26/2013
122766		NORCROSS	GA		02/14/2006	5.570	11,896,992		(145,260)				17,196,360	06/26/2013
122776		LOS ANGELES	CA		03/28/2006	5.840	38,944,784		(669,660)				79,861,800	08/26/2013
122779		MIDDLETOWN	NJ		11/29/2006	5.860	1,488,724						2,889,429	08/30/2011
122782		NEW YORK	NY		01/05/2006	5.505	22,829,882						61,281,588	12/20/2013
122784		TULSA	OK		02/23/2006	5.310	10,800,000						16,092,740	12/20/2013
122787		GREAT NECK	NY		05/17/2006	6.600	2,118,575						5,190,589	09/24/2012
122789		SACRAMENTO	CA		04/17/2006	5.990	5,263,277						9,533,766	06/26/2013
122791		FREEHOLD	NJ		05/01/2006	5.670	4,469,369						12,786,550	08/26/2013
122795		SHIREMANSTOWN	PA		05/15/2006	5.770	3,041,287						3,551,338	12/20/2013
122809		ASHEVILLE	NC		07/27/2006	0.918	2,386,914						20,360,410	06/26/2013
122812		WOODINVILLE	WA		06/07/2006	6.440	8,884,643		615,795				14,296,650	12/20/2013
122817		DENVER	CO		06/01/2006	5.040	5,962,935		5,470				9,275,437	06/26/2013
122825		SAN MARCOS	CA		03/27/2007	6.380	18,500,000						28,501,864	09/23/2013
122828		ELK GROVE VILLAGE	IL		06/26/2006	6.620	12,218,559						15,638,080	12/20/2013
122830		DENVER	CO		07/19/2006	6.260	5,693,288						10,472,000	12/20/2013
122835		SAN DIEGO	CA		08/17/2006	6.420	5,806,815		9,480				13,092,370	12/20/2013
122836		GOSHEN	NY		08/29/2006	6.920	6,627,583						10,899,410	12/20/2013
122843		ENCINO	CA		07/28/2006	5.980	6,700,000						23,200,860	06/26/2013
122846		DOVER	DE		12/05/2006	5.990	6,700,000						16,889,390	12/20/2013
122850		SCOTTS VALLEY	CA		11/29/2006	6.160	3,410,455						7,440,816	12/20/2013
122855		ROUND ROCK	TX		09/22/2006	6.650	7,286,955						8,990,543	06/26/2013
122857		SAN JOSE	CA		09/27/2006	6.180	5,198,686						9,784,174	08/26/2013
122858		RNCHO SNTA MARGARITA	CA		09/20/2006	6.800	10,369,929						12,610,010	06/26/2013
122870		VENTURA	CA		11/20/2006	6.290	3,688,166		5,516				9,763,615	12/20/2013
122873		SAN JOSE	CA		09/27/2006	6.180	1,808,238						3,403,189	08/26/2013
122876		SEATTLE	WA		11/17/2006	5.950	10,059,803						21,378,529	02/28/2013
122878		BRAINTREE	MA		11/20/2006	6.380	1,693,951						2,131,018	06/26/2013
122879		BRAINTREE	MA		11/20/2006	6.380	2,318,263						2,916,413	06/26/2013
122880		BRAINTREE	MA		11/20/2006	6.380	4,001,938						5,034,503	06/26/2013
122881		BRAINTREE	MA		11/20/2006	6.380	2,356,801						2,964,894	06/26/2013
122882		BRAINTREE	MA		11/20/2006	6.380	1,618,588						2,036,210	06/26/2013
122890		WOOD DALE	IL		10/26/2006	6.270	16,463,022		40,160				27,357,420	06/26/2013
122891		SPRING VALLEY	CA		12/28/2006	5.650	12,687,419						42,126,160	06/26/2013
122896		HONOLULU	HI		01/25/2007	6.010	8,484,893						24,545,080	09/24/2012
122897		HONOLULU	HI		01/10/2007	6.130	8,228,054						16,016,297	08/19/2013
122899		CORONA	CA		12/06/2006	5.530	6,954,081						11,652,810	06/26/2013
122905		STOCKTON	CA		02/20/2007	5.710	4,688,756						5,593,055	08/26/2013
122906		SAN JOSE	CA		02/20/2007	5.560	5,661,890						25,891,200	06/26/2013
122913		LOS ANGELES	CA		01/25/2007	5.800	30,009,054		14,426		(29,491)		60,304,560	12/20/2013
122914		SPARKS	NV		12/19/2006	5.940	11,487,916						16,750,200	12/20/2013
122917		KENOSHA	WI		02/07/2007	6.260	5,018,430						8,208,600	12/20/2013
122921		EAST LONGMEADOW	MA		03/29/2007	5.990	2,846,246						6,786,206	09/23/2013
122925		SAN DIEGO	CA		02/16/2007	5.790	8,976,053						15,418,350	12/20/2013
122929		HIGHLANDS RANCH	CO		02/16/2007	5.710	7,950,802		88,203				11,125,896	12/20/2013
122934		SHIRLEY	NY		02/28/2007	6.170	1,294,401						3,311,674	09/23/2013
122935		ARLINGTON	VA		02/12/2007	5.770	34,952,962		(1,201,895)				52,269,771	12/20/2013
122936		ARLINGTON	VA		02/12/2007	5.770	24,140,175		(830,086)				40,835,831	12/20/2013
122937		ARLINGTON	VA		02/12/2007	5.770	10,480,860		(360,395)				20,214,873	12/20/2013
122938		ARLINGTON	VA		02/12/2008	5.870	1,500,000						2,256,250	12/20/2013
122939		ARLINGTON	VA		02/12/2008	5.870	2,250,000						3,828,359	12/20/2013
122940		ARLINGTON	VA		02/12/2008	5.870	1,070,000						2,075,807	12/20/2013
122943		SAN DIEGO	CA		05/15/2007	6.060	24,328,241						20,839,866	06/26/2013
122944		SAN DIEGO	CA		03/15/2007	6.110	5,161,978						3,807,402	12/20/2013
122946		BRAINTREE	MA		05/01/2007	5.820	6,856,825						9,439,642	12/20/2013
122947		HOUSTON	TX		03/30/2007	6.040	8,827,360						22,834,840	12/20/2013
122949		LAKE OSWEGO	OR		04/26/2007	5.730	5,848,136						12,484,480	06/26/2013
122952		PORTLAND	ME		03/06/2007	6.130	4,163,910						6,896,066	06/26/2013

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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
122953		MURRIETA	CA		04/26/2007	5.700	2,613,799						4,152,958	09/23/2013
122954		CERRITOS	CA		04/26/2007	6.330	3,445,620		5,068				10,303,110	08/26/2013
122956		WINSTON-SALEM	NC		04/13/2007	0.918	3,992,914						12,451,140	08/26/2013
122964		MINNEAPOLIS	MN		04/09/2007	6.020	5,611,215						6,685,780	12/20/2013
122970		BRENTWOOD	NY		05/23/2007	5.380	3,298,841						25,217,150	08/31/2012
122972		SAN DIEGO	CA		05/21/2007	5.920	5,168,613						6,211,659	12/20/2013
122974		PARAMOUNT	CA		04/14/2008	5.600	11,404,973						24,522,150	08/26/2013
122975		HAWAIIAN GARDENS	CA		05/30/2007	5.410	2,977,449						12,122,372	12/02/2011
122978		CLEVELAND	OH		05/01/2007	6.250	4,237,241						6,075,657	12/20/2013
122979		PENSACOLA	FL		06/27/2007	5.670	9,024,047						14,392,300	06/26/2013
122981		BRENTWOOD	NY		05/23/2007	5.460	7,032,109						28,405,510	09/23/2013
122983		NAPERVILLE	IL		06/13/2007	5.790	16,178,280		(312,682)				29,834,890	09/23/2013
122984		PORTLAND	OR		06/26/2007	5.940	2,787,040						5,441,557	02/27/2013
122991		BRAINTREE	MA		08/15/2007	5.710	15,000,000						23,489,138	12/20/2013
122993		VARIOUS	NY		07/12/2007	5.530	12,863,816						21,229,070	06/26/2013
122994		VARIOUS	NY		07/12/2007	5.560	10,508,137						17,999,410	12/20/2013
122995		VARIOUS	NY		07/12/2007	5.630	10,903,490						18,781,960	06/26/2013
122996		VARIOUS	NY		07/12/2007	5.700	12,772,781						18,709,810	06/26/2013
122998		SAN DIEGO	CA		05/15/2007	6.060	2,720,785						2,342,323	06/26/2013
123001		NEW YORK	NY		05/01/2007	5.620	31,504,307		(1,074,344)				52,367,966	12/20/2013
123005		CHARLOTTE	NC		07/02/2007	5.460	14,724,085		114,400				32,357,770	06/26/2013
123008		NASHVILLE	TN		04/01/2008	5.900	3,528,068						5,113,422	12/20/2013
123009		KING OF PRUSSIA	PA		07/23/2007	6.230	6,100,000						12,234,470	08/26/2013
123010		THORNWOOD	NY		08/27/2007	6.010	22,424,001		(389,470)				41,999,020	12/20/2013
123011		EAST HANOVER	NJ		10/01/2007	5.660	6,673,748		53,800				23,118,890	11/26/2012
123012		DENVER	CO		07/31/2007	6.050	8,473,907						19,440,040	12/20/2013
123013		NEW YORK	NY		05/18/2007	5.620	17,198,003		(586,477)				28,587,344	12/20/2013
123015		CHARLOTTE	NC		07/25/2007	6.680	6,000,000						7,260,971	06/26/2013
123016		COLUMBUS	OH		09/28/2007	6.210	2,650,754						3,122,785	12/20/2013
123018		SAN DIEGO	CA		08/08/2007	5.960	4,014,822						16,188,710	08/31/2012
123019		SIMI VALLEY	CA		06/28/2007	5.490	6,336,436						19,019,890	09/23/2013
123021		CARLSTADT	NJ		06/28/2007	5.610	28,298,879		170,335				36,579,720	06/26/2013
123027		MADISON	WI		08/08/2007	6.540	7,897,082						8,735,871	12/20/2013
123028		CANTON	MA		09/10/2007	5.950	27,061,940		(268,458)	5,661,150			26,724,577	12/20/2013
123029		DARIEN	CT		06/29/2007	6.800	3,405,382						18,259,048	09/26/2011
123031		HAWTHORNE	CA		06/28/2007	5.770	12,227,592						21,968,820	12/20/2013
123043		BRANCHBURG	NJ		10/25/2007	6.550	3,967,014						3,367,764	12/20/2013
123044		WHITSETT	NC		08/27/2007	0.988	7,343,800						17,719,980	08/26/2013
123054		BLAINE	MN		12/21/2007	6.220	3,852,101						5,566,889	06/26/2013
123061		NEW YORK	NY		09/10/2007	6.350	24,070,906						21,653,370	12/20/2013
123065		BALTIMORE	MD		09/25/2007	6.310	11,798,136						20,342,870	12/20/2013
123066		WEYMOUTH	MA		09/24/2007	6.350	16,145,666		27,573		(157,818)		20,671,360	12/20/2013
123067		MATAWAN	NJ		09/27/2007	6.250	5,479,258						6,674,777	09/23/2013
123070		BIRMINGHAM	AL		10/02/2007	6.200	11,802,738						12,412,110	09/23/2013
123072		CHICAGO	IL		09/25/2007	6.110	24,103,437		(558,675)				31,077,143	08/24/2013
123073		PASADENA	CA		10/09/2007	6.180	34,499,080		(298,022)				32,530,200	09/23/2013
123074		CITY OF INDUSTRY	CA		09/12/2007	6.250	26,706,096		(204,184)				30,238,300	12/20/2013
123075		AUSTIN	TX		08/30/2007	5.890	10,850,000						22,674,412	09/23/2013
123076		GREENWICH	CT		10/11/2007	6.330	9,815,987						13,991,930	12/20/2013
123079		SCOTTSDALE	AZ		09/19/2007	6.000	10,000,000						19,390,340	12/20/2013
123081		RALEIGH	NC		11/06/2007	6.120	11,436,684						34,367,979	08/26/2013
123084		SHREWSBURY	NJ		09/26/2007	5.820	47,269,869		(458,051)				64,011,560	09/23/2013
123089		ANNAPOLIS	MD		12/26/2007	5.950	7,102,136						7,439,996	12/20/2013
123090		CAMBRIDGE	MA		10/18/2007	6.320	3,688,152						5,538,531	09/23/2013
123094		SAN YSIDRO	CA		10/24/2007	6.350	3,615,138						6,995,476	12/20/2013
123097		VALLEY VIEW	OH		01/22/2008	6.160	6,172,463						8,285,414	06/26/2013
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						18,083,950	06/26/2013
123104		SANDY	UT		11/20/2007	6.180	12,292,589						18,130,790	06/26/2013
123105		TEMPE	AZ		10/24/2007	6.180	3,942,047						4,134,798	12/20/2013
123107		SAN ANTONIO	TX		10/18/2007	6.400	16,524,007						18,471,620	12/20/2013

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123108		EVERETT	WA		12/03/2007	5.860	3,741,650						9,232,346	08/26/2013
123115		IRVINE	CA		12/20/2007	6.530	37,652,609						37,686,940	09/23/2013
123117		FRANKLIN TOWNSHIP	NJ		12/20/2007	6.300	2,645,510						4,257,348	09/23/2013
123118		MIRA LOMA	CA		12/12/2007	6.370	5,982,006						8,257,801	09/23/2013
123121		NEW BRAUNFELS	TX		12/21/2007	6.580	12,381,596						19,478,993	07/13/2013
123122		NEW BRAUNFELS	TX		12/21/2007	6.430	11,889,613						18,707,237	07/13/2013
123124		BUFFALO GROVE	IL		11/15/2007	6.290	1,927,593						6,021,696	09/23/2013
123125		PHILADELPHIA	PA		12/17/2007	6.440	39,952,668						54,213,720	12/20/2013
123126		MEDFORD	MA		12/07/2007	6.450	4,822,095						6,444,782	06/26/2013
123127		NEW WINDSOR	NY		03/17/2008	6.400	2,496,658						7,841,167	08/26/2013
123128		LENEXA	KS		01/15/2008	6.280	5,600,256						8,517,460	12/20/2013
123129		SAN FRANCISCO	CA		12/10/2007	6.710	8,858,312						15,001,219	12/20/2013
123130		OGDEN	UT		03/13/2008	6.200	15,067,949						22,100,610	09/23/2013
123136		HOCKESSIN	DE		02/11/2008	5.865	15,047,698						46,376,660	06/26/2013
123137		RIVERSIDE	CA		01/10/2008	5.860	3,313,724						4,671,098	12/20/2013
123138		MIDDLEBURG HEIGHTS	OH		03/21/2008	6.400	9,108,179						11,629,950	12/20/2013
123139		TAMPA	FL		01/15/2008	5.760	5,077,980						10,756,090	06/26/2013
123140		PACOINA	CA		01/24/2008	5.950	4,482,113						7,131,661	12/20/2013
123141		BRANCHBURG	NJ		02/05/2008	6.270	6,402,900						8,755,373	09/23/2013
123143		HOCKESSIN	DE		04/10/2008	5.750	2,661,720						7,211,706	08/26/2013
123145		BOSTON	MA		02/14/2008	6.100	47,815,360						74,382,980	12/20/2013
123146		LAYTON	UT		02/22/2008	5.890	6,158,761						6,453,876	05/30/2013
123151		SHREWSBURY	NJ		02/13/2008	6.380	11,446,607						13,160,310	06/26/2013
123153		FAIRFAX	VA		02/29/2008	6.080	7,500,000						20,560,009	08/26/2013
123157		FOREST LAKE	MN		02/29/2008	5.860	8,500,000						13,722,300	12/20/2013
123158		SALT LAKE CITY	UT		04/01/2008	5.990	2,833,109						5,056,045	12/20/2013
123161		PHILADELPHIA	PA		03/31/2008	5.800	8,252,781						10,585,900	12/20/2013
123169		ALEXANDRIA CITY	VA		03/31/2008	6.430	11,794,498						18,861,450	09/23/2013
123171		HOUSTON	TX		03/31/2008	6.000	9,276,480						14,562,200	09/23/2013
123173		WARMINSTER	PA		06/03/2008	6.280	4,712,698						10,021,318	06/25/2012
123174		BOUND BROOK	NJ		06/18/2008	6.360	9,282,164						13,319,593	09/23/2013
123178		TOWSON	MD		06/26/2008	6.200	22,257,303						38,933,200	12/20/2013
123195		MEDFORD	NY		12/11/2009	6.640	14,011,914						22,721,560	09/23/2013
123197		JOLIET	IL		12/30/2009	7.750	19,522,560		(59,160)	2,668,066			21,133,109	12/20/2013
123215		ONTARIO	CA		06/02/2011	6.250	25,691,249		35,938				37,336,306	12/20/2013
123216		GOLETA	CA		07/29/2010	6.030	5,853,375						11,564,930	09/23/2013
123220		PHILADELPHIA	PA		08/17/2010	5.750	35,464,133		23,843		(24,826)		46,859,604	08/26/2013
123221		LOMBARD	IL		08/10/2010	6.500	12,287,403		115,933				19,051,270	12/20/2013
123224		HARTSDALE	NY		07/28/2010	5.540	7,442,390						13,946,911	12/20/2013
123229		HAMPTON	VA		10/13/2010	5.650	6,718,868						10,991,183	12/20/2013
123230		SECAUCUS	NJ		10/07/2010	5.390	5,618,447						9,793,572	06/25/2012
123231		MIAMI	FL		09/23/2010	6.100	49,381,612						72,345,700	06/26/2013
123232		DENVER	CO		11/01/2010	5.000	867,447						1,863,357	12/20/2013
123233		DENVER	CO		11/01/2010	6.490	12,641,365						27,154,833	12/20/2013
123234		MACUNGIE	PA		10/26/2010	5.300	3,817,730						8,617,932	09/23/2013
123236		PORTLAND	OR		09/15/2010	5.000	21,588,546		10,463				34,619,984	09/23/2013
123237		SEATTLE	WA		09/15/2010	5.000	15,713,549		9,484				25,312,137	09/23/2013
123238		JERSEY CITY	NJ		12/01/2010	5.150	20,310,461						44,704,463	12/20/2013
123240		PLANO	TX		09/22/2010	4.000	15,319,240						24,194,819	08/26/2013
123241		SAN DIEGO	CA		11/01/2010	4.600	5,015,578		(3,674)				10,126,258	12/20/2013
123242		RICHMOND HEIGHTS	MO		11/23/2010	4.950	7,241,939						12,798,886	12/20/2013
123244		MACEDONIA	OH		01/28/2011	5.710	20,094,386		(28,652)				33,803,030	12/20/2013
123247		LAKEWOOD	CA		11/24/2010	4.000	4,802,423						17,340,930	12/20/2013
123248		WINSTON SALEM	NC		12/15/2010	4.230	14,371,136						21,254,610	08/26/2013
123249		DES PLAINES	IL		02/24/2011	4.900	26,791,983						48,996,260	12/20/2013
123250		MENDOTA HEIGHTS	MN		03/01/2011	5.380	16,420,780						25,627,422	12/20/2013
123251		MENDOTA	MN		03/01/2011	6.010	8,679,982						13,546,588	12/20/2013
123255		LOS ANGELES	CA		10/03/2011	5.790	39,874,102						67,030,090	09/23/2013
123256		MORRISTOWN	NJ		06/01/2011	5.125	22,926,873		253,451				46,896,840	12/20/2013
123257		AUSTIN	TX		06/01/2011	5.650	8,749,817						13,346,310	09/23/2013
123258		SAN ANTONIO	TX		06/20/2011	5.160	14,460,844						23,680,567	09/23/2013

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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
123259		PITTSBURGH	PA		04/01/2011	5.100	19,126,078		53,992				30,899,466	12/20/2013
123260		CLIFTON	NJ		04/01/2011	5.260	5,000,000						9,684,605	09/23/2013
123261		GLENVIEW	IL		05/19/2011	6.050	5,245,615						8,074,073	12/20/2013
123262		WYCKOFF	NJ		05/25/2011	5.640	31,382,953						50,638,976	12/20/2013
123263		ORLANDO	FL		05/17/2011	4.540	28,000,000						47,070,158	09/23/2013
123264		SCOTTSDALE	AZ		04/26/2011	3.810	14,000,000						28,705,430	08/26/2013
123265		HOUSTON	TX		05/05/2011	4.960	11,480,000						25,213,850	06/26/2013
123267		MACON	GA		05/04/2011	4.730	3,551,520						5,131,220	09/24/2012
123268		KATY	TX		06/28/2011	4.580	14,404,215						25,584,363	09/23/2013
123271		RANCHO CORDOVA	CA		05/31/2011	5.060	28,647,023		(45,959)				38,900,190	08/26/2013
123275		BAKERSFIELD	CA		05/31/2011	5.060	53,813,513		(86,671)				73,105,529	08/26/2013
123278		ALISO VIEJO	CA		05/31/2011	5.060	30,106,129		(43,717)				40,912,268	08/26/2013
123280		DANA POINT	CA		07/22/2011	5.580	5,017,526						19,139,150	09/23/2013
123281		WESTERVILLE	OH		05/02/2011	5.040	8,304,722						15,531,310	09/24/2012
123282		SUNNYVALE	CA		06/06/2011	3.760	8,446,713						20,019,710	05/30/2013
123283		MOUNTAIN VIEW	CA		06/06/2011	3.760	8,017,219						17,851,030	11/26/2012
123286		SPRING HILL	FL		09/14/2011	5.180	4,775,632						10,600,000	04/22/2011
123288		LOS ANGELES	CA		06/13/2011	4.600	12,005,201						21,063,750	09/23/2013
123289		AURORA	IL		08/10/2011	4.260	13,942,034						22,500,741	09/23/2013
123290		OAK BROOK	IL		06/30/2011	5.600	25,526,801		(25,939)				39,306,460	09/23/2013
123291		MARIETTA	GA		06/30/2011	4.840	15,691,889		864				26,653,240	12/20/2013
123292		CHULA VISTA	CA		07/14/2011	5.410	5,440,222		(970)				7,178,589	12/20/2013
123293		HOPKINS	MN		06/29/2011	4.870	8,563,628						16,643,020	08/26/2013
123294		WOODBURY	NY		07/01/2011	4.750	5,768,509						18,219,120	09/23/2013
123295		WASHINGTON	DC		06/15/2011	4.240	62,000,000						110,680,099	12/20/2013
123297		LAKE OSWEGO	OR		06/01/2011	4.530	8,420,274		2,569				10,719,025	09/23/2013
123298		DEVON	PA		06/29/2011	4.000	9,549,708		3,245				19,909,360	09/24/2012
123301		CHICAGO	IL		09/01/2011	5.550	10,629,517						16,314,470	09/23/2013
123302		ST. LOUIS	MO		06/30/2011	5.550	8,433,598						12,944,116	09/23/2013
123303		PHOENIX	AZ		06/30/2011	5.550	1,571,354						2,411,757	09/23/2013
123304		PHILADELPHIA	PA		06/30/2011	5.550	17,428,111						26,749,137	09/23/2013
123305		MINNEAPOLIS	MN		06/30/2011	5.550	5,294,868						8,126,707	09/23/2013
123306		HOUSTON	TX		06/30/2011	5.550	1,235,204						1,895,824	09/23/2013
123307		CHELSEA	MA		06/30/2011	5.550	11,198,387						17,187,588	09/23/2013
123308		BALTIMORE	MD		06/30/2011	5.550	4,869,210						7,473,395	09/23/2013
123309		ATLANTA	GA		06/30/2011	5.550	7,206,351						11,060,503	09/23/2013
123310		WASHINGTON	DC		06/30/2011	5.550	2,744,898						4,212,943	09/23/2013
123312		DEERFIELD	IL		12/01/2011	5.110	35,901,716						52,973,441	12/20/2013
123314		SARASOTA	FL		08/08/2011	5.180	7,241,192						10,270,940	08/26/2013
123315		DALLAS	TX		09/01/2011	4.810	7,464,840						12,974,640	08/26/2013
123318		INDIANAPOLIS	IN		07/13/2011	5.200	11,587,352						17,773,500	12/20/2013
123324		SEATTLE	WA		09/29/2011	4.660	22,941,050						36,742,258	12/20/2013
123327		MESA	FL		09/29/2011	3.000	12,976,600						17,799,200	12/20/2013
123328		ST. LOUIS	MO		10/11/2011	5.150	10,026,349						13,445,306	12/20/2013
123331		ALPHARETTA	GA		07/29/2011	4.540	12,018,285						16,130,210	12/20/2013
123335		BOSTON	MA		11/30/2011	4.700	3,958,619						7,769,924	03/07/2013
123337		BOSTON	MA		11/30/2011	4.700	3,879,233						8,201,139	03/07/2013
123338		BOSTON	MA		11/30/2011	4.700	3,166,701						7,559,493	03/07/2013
123339		BOSTON	MA		11/30/2011	4.700	6,333,402						15,792,950	03/07/2013
123340		BOSTON	MA		11/30/2011	4.700	3,799,848						7,820,293	03/07/2013
123341		BOSTON	MA		11/30/2011	4.700	3,642,045						7,506,047	03/07/2013
123342		BOSTON	MA		11/30/2011	4.700	3,799,848						7,361,662	03/07/2013
123343		BOSTON	MA		11/30/2011	4.400	16,619,565						44,136,680	12/20/2013
123347		LAKEWOOD	CA		12/13/2011	5.000	4,317,996						6,671,870	12/20/2013
123348		OREGON CITY	OR		12/15/2011	5.125	9,421,764						18,152,430	06/26/2013
123353		DENVER	CO		12/19/2011	4.000	1,573,415						2,063,674	09/23/2013
123355		PHOENIX	AZ		12/19/2011	4.000	15,444,772						20,257,197	09/23/2013
123356		AURORA	CO		12/19/2011	4.000	4,386,491						5,747,390	09/23/2013
123357		MESA	AZ		12/19/2011	4.000	3,694,990						4,846,309	09/23/2013
123358		MAINVILLE	OH		11/30/2011	4.890	8,819,267						11,688,990	12/20/2013
123364		MIRA LOMA	CA		01/19/2012	4.800	3,742,063						7,406,672	02/22/2013

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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
123366		COLUMBUS	OH		03/28/2012	5.010	19,013,237						28,389,027	06/26/2013
123368		STUDIO CITY	CA		12/09/2011	4.000	17,000,000						42,800,400	12/20/2013
123369		NEW YORK	NY		01/11/2012	3.980	21,853,958		(28,469)				35,676,020	09/23/2013
123374		ALEXANDRIA	VA		03/07/2012	5.060	27,066,246						55,349,666	12/20/2013
123375		DENVER	CO		02/21/2012	4.960	12,418,037						17,447,922	06/26/2013
123376		HOUSTON	TX		05/15/2012	5.190	19,431,916						27,525,310	09/23/2013
123378		SAN MARCOS	CA		02/14/2012	5.520	4,829,230						5,481,342	12/20/2013
123379		NEWARK	NJ		01/20/2012	4.610	14,388,536						20,061,191	12/20/2013
123380		PLANT CITY	FL		12/16/2011	4.500	26,148,897						46,301,992	12/20/2013
123381		HIGH POINT	NC		07/19/2012	4.400	4,516,418						5,483,200	08/26/2013
123386		ELMWOOD PARK	NJ		05/08/2012	5.500	7,031,569		(19,725)				7,430,831	12/20/2013
123387		JESSUP	MD		05/21/2012	5.080	7,364,656						11,170,950	09/23/2013
123390		NEWTOWN SQUARE	PA		05/01/2012	5.120	18,786,016		(64,944)				26,886,696	12/20/2013
123391		NEWTOWN SQUARE	PA		05/01/2012	5.120	6,358,932		9,948				9,192,032	12/20/2013
123392		NEWTOWN SQUARE	PA		05/01/2012	5.880	5,511,629		4,352				7,943,346	12/20/2013
123393		NEWTOWN SQUARE	PA		05/01/2012	5.120	2,152,822						3,102,310	12/20/2013
123396		SANTA FE SPRINGS	CA		06/29/2012	4.650	7,274,616						11,670,546	06/26/2013
123397		OAKLAND	CA		08/08/2012	4.800	19,018,739						31,004,087	09/23/2013
123398		UNIVERSITY CITY	MO		06/27/2012	4.900	6,555,644		1,311,585				11,469,610	12/20/2013
123399		AUSTIN	TX		09/13/2012	4.250	13,833,266						38,533,450	12/20/2013
123400		DENVER	CO		07/26/2012	4.500	4,891,636						7,203,295	09/23/2013
123401		MADISON	WI		07/10/2012	4.400	11,930,925						16,214,417	12/20/2013
123402		COSTA MESA	CA		07/16/2012	4.650	10,362,556						16,329,770	12/20/2013
123404		SAN DIEGO	CA		09/04/2012	4.400	8,297,338						13,049,954	09/23/2013
123405		SAN DIEGO	CA		09/04/2012	4.400	16,084,673						25,297,783	09/23/2013
123406		NORTH HOLLYWOOD	CA		09/04/2012	4.400	2,093,950						3,293,339	09/23/2013
123407		LINTHICUM	MD		08/28/2012	4.650	11,186,464						18,693,600	09/23/2013
123408		DENVER	CO		08/01/2012	6.830	2,930,740						3,927,186	12/20/2013
123409		DENVER	CO		08/01/2012	6.830	2,868,526						3,843,820	12/20/2013
123412		FONTANA	CA		08/30/2012	4.550	4,000,000						7,064,960	09/23/2013
123414		ONTARIO	CA		10/02/2012	6.250	5,389,401						7,803,404	12/20/2013
123415		ATLANTA	GA		08/27/2012	4.250	10,967,235		7,821				15,468,160	12/20/2013
123416		LODI	NJ		02/13/2013	4.440	19,538,504						30,650,000	12/21/2012
123417		NEW YORK	NY		08/09/2012	4.750	25,523,636		(142,801)				34,562,781	09/23/2013
123418		STERLING HEIGHTS	MI		10/16/2012	4.350	8,903,375		(28,258)				13,001,086	12/20/2013
123419		ANNAPOLIS	MD		12/18/2012	4.450	7,528,204						12,505,930	09/23/2013
123420		MAITLAND	FL		12/28/2012	5.850	27,759,796		89,296				25,651,665	12/20/2013
123421		ATLANTA	GA		12/28/2012	5.850	5,414,681		18,293				5,006,017	12/20/2013
123422		STUDIO CITY	CA		03/01/2013	4.250	25,338,998		(22,474)				38,500,000	10/11/2012
123423		PLEASANTON	CA		11/15/2012	4.030	19,093,930		27,556				29,148,140	12/20/2013
123426		ROCKY POINT	NY		01/25/2013	4.680	13,818,425						18,980,000	09/22/2012
123427		GEORGETOWN	TX		07/30/2013	4.150	17,898,480						24,500,000	05/01/2013
123428		CULVER CITY	CA		11/14/2012	4.470	14,372,957						24,743,000	12/20/2013
123429		CHICAGO	IL		11/29/2012	4.900	23,778,983		(62,214)				32,335,248	01/22/2013
123432		WILMETTE	IL		12/11/2012	10.000	4,000,000						23,788,232	12/20/2013
123433		ROCKVILLE	MD		11/30/2012	6.450	8,857,011		5,761				10,199,160	09/23/2013
123434		NORTH HOLLYWOOD	CA		02/28/2013	5.630	1,500,000						2,985,262	01/11/2013
123436		PHOENIX	AZ		02/14/2013	4.610	22,020,958		(20,384)				37,300,000	12/13/2012
123437		LAS VEGAS	NV		02/14/2013	4.610	3,063,430						4,600,000	11/14/2012
123438		TEMPE	AZ		02/14/2013	4.610	4,101,043						7,175,000	12/13/2012
123440		PORTLAND	OR		03/25/2013	5.000	1,939,259						3,758,443	01/11/2013
123441		IRVINE	CA		03/28/2013	4.450	16,899,258		(10,172)				22,900,000	03/09/2013
123442		ALISO VIEJO	CA		04/30/2013	4.450	15,793,691						22,900,000	03/27/2013
123443		SEATTLE	WA		03/25/2013	5.000	2,899,616						6,121,471	02/07/2013
123444		DALLAS	TX		03/28/2013	4.000	5,337,026						8,200,000	03/14/2013
123445		MOORESVILLE	NC		04/09/2013	4.250	7,400,472						10,000,000	02/26/2013
123446		BOULDER	CO		06/20/2013	4.350	9,926,715						15,190,000	03/09/2013
123447		ATLANTA	GA		05/01/2013	3.750	14,225,000						19,086,691	08/26/2013
123448		CHANTILLY	VA		05/13/2013	4.250	9,787,591						14,450,000	03/10/2013
123449		CHICAGO	IL		05/08/2013	4.480	23,200,000						32,640,000	04/02/2013
123450		SAN DIMAS	CA		05/23/2013	4.150	4,981,479		(12,441)				14,900,000	04/23/2013

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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
123451		PLEASANTON	CA		04/18/2013	3.950	11,390,031						17,100,000	03/09/2013
123452		HOUSTON	TX		06/13/2013	3.750	7,918,842						15,400,000	04/09/2013
123457		GREENSBORO	NC		05/07/2013	3.900	13,700,000						19,170,000	04/02/2013
123458		LOS ANGELES	CA		05/23/2013	4.300	5,968,756		(2,409)				8,689,655	04/18/2013
123459		MARLTON	NJ		06/13/2013	3.940	23,228,491						32,660,000	05/07/2013
123460		SANTA CLARA	CA		06/12/2013	4.500	82,252,419		(152,031)				115,978,725	06/08/2013
123461		DALLAS	TX		06/27/2013	4.050	13,000,000						19,500,000	05/31/2013
123462		COPPELL	TX		05/22/2013	3.750	14,700,000						28,400,000	05/02/2013
123463		SAN DIEGO	CA		06/24/2013	4.300	4,259,982		(7,447)				14,700,000	05/18/2013
123464		HOUSTON	TX		07/29/2013	4.150	8,434,954						13,300,000	05/17/2013
123465		PHOENIXVILLE	PA		07/09/2013	4.090	10,168,806		(7,292)				21,970,000	05/11/2013
123467		DALLAS	TX		08/07/2013	3.850	36,394,938		3,566				57,200,000	06/07/2013
123469		LANCASTER	NY		08/15/2013	4.740	7,265,366						11,280,000	07/03/2013
123470		MIAMI	FL		06/20/2013	3.750	30,125,000						55,300,000	05/14/2013
123472		CHICAGO	IL		08/13/2013	4.390	34,806,331						48,284,091	05/25/2013
123474		LAS VEGAS	NV		07/10/2013	4.000	9,049,711						12,630,000	06/14/2013
123476		ODENTON	MD		07/25/2013	4.340	9,528,526						13,240,000	06/24/2013
123477		NEW BRAUNFELS	TX		08/29/2013	6.000	1,344,127						2,113,771	07/13/2013
123479		CHICAGO	IL		09/26/2013	4.590	7,454,139		1,105		(27,428)		10,642,857	08/24/2013
123480		FULTON	MD		10/30/2013	4.860	21,176,981						30,930,000	08/28/2013
123481		FULTON	MD		10/30/2013	4.860	18,187,290						26,340,000	08/28/2013
123482		ATLANTA	GA		10/07/2013	4.530	16,100,000						27,960,000	09/04/2013
123483		LOS ANGELES	CA		10/29/2013	4.790	22,721,587						31,399,099	09/09/2013
123484		CHARLOTTE	NC		10/01/2013	4.400	29,959,772						40,200,000	08/10/2013
325005		GREENSBORO	NC		12/07/1998	6.850	1,378,331						5,385,838	08/30/2011
500003		PORTLAND	ME		02/08/2006	4.836	36,416,382		255,965				59,343,574	12/20/2013
500010		VARIOUS	CA		04/26/2012	8.250	38,197,213				(95,732)		55,772,085	12/20/2013
0599999. Mortgages in good standing - Commercial mortgages-all other							4,847,507,447		(6,358,385)	11,713,424	(424,508)		8,513,608,665	XXX
550004		CHICAGO	IL		07/12/2007	5.573	22,450,568		190,382				47,397,085	12/20/2013
0699999. Mortgages in good standing - Mezzanine Loans							22,450,568		190,382				47,397,085	XXX
0899999. Total Mortgages in good standing							4,869,958,015		(6,168,003)	11,713,424	(424,508)		8,561,005,750	XXX
123064		AURORA	OH		08/23/2007	6.320	3,318,068						5,662,276	12/20/2013
123382		PASADENA	CA		12/06/2013	4.250	20,126,810						21,938,070	12/20/2013
123485		EATONTOWN	NJ		12/06/2013	5.650	34,198,257		(11,858)				31,422,240	12/20/2013
1399999. Restructured mortgages - Commercial mortgages-all other							57,643,135		(11,858)				59,022,586	XXX
1699999. Total - Restructured Mortgages							57,643,135		(11,858)				59,022,586	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,927,601,149		(6,179,861)	11,713,424	(424,508)		8,620,028,335	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
121651	SUNRISE	FL		12/06/2013	7.040	6,982,696		10,508,210
123278	ALISO VIEJO	CA		02/14/2013	5.060		905,363	40,912,268
123327	MESA	FL		12/06/2013	3.000	12,976,600		17,799,200
123416	LODI	NJ		02/13/2013	4.440	20,000,000		30,650,000
123422	STUDIO CITY	CA		03/01/2013	4.250	25,361,471		38,500,000
123426	ROCKY POINT	NY		01/25/2013	4.680	14,000,000		18,980,000
123427	GEORGETOWN	TX		07/30/2013	4.150	18,000,000		24,500,000
123434	NORTH HOLLYWOOD	CA		02/28/2013	5.630	1,500,000		2,985,262
123436	PHOENIX	AZ		02/14/2013	4.610	22,301,115		37,300,000
123437	LAS VEGAS	NV		02/14/2013	4.610	3,100,000		4,600,000
123438	TEMPE	AZ		02/14/2013	4.610	4,150,000		7,175,000
123440	PORTLAND	OR		03/25/2013	5.000	2,000,000		3,758,443
123441	IRVINE	CA		03/28/2013	4.450	17,160,564		22,900,000
123442	ALISO VIEJO	CA		04/30/2013	4.450	16,000,000		22,900,000
123443	SEATTLE	WA		03/25/2013	5.000	3,000,000		6,121,471
123444	DALLAS	TX		03/28/2013	4.000	5,400,000		8,200,000
123445	MOORESVILLE	NC		04/09/2013	4.250	7,500,000		10,000,000
123446	BOULDER	CO		06/20/2013	4.350	10,020,000		15,190,000
123447	ATLANTA	GA		05/01/2013	3.750	14,225,000		19,086,691
123448	CHANTILLY	VA		05/13/2013	4.250	9,900,000		14,450,000
123449	CHICAGO	IL		05/08/2013	4.480	23,200,000		32,640,000
123450	SAN DIMAS	CA		05/23/2013	4.150	4,993,920		14,900,000
123451	PLEASANTON	CA		04/18/2013	3.950	11,550,000		17,100,000
123452	HOUSTON	TX		06/13/2013	3.750	8,000,000		15,400,000
123457	GREENSBORO	NC		05/07/2013	3.900	13,700,000		19,170,000
123458	LOS ANGELES	CA		05/23/2013	4.300	6,050,250		8,689,655
123459	MARLTON	NJ		06/13/2013	3.940	23,400,000		32,660,000
123460	SANTA CLARA	CA		06/12/2013	4.500	82,929,491		115,978,725
123461	DALLAS	TX		06/27/2013	4.050	13,000,000		19,500,000
123462	COPPELL	TX		05/22/2013	3.750	14,700,000		28,400,000
123463	SAN DIEGO	CA		06/24/2013	4.300	4,351,035		14,700,000
123464	HOUSTON	TX		07/29/2013	4.150	8,500,000		13,300,000
123465	PHOENIXVILLE	PA		07/09/2013	4.090	10,233,143		21,970,000
123467	DALLAS	TX		08/07/2013	3.850	36,391,372		57,200,000
123469	LANCASTER	NY		08/15/2013	4.740	7,350,000		11,280,000
123470	MIAMI	FL		06/20/2013	3.750	30,125,000		55,300,000
123472	CHICAGO	IL		08/13/2013	4.390	35,000,000		48,284,091
123474	LAS VEGAS	NV		07/10/2013	4.000	9,150,000		12,630,000
123476	ODENTON	MD		07/25/2013	4.340	9,600,000		13,240,000
123477	NEW BRAUNFELS	TX		08/29/2013	6.000	1,350,000		2,113,771
123479	CHICAGO	IL		09/26/2013	4.590	7,500,000		10,642,857
123480	FULTON	MD		10/30/2013	4.860	21,250,000		30,930,000
123481	FULTON	MD		10/30/2013	4.860	18,250,000		26,340,000
123482	ATLANTA	GA		10/07/2013	4.530	16,100,000		27,960,000
123483	LOS ANGELES	CA		10/29/2013	4.790	22,750,000		31,399,099
123484	CHARLOTTE	NC		10/01/2013	4.400	30,000,000		40,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						683,001,658	905,363	1,078,444,743
0899999. Total Mortgages in good standing						683,001,658	905,363	1,078,444,743
123382	PASADENA	CA		12/06/2013	4.250	20,126,810		21,938,070
123485	EATONTOWN	NJ		10/29/2013	5.650	34,481,949		31,422,240
1399999. Restructured mortgages - Commercial mortgages-all other						54,608,759		53,360,310
1699999. Total - Restructured Mortgages						54,608,759		53,360,310
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						737,610,417	905,363	1,131,805,053

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					
118038	NEW YORK	NY		10/02/1998	08/08/2013	6,892,242							6,892,242	6,892,242			
121281	CITY OF INDUSTRY	CA		07/09/1998	10/30/2013	929,463							929,463	929,463			
121347	BUTLER	PA		07/29/1994	08/21/2013	2,503,391							2,503,391	2,503,391			
121583	LINCOLNSHIRE	IL		12/15/1997	10/01/2013	2,050,514							2,050,514	2,050,514			
121600	GREENWOOD VILLAGE	CO		03/26/1998	03/26/2013	81,500							81,500	81,500			
121607	CHARLOTTE	NC		06/04/1998	07/09/2013	97,089							97,089	97,089			
121656	IRWINDALE	CA		09/15/1998	10/30/2013	2,523,368							2,523,368	2,523,368			
121795	ROCK HILL	SC		02/18/2000	03/05/2013	38,357							38,357	38,357			
121838	EL PASO	TX		04/25/2000	09/05/2013	370,475							370,475	370,475			
121876	ALEXANDRIA	VA		08/22/2000	04/17/2013	6,018,333							6,018,333	6,018,333			
122217	SAN DIMAS	CA		10/31/2002	05/23/2013	4,600,000							4,600,000	4,893,920		293,920	293,920
122250	AUBURN	WA		02/04/2003	01/10/2013	4,923,252							4,923,252	4,923,252			
122252	ONTARIO	CA		04/24/2003	02/26/2013	3,257,260							3,257,260	3,257,260			
122259	METTAWA	IL		03/06/2003	03/29/2013	633,153							633,153	633,153			
122276	COLUMBIA	SC		05/29/2003	01/02/2013	4,152,001							4,152,001	4,152,001			
122287	STOCKTON	CA		02/04/2004	02/04/2013	5,212,393							5,212,393	5,212,393			
122290	NAPLES	FL		09/29/2003	10/21/2013	2,797,400							2,797,400	2,797,400			
122293	BUFFALO	NY		11/25/2003	08/15/2013	7,066,904							7,066,904	7,066,904			
122295	DRAPER	UT		09/04/2003	07/10/2013	3,747,554							3,747,554	3,747,554			
122296	SALT LAKE CITY	UT		09/04/2003	07/10/2013	3,583,120							3,583,120	3,583,120			
122314	ANAHEIM HILLS	CA		09/16/2003	06/26/2013	24,000,000							24,000,000	24,000,000			
122323	BATAVIA	IL		10/09/2003	12/20/2013	13,405,383			3,137,901	8,902	(3,129,000)		10,276,383	11,366,223		1,089,840	1,089,840
122337	DALLAS	TX		08/15/2003	07/01/2013	940,000							940,000	940,000			
122338	FARMERS BRANCH	TX		08/15/2003	07/01/2013	920,000							920,000	920,000			
122374	HAMDEN	CT		02/17/2004	12/27/2013	7,685,926		28,988			28,988		7,714,914	7,722,332		7,417	7,417
122376	HOUSTON	TX		12/03/2003	07/03/2013	3,724,826							3,724,826	3,724,826			
122378	EDISON	NJ		01/14/2004	11/07/2013	7,046,160							7,046,160	7,046,160			
122389	DARIEN	CT		03/17/2004	04/03/2013	3,475,329							3,475,329	3,475,329			
122401	LOS ANGELES	CA		03/01/2004	05/23/2013	3,227,062		(23,244)			(23,244)		3,203,818	3,212,126		8,308	8,308
122405	SAN DIEGO	CA		06/21/2004	06/24/2013	4,512,227		(80,265)			(80,265)		4,431,962	4,431,962			
122410	PITTSBURGH	PA		03/15/2004	11/22/2013	30,783,511		37,624			37,624		30,821,134	30,831,560		10,426	10,426
122416	RENO	NV		04/15/2004	08/06/2013	20,917,838		6,709,082			6,709,082		27,626,920	27,693,777		66,857	66,857
122417	HARRISBURG	PA		04/15/2004	08/06/2013	20,059,463		6,434,001			6,434,001		26,493,465	26,557,750		64,285	64,285
122418	LAS VEGAS	NV		04/15/2004	08/06/2013	12,366,905		3,818,434			3,818,434		16,185,339	16,372,915		187,576	187,576
122422	PHOENIXVILLE	PA		05/28/2004	07/09/2013	9,304,561		(148,594)			(148,594)		9,155,967	9,155,967			
122425	PALM HARBOR	FL		04/30/2004	09/03/2013	11,070,606							11,070,606	11,070,606			
122431	BUTLER	PA		05/14/2004	08/21/2013	2,893,816		(236)			(236)		2,893,580	2,893,254		(326)	(326)
122441	PHOENIX	AZ		06/15/2004	02/14/2013	21,398,801		(46,123)			(46,123)		21,352,677	21,352,677			
122444	LAS VEGAS	NV		05/27/2004	02/14/2013	3,627,395							3,627,395	3,627,395			
122447	TEMPE	AZ		06/15/2004	02/14/2013	3,381,777							3,381,777	3,381,777			
122453	ALEXANDRIA	VA		05/25/2004	04/17/2013	2,449,274							2,449,274	2,449,267		(7)	(7)
122454	HOUSTON	TX		05/19/2004	07/29/2013	6,094,853		(47,889)			(47,889)		6,046,964	5,952,938		(94,026)	(94,026)
122547	VIRGINIA BEACH	VA		08/01/2005	03/21/2013	15,027,499							15,027,499	15,027,499			
122569	ONTARIO	CA		03/31/2005	09/27/2013	6,059,166		9,133			9,133		6,068,300	6,090,842		22,542	22,542
122621	MAHWAH	NJ		06/17/2005	05/08/2013	6,228,902		(33,160)			(33,160)		6,195,741	6,048,252		(147,490)	(147,490)
122702	SANTA CLARA	CA		10/11/2005	06/12/2013	48,399,278							48,399,278	51,482,602		3,083,324	3,083,324
122821	PLYMOUTH	MN		06/29/2006	06/10/2013	23,300,301		(525,350)			(525,350)		22,774,950	22,687,051		(87,899)	(87,899)
122822	DETROIT	MI		06/06/2006	02/11/2013	5,752,677							5,752,677	8,661,866		2,909,189	2,909,189
122834	PHOENIX	AZ		08/16/2006	06/05/2013	16,811,351							16,811,351	16,811,351			
122841	DALLAS	TX		09/29/2006	08/07/2013	25,010,522		(9,329)			(9,329)		25,001,193	24,891,372		(109,821)	(109,821)
122856	STUDIO CITY	CA		08/15/2006	03/01/2013	10,343,697							10,343,697	10,705,168		361,471	361,471
122866	SAN ANTONIO	TX		08/25/2006	10/15/2013	7,788,026							7,788,026	7,788,026			
122908	ADDISON	IL		06/13/2007	03/05/2013	8,250,000							8,250,000	8,250,000			
122961	BOCA RATON	FL		05/24/2007	11/25/2013	4,138,376							4,138,376	5,173,948		1,035,572	1,035,572
122962	VIRGINIA BEACH	VA		04/30/2007	03/21/2013	2,215,280							2,215,280	2,215,280			
122976	EATONTOWN	NJ		05/14/2007	10/29/2013	35,161,438		(679,489)			(679,489)		34,481,949	34,481,949			
123030	IRVINE	CA		10/02/2007	03/28/2013	28,028,026		(108,739)			(108,739)		27,919,287	25,553,654		(2,365,633)	(2,365,633)
123035	TAMPA	FL		07/24/2007	06/17/2013	19,775,752							19,775,752	19,700,000		(75,752)	(75,752)
123046	ALLENTOWN	PA		11/13/2007	06/06/2013	5,900,000							5,900,000	5,900,000			
123071	NORTH AUGUSTA	SC		08/30/2007	12/05/2013	16,763,669							16,763,669	16,763,669			

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					
123133	VISTA	CA		01/24/2008	04/13/2013	14,226,057							14,226,057	14,226,057			
123159	RENO	NV		03/14/2008	08/06/2013	61,158,770		20,473,230			20,473,230		81,632,000	81,632,000			
123164	PALM HARBOR	FL		03/24/2008	09/03/2013	2,804,302							2,804,302	2,804,302			
123189	SANTA CLARA	CA		08/29/2008	06/12/2013	12,229,938							12,229,938	13,011,069		781,131	781,131
123192	MORAINE	OH		06/01/2009	09/06/2013	1,371,332		124,437			124,437		1,495,769	1,546,910		51,141	51,141
123196	WALLINGFORD	CT		11/20/2009	09/20/2013	2,979,723		(227)			(227)		2,979,497	2,979,451		(46)	(46)
123199	ARLINGTON	TX		01/29/2010	12/05/2013	3,230,244							3,230,244	3,230,244			
123201	SAN JOSE	CA		05/19/2010	10/11/2013	10,726,420							10,726,420	10,726,420			
123245	FRISCO	TX		11/30/2010	05/21/2013	10,000,000							10,000,000	10,000,000			
123270	SACRAMENTO	CA		05/31/2011	02/14/2013	48,249,816		(6,068)			(6,068)		48,243,748	47,911,580		(332,168)	(332,168)
123273	ROSEVILLE	CA		05/31/2011	02/14/2013	17,744,767		(2,231)			(2,231)		17,742,535	17,620,374		(122,161)	(122,161)
123274	LIVERMORE	CA		05/31/2011	02/14/2013	11,863,075		(1,492)			(1,492)		11,861,583	11,779,913		(81,669)	(81,669)
123279	NO LAS VEGAS	NV		05/31/2011	02/14/2013	8,373,935		(1,053)			(1,053)		8,372,882	8,315,233		(57,649)	(57,649)
123287	FAIRFIELD	OH		04/29/2011	01/29/2013	18,651,214							18,651,214	18,651,214			
123317	SAN JOSE	CA		08/01/2011	06/12/2013	4,917,302							4,917,302	5,231,041		313,739	313,739
123354	DENVER	CO		12/19/2011	06/04/2013	1,467,367							1,467,367	1,467,367			
550001	BOSTON	MA		04/03/2007	12/05/2013	33,558,874		129,128		(84,060)	45,068		33,603,942	33,624,100		20,158	20,158
550002	SAN FRANCISCO	CA		04/03/2007	12/05/2013	40,272,373		148,697		(100,872)	47,824		40,320,197	40,348,920		28,723	28,723
550005	NEW YORK	NY		06/29/2007	04/18/2013	34,105,219							34,105,219	34,105,219			
0199999. Mortgages closed by repayment						897,648,167		36,199,266	3,137,901	(176,031)	32,885,333		930,533,500	937,394,470		6,860,971	6,860,971
111001	SAN DIEGO	CA		04/22/1999		259,582							259,582	259,582			
121361	BUTLER	PA		09/30/1994		189,951							189,951	189,951			
121374	WILMETTE	IL		05/15/1995		2,154,989							2,154,989	2,154,989			
121485	SALT LAKE CITY	UT		07/22/1996		286,095							286,095	286,095			
121489	LOS ANGELES	CA		07/18/1996		196,160							196,160	196,160			
121493	PHOENIX	AZ		08/07/1996		150,585							150,585	150,585			
121557	HAUPPAUGE	NY		09/30/1997		154,179							154,179	154,179			
121563	CARROLLTON	TX		10/06/1997		655,827							655,827	655,827			
121581	LAS VEGAS	NV		12/16/1999		527,667							527,667	527,667			
121594	O'HARA TOWNSHIP	PA		01/27/1998		333,496							333,496	333,496			
121599	YORK	SC		06/03/1998		215,301							215,301	215,301			
121609	GARDENA	CA		04/08/1998		122,302							122,302	122,302			
121623	SEATTLE	WA		05/29/1998		108,521							108,521	108,521			
121652	LOMBARD	IL		10/14/1998		221,361							221,361	221,361			
121658	RANCHO CUCAMONGA	CA		12/29/1998		181,861							181,861	181,861			
121659	IRWINDALE	CA		09/15/1998		165,561							165,561	165,561			
121665	FT. COLLINS	CO		08/27/1998		106,835							106,835	106,835			
121688	SAN DIEGO	CA		03/01/1999		44,673							44,673	44,673			
121697	ALEXANDRIA	VA		03/30/1999		495,186							495,186	495,186			
121709	PITTSBURGH	PA		04/01/1999		1,811,804							1,811,804	1,811,804			
121713	KENT	WA		03/25/1999		330,443							330,443	330,443			
121714	GREENVILLE	SC		04/27/1999		167,787		15,807			15,807		183,594	183,594			
121715	CHARLOTTE	NC		04/15/1999		107,474							107,474	107,474			
121734	PITTSBURGH	PA		06/30/1999		391,056							391,056	391,056			
121753	RANCHO CORDOVA	CA		09/03/1999		454,666							454,666	454,666			
121754	RANCHO CORDOVA	CA		09/02/1999		337,107							337,107	337,107			
121755	NEWARK	NJ		09/30/1999		231,496							231,496	231,496			
121759	MINNEAPOLIS	MN		11/09/1999		360,489							360,489	360,489			
121765	LOS ANGELES	CA		11/10/1999		60,142							60,142	60,142			
121766	CARSON	CA		11/10/1999		87,279							87,279	87,279			
121785	ALPHARETTA	GA		12/22/1999		212,352							212,352	212,352			
121825	SAN DIEGO	CA		03/27/2000		578,916							578,916	578,916			
121843	FAIRFAX	VA		05/31/2000		670,474							670,474	670,474			
121874	PALO ALTO	CA		07/21/2000		240,557							240,557	240,557			
121898	COLUMBIA	SC		10/31/2000		235,420							235,420	235,420			
121900	PORT ORCHARD	WA		10/04/2000		301,904							301,904	301,904			
121911	BRAINTREE	MA		12/28/2000		543,181							543,181	543,181			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		590,170							590,170	590,170			
121959	WARREN	OH		05/04/2001		128,647							128,647	128,647			
121977	IRVING	TX		03/16/2001		196,678							196,678	196,678			

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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					
121987	DES MOINES	IA		05/23/2001		162,168							162,168	162,168			
122019	GARDENDALE	AL		12/11/2001		149,808							149,808	149,808			
122077	NASHVILLE	TN		09/04/2001		212,133							212,133	212,133			
122090	ROSCOE	IL		11/16/2001		133,705							133,705	133,705			
122091	APPLETON	WI		11/20/2001		179,899							179,899	179,899			
122092	BELOIT	WI		11/16/2001		180,182							180,182	180,182			
122093	GREEN BAY	WI		11/16/2001		174,508							174,508	174,508			
122106	FOUNTAIN VALLEY	CA		12/21/2001		365,881							365,881	365,881			
122112	SHAKOPEE	MN		12/20/2001		176,221							176,221	176,221			
122113	SHEBOYGAN	WI		12/20/2001		155,116							155,116	155,116			
122173	BALTIMORE	MD		08/29/2002		314,726							314,726	314,726			
122183	PURCHASE	NY		08/16/2002		416,038		47,632			47,632		463,670	463,670			
122224	HOLLAND	MI		11/27/2002		259,793							259,793	259,793			
122226	GREAT NECK	NY		12/10/2002		180,510							180,510	180,510			
122282	SHIRLEY	NY		08/08/2003		353,521				(3,406)	(3,406)		350,115	350,115			
122305	CERRITOS	CA		10/29/2003		63,110							63,110	63,110			
122307	HENDERSON	NV		07/01/2003		217,095		230			230		217,326	217,326			
122316	SAN DIEGO	CA		11/06/2003		68,578							68,578	68,578			
122324	SAN MARCOS	CA		12/09/2003		205,525							205,525	205,525			
122362	MURFREESBORO	TN		02/13/2004		98,473							98,473	98,473			
122370	GLENDALE	WI		12/12/2003		614,015							614,015	614,015			
122394	CHEEKTOWAGA	NY		03/18/2004		910,045							910,045	910,045			
122415	MENTOR	OH		05/11/2004		383,104		(4,292)			(4,292)		378,812	378,812			
122420	GREENVALE	NY		04/08/2004		264,705		(3,569)			(3,569)		261,136	261,136			
122423	WHITESTONE	NY		06/09/2004		290,956							290,956	290,956			
122424	TUSTIN	CA		03/31/2004		479,450							479,450	479,450			
122430	FREEHOLD	NJ		09/21/2004		279,567							279,567	279,567			
122451	MURRIETA	CA		06/28/2004		170,899							170,899	170,899			
122452	TEMPE	AZ		05/27/2004		384,202							384,202	384,202			
122456	OCEAN	NJ		12/21/2004		704,235							704,235	704,235			
122457	RED BANK	NJ		04/29/2005		258,971							258,971	258,971			
122458	SEA GIRT	NJ		06/24/2004		460,579		(3,103)			(3,103)		457,476	457,476			
122466	STERLING	VA		07/01/2004		521,469		2,338			2,338		523,806	523,806			
122469	NORTH BRANCH	MN		07/26/2004		371,241		2,062			2,062		373,303	373,303			
122480	ALLENTOWN	PA		07/01/2004		413,229							413,229	413,229			
122506	SEWICKLEY	PA		01/14/2005		108,933							108,933	108,933			
122509	DENVER	CO		10/15/2004		158,846		405			405		159,251	159,251			
122510	DENVER	CO		02/01/2005		650,226		1,166			1,166		651,391	651,391			
122537	PALM SPRINGS	CA		04/01/2005		218,593							218,593	218,593			
122544	EDEN PRAIRE	MN		11/30/2004		495,211		(968)			(968)		494,243	494,243			
122545	STAMFORD	CT		11/22/2005		618,777							618,777	618,777			
122554	ROCKVILLE	MD		02/18/2005		215,566		1,481			1,481		217,047	217,047			
122555	ROCKVILLE	MD		02/18/2005		228,243							228,243	228,243			
122556	CHICAGO	IL		01/21/2005		384,734							384,734	384,734			
122560	KENOSHA	WI		01/26/2005		161,407							161,407	161,407			
122568	COLUMBUS	OH		04/28/2005		309,600		3,037			3,037		312,637	312,637			
122575	DENVER	CO		02/22/2005		286,768		4,871			4,871		291,639	291,639			
122581	SAN DIEGO	CA		04/15/2005		205,656							205,656	205,656			
122586	FEDERAL WAY	WA		04/22/2005		353,926							353,926	353,926			
122594	WESTMONT	IL		03/04/2005		238,019							238,019	238,019			
122603	RICHARDSON	TX		04/29/2005		128,322		9,129			9,129		137,451	137,451			
122615	COSTA MESA	CA		05/31/2005		191,467		(4,924)			(4,924)		186,543	186,543			
122618	GREENSBORO	NC		08/02/2005		244,953							244,953	244,953			
122632	CHULA VISTA	CA		07/25/2005		235,106							235,106	235,106			
122634	PARK CITY	IL		09/06/2005		153,414							153,414	153,414			
122635	LAS VEGAS	NV		08/10/2005		197,417							197,417	197,417			
122640	FREEHOLD	NJ		07/25/2005		405,602							405,602	405,602			
122643	WILLIAMSBURG	VA		01/19/2006		675,063							675,063	675,063			
122657	SACRAMENTO	CA		09/08/2005		442,029		4,868			4,868		446,898	446,898			
122659	WEST HENRIETTA	NY		03/07/2006		409,365							409,365	409,365			

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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					
122671	SPRING	TX		09/23/2005		1,288,000							1,288,000	1,288,000			
122673	ADDISON	TX		10/17/2005		210,767							210,767	210,767			
122675	LOUISVILLE	KY		05/24/2006		475,444							475,444	475,444			
122678	HERNDON	VA		11/01/2005		185,955		634			634		186,589	186,589			
122680	LAKEVILLE	MN		11/15/2005		214,929							214,929	214,929			
122684	BLUE SPRINGS	MO		10/14/2005		183,454							183,454	183,454			
122687	MELVILLE	NY		11/30/2005		225,573							225,573	225,573			
122694	DAVENPORT	IA		12/22/2005		239,935							239,935	239,935			
122697	ST. LOUIS	MO		12/08/2005		296,412							296,412	296,412			
122712	CHICAGO	IL		12/08/2005		209,476							209,476	209,476			
122714	INDIO	CA		11/30/2005		531,550							531,550	531,550			
122715	TUALATIN	OR		11/15/2006		619,674							619,674	619,674			
122718	LOS ANGELES	CA		12/14/2005		166,401							166,401	166,401			
122720	NAPERVILLE	IL		12/21/2005		369,546			111,820		(111,820)		257,726	257,726			
122722	SALT LAKE CITY	UT		03/23/2006		746,258							746,258	746,258			
122759	CHANDLER	AZ		02/08/2006		389,642		(10,126)			(10,126)		379,516	379,516			
122764	BALTIMORE	MD		01/20/2006		164,227							164,227	164,227			
122765	MORENO VALLEY	CA		05/04/2006		348,516							348,516	348,516			
122766	NORCROSS	GA		02/14/2006		1,241,656		(14,978)			(14,978)		1,226,679	1,226,679			
122776	LOS ANGELES	CA		03/28/2006		585,639		(9,900)			(9,900)		575,739	575,739			
122779	MIDDLETOWN	NJ		11/29/2006		86,448							86,448	86,448			
122782	NEW YORK	NY		01/05/2006		327,849							327,849	327,849			
122787	GREAT NECK	NY		05/17/2006		62,363							62,363	62,363			
122789	SACRAMENTO	CA		04/17/2006		157,894							157,894	157,894			
122791	FREEHOLD	NJ		05/01/2006		241,328							241,328	241,328			
122795	SHIREMANSTOWN	PA		05/15/2006		818,178							818,178	818,178			
122809	ASHEVILLE	NC		07/27/2006		1,052,030							1,052,030	1,052,030			
122812	WOODINVILLE	WA		06/07/2006		150,119		11,180			11,180		161,298	161,298			
122817	DENVER	CO		06/01/2006		139,435		128			128		139,563	139,563			
122828	ELK GROVE VILLAGE	IL		06/26/2006		247,227							247,227	247,227			
122830	DENVER	CO		07/19/2006		561,287							561,287	561,287			
122835	SAN DIEGO	CA		08/17/2006		286,173		468			468		286,641	286,641			
122836	GOSHEN	NY		08/29/2006		401,852							401,852	401,852			
122850	SCOTTS VALLEY	CA		11/29/2006		100,507							100,507	100,507			
122855	ROUND ROCK	TX		09/22/2006		171,536							171,536	171,536			
122857	SAN JOSE	CA		09/27/2006		92,803							92,803	92,803			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		239,584							239,584	239,584			
122870	VENTURA	CA		11/20/2006		178,485		267			267		178,752	178,752			
122873	SAN JOSE	CA		09/27/2006		32,280							32,280	32,280			
122876	SEATTLE	WA		11/17/2006		498,371							498,371	498,371			
122878	BRAINTREE	MA		11/20/2006		48,718							48,718	48,718			
122879	BRAINTREE	MA		11/20/2006		66,673							66,673	66,673			
122880	BRAINTREE	MA		11/20/2006		115,095							115,095	115,095			
122881	BRAINTREE	MA		11/20/2006		67,781							67,781	67,781			
122882	BRAINTREE	MA		11/20/2006		46,550							46,550	46,550			
122890	WOOD DALE	IL		10/26/2006		313,858		768			768		314,626	314,626			
122891	SPRING VALLEY	CA		12/28/2006		392,582							392,582	392,582			
122896	HONOLULU	HI		01/25/2007		781,639							781,639	781,639			
122897	HONOLULU	HI		01/10/2007		394,575							394,575	394,575			
122899	CORONA	CA		12/06/2006		175,947							175,947	175,947			
122905	STOCKTON	CA		02/20/2007		64,922							64,922	64,922			
122906	SAN JOSE	CA		02/20/2007		80,557							80,557	80,557			
122913	LOS ANGELES	CA		01/25/2007		518,640		249		(509)	(260)		518,380	518,380			
122914	SPARKS	NV		12/19/2006		344,275							344,275	344,275			
122917	KENOSHA	WI		02/07/2007		172,758							172,758	172,758			
122921	EAST LONGMEADOW	MA		03/29/2007		82,937							82,937	82,937			
122925	SAN DIEGO	CA		02/16/2007		177,995							177,995	177,995			
122929	HIGHLANDS RANCH	CO		02/16/2007		221,617		2,486			2,486		224,103	224,103			
122934	SHIRLEY	NY		02/28/2007		37,242							37,242	37,242			
122943	SAN DIEGO	CA		05/15/2007		454,572							454,572	454,572			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
122944	SAN DIEGO	CA		03/15/2007		148,396							148,396	148,396			
122946	BRAINTREE	MA		05/01/2007		91,951							91,951	91,951			
122947	HOUSTON	TX		03/30/2007		403,316							403,316	403,316			
122949	LAKE OSWEGO	OR		04/26/2007		115,483							115,483	115,483			
122952	PORTLAND	ME		03/06/2007		144,031							144,031	144,031			
122953	MURRIETA	CA		04/26/2007		64,981							64,981	64,981			
122954	CERRITOS	CA		04/26/2007		96,258		142			142		96,400	96,400			
122956	WINSTON-SALEM	NC		04/13/2007		738,479							738,479	738,479			
122964	MINNEAPOLIS	MN		04/09/2007		98,767							98,767	98,767			
122970	BRENTWOOD	NY		05/23/2007		766,351							766,351	766,351			
122972	SAN DIEGO	CA		05/21/2007		149,561							149,561	149,561			
122974	PARAMOUNT	CA		04/14/2008		323,427							323,427	323,427			
122975	HAWAIIAN GARDENS	CA		05/30/2007		57,578							57,578	57,578			
122978	CLEVELAND	OH		05/01/2007		118,991							118,991	118,991			
122979	PENSACOLA	FL		06/27/2007		266,670							266,670	266,670			
122981	BRENTWOOD	NY		05/23/2007		346,203							346,203	346,203			
122983	NAPERVILLE	IL		06/13/2007		253,693		(4,810)			(4,810)		248,883	248,883			
122984	PORTLAND	OR		06/26/2007		129,688							129,688	129,688			
122993	VARIOUS	NY		07/12/2007		178,757							178,757	178,757			
122994	VARIOUS	NY		07/12/2007		145,219							145,219	145,219			
122995	VARIOUS	NY		07/12/2007		148,753							148,753	148,753			
122996	VARIOUS	NY		07/12/2007		172,019							172,019	172,019			
122998	SAN DIEGO	CA		05/15/2007		77,488							77,488	77,488			
123008	NASHVILLE	TN		04/01/2008		95,114							95,114	95,114			
123010	THORNWOOD	NY		08/27/2007		394,872		(6,741)			(6,741)		388,131	388,131			
123011	EAST HANOVER	NJ		10/01/2007		138,959		1,129			1,129		140,088	140,088			
123012	DENVER	CO		07/31/2007		133,891							133,891	133,891			
123016	COLUMBUS	OH		09/28/2007		47,152							47,152	47,152			
123018	SAN DIEGO	CA		08/08/2007		183,223							183,223	183,223			
123019	SIMI VALLEY	CA		06/28/2007		120,079							120,079	120,079			
123027	MADISON	WI		08/08/2007		208,014							208,014	208,014			
123029	DARIEN	CT		06/29/2007		147,662							147,662	147,662			
123031	HAWTHORNE	CA		06/28/2007		357,262							357,262	357,262			
123043	BRANCHBURG	NJ		10/25/2007		102,778							102,778	102,778			
123044	WHITSETT	NC		08/27/2007		999,962							999,962	999,962			
123054	BLAINE	MN		12/21/2007		166,011							166,011	166,011			
123061	NEW YORK	NY		09/10/2007		283,556							283,556	283,556			
123064	AURORA	OH		08/23/2007		524,478							524,478	524,478			
123065	BALTIMORE	MD		09/25/2007		344,908							344,908	344,908			
123066	WEYMOUTH	MA		09/24/2007		193,296		327		(1,874)	(1,547)		191,749	191,749			
123067	MATAWAN	NJ		09/27/2007		97,530							97,530	97,530			
123070	BIRMINGHAM	AL		10/02/2007		321,011							321,011	321,011			
123072	CHICAGO	IL		09/25/2007		43,794		(992)			(992)		42,802	42,802			
123073	PASADENA	CA		10/09/2007		550,850		(4,718)			(4,718)		546,132	546,132			
123074	CITY OF INDUSTRY	CA		09/12/2007		359,611		(2,729)			(2,729)		356,883	356,883			
123076	GREENWICH	CT		10/11/2007		170,300							170,300	170,300			
123081	RALEIGH	NC		11/06/2007		203,515							203,515	203,515			
123084	SHREWSBURY	NJ		09/26/2007		865,338		(8,305)			(8,305)		857,033	857,033			
123089	ANNAPOLIS	MD		12/26/2007		110,534							110,534	110,534			
123090	CAMBRIDGE	MA		10/18/2007		98,173							98,173	98,173			
123094	SAN YSIDRO	CA		10/24/2007		716,816							716,816	716,816			
123097	VALLEY VIEW	OH		01/22/2008		163,721							163,721	163,721			
123104	SANDY	UT		11/20/2007		330,149							330,149	330,149			
123105	TEMPE	AZ		10/24/2007		106,666							106,666	106,666			
123107	SAN ANTONIO	TX		10/18/2007		283,628							283,628	283,628			
123108	EVERETT	WA		12/03/2007		103,573							103,573	103,573			
123115	IRVINE	CA		12/20/2007		491,060							491,060	491,060			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		69,532							69,532	69,532			
123118	MIRA LOMA	CA		12/12/2007		101,764							101,764	101,764			
123121	NEW BRAUNFELS	TX		12/21/2007		173,300							173,300	173,300			

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					
123122	NEW BRAUNFELS	TX		12/21/2007		170,702							170,702	170,702			
123124	BUFFALO GROVE	IL		11/15/2007		33,422							33,422	33,422			
123125	PHILADELPHIA	PA		12/17/2007		572,638							572,638	572,638			
123126	MEDFORD	MA		12/07/2007		151,356							151,356	151,356			
123127	NEW WINDSOR	NY		03/17/2008		41,428							41,428	41,428			
123128	LENEXA	KS		01/15/2008		237,996							237,996	237,996			
123129	SAN FRANCISCO	CA		12/10/2007		223,467							223,467	223,467			
123130	OGDEN	UT		03/13/2008		391,928							391,928	391,928			
123136	HOCKESSIN	DE		02/11/2008		390,152							390,152	390,152			
123137	RIVERSIDE	CA		01/10/2008		56,426							56,426	56,426			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		151,134							151,134	151,134			
123139	TAMPA	FL		01/15/2008		349,962							349,962	349,962			
123140	PACOINA	CA		01/24/2008		81,318							81,318	81,318			
123141	BRANCHBURG	NJ		02/05/2008		220,199							220,199	220,199			
123143	HOCKESSIN	DE		04/10/2008		69,110							69,110	69,110			
123145	BOSTON	MA		02/14/2008		836,765							836,765	836,765			
123146	LAYTON	UT		02/22/2008		167,438							167,438	167,438			
123151	SHREWSBURY	NJ		02/13/2008		191,818							191,818	191,818			
123158	SALT LAKE CITY	UT		04/01/2008		75,018							75,018	75,018			
123161	PHILADELPHIA	PA		03/31/2008		150,269							150,269	150,269			
123169	ALEXANDRIA CITY	VA		03/31/2008		194,794							194,794	194,794			
123171	HOUSTON	TX		03/31/2008		247,126							247,126	247,126			
123173	WARMINSTER	PA		06/03/2008		78,099							78,099	78,099			
123174	BOUND BROOK	NJ		06/18/2008		151,898							151,898	151,898			
123178	TOWSON	MD		06/26/2008		570,455							570,455	570,455			
123195	MEDFORD	NY		12/11/2009		277,673							277,673	277,673			
123197	JOLIET	IL		12/30/2009		2,514,051		(6,685)	301,470		(308,155)		2,205,895	2,205,895			
123215	ONTARIO	CA		06/02/2011		507,606		711			711		508,317	508,317			
123216	GOLETA	CA		07/29/2010		127,443							127,443	127,443			
123224	HARTSDALE	NY		07/28/2010		174,238							174,238	174,238			
123229	HAMPTON	VA		10/13/2010		103,454							103,454	103,454			
123230	SECAUCUS	NJ		10/07/2010		130,743							130,743	130,743			
123231	MIAMI	FL		09/23/2010		1,050,389							1,050,389	1,050,389			
123232	DENVER	CO		11/01/2010		420,702							420,702	420,702			
123233	DENVER	CO		11/01/2010		470,672							470,672	470,672			
123234	MACUNGIE	PA		10/26/2010		62,401							62,401	62,401			
123236	PORTLAND	OR		09/15/2010		373,456		181			181		373,637	373,637			
123237	SEATTLE	WA		09/15/2010		471,897		285			285		472,182	472,182			
123238	JERSEY CITY	NJ		12/01/2010		868,920							868,920	868,920			
123240	PLANO	TX		09/22/2010		180,760							180,760	180,760			
123242	RICHMOND HEIGHTS	MO		11/23/2010		265,267							265,267	265,267			
123244	MACEDONIA	OH		01/28/2011		433,851		(618)			(618)		433,234	433,234			
123247	LAKEWOOD	CA		11/24/2010		145,300							145,300	145,300			
123248	WINSTON SALEM	NC		12/15/2010		277,912							277,912	277,912			
123249	DES PLAINES	IL		02/24/2011		458,183							458,183	458,183			
123250	MENDOTA HEIGHTS	MN		03/01/2011		258,663							258,663	258,663			
123251	MENDOTA	MN		03/01/2011		122,517							122,517	122,517			
123255	LOS ANGELES	CA		10/03/2011		557,348							557,348	557,348			
123256	MORRISTOWN	NJ		06/01/2011		345,551		3,863			3,863		349,414	349,414			
123257	AUSTIN	TX		06/01/2011		187,718							187,718	187,718			
123258	SAN ANTONIO	TX		06/20/2011		231,262							231,262	231,262			
123259	PITTSBURGH	PA		04/01/2011		307,184		870			870		308,053	308,053			
123261	GLENVIEW	IL		05/19/2011		106,380							106,380	106,380			
123262	WYCKOFF	NJ		05/25/2011		674,232							674,232	674,232			
123267	MACON	GA		05/04/2011		61,502							61,502	61,502			
123268	KATY	TX		06/28/2011		254,538							254,538	254,538			
123271	RANCHO CORDOVA	CA		05/31/2011		3,307,413		(5,298)			(5,298)		3,302,115	3,302,115			
123275	BAKERSFIELD	CA		05/31/2011		2,025,739		(3,257)			(3,257)		2,022,482	2,022,482			
123278	ALISO VIEJO	CA		05/31/2011		656,832		(952)			(952)		655,880	655,880			
123280	DANA POINT	CA		07/22/2011		138,539							138,539	138,539			

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					
123281	WESTERVILLE	OH		05/02/2011		288,642							288,642	288,642			
123282	SUNNYVALE	CA		06/06/2011		171,326							171,326	171,326			
123283	MOUNTAIN VIEW	CA		06/06/2011		162,614							162,614	162,614			
123286	SPRING HILL	FL		09/14/2011		106,680							106,680	106,680			
123288	LOS ANGELES	CA		06/13/2011		211,422							211,422	211,422			
123289	AURORA	IL		08/10/2011		57,966							57,966	57,966			
123290	OAK BROOK	IL		06/30/2011		547,038		(555)			(555)		546,483	546,483			
123292	CHULA VISTA	CA		07/14/2011		118,999		(21)			(21)		118,978	118,978			
123293	HOPKINS	MN		06/29/2011		143,995							143,995	143,995			
123294	WOODBURY	NY		07/01/2011		99,016							99,016	99,016			
123297	LAKE OSWEGO	OR		06/01/2011		67,407		21			21		67,428	67,428			
123298	DEVON	PA		06/29/2011		186,290		63			63		186,353	186,353			
123301	CHICAGO	IL		09/01/2011		58,483							58,483	58,483			
123302	ST. LOUIS	MO		06/30/2011		46,402							46,402	46,402			
123303	PHOENIX	AZ		06/30/2011		8,646							8,646	8,646			
123304	PHILADELPHIA	PA		06/30/2011		95,889							95,889	95,889			
123305	MINNEAPOLIS	MN		06/30/2011		29,132							29,132	29,132			
123306	HOUSTON	TX		06/30/2011		6,796							6,796	6,796			
123307	CHELSEA	MA		06/30/2011		61,613							61,613	61,613			
123308	BALTIMORE	MD		06/30/2011		26,790							26,790	26,790			
123309	ATLANTA	GA		06/30/2011		39,649							39,649	39,649			
123310	WASHINGTON	DC		06/30/2011		15,102							15,102	15,102			
123312	DEERFIELD	IL		12/01/2011		563,140							563,140	563,140			
123314	SARASOTA	FL		08/08/2011		114,750							114,750	114,750			
123315	DALLAS	TX		09/01/2011		136,372							136,372	136,372			
123318	INDIANAPOLIS	IN		07/13/2011		182,983							182,983	182,983			
123324	SEATTLE	WA		09/29/2011		58,950							58,950	58,950			
123328	ST. LOUIS	MO		10/11/2011		332,358							332,358	332,358			
123331	ALPHARETTA	GA		07/29/2011		212,700							212,700	212,700			
123335	BOSTON	MA		11/30/2011		66,719							66,719	66,719			
123337	BOSTON	MA		11/30/2011		65,381							65,381	65,381			
123338	BOSTON	MA		11/30/2011		53,372							53,372	53,372			
123339	BOSTON	MA		11/30/2011		106,745							106,745	106,745			
123340	BOSTON	MA		11/30/2011		64,043							64,043	64,043			
123341	BOSTON	MA		11/30/2011		61,384							61,384	61,384			
123342	BOSTON	MA		11/30/2011		64,043							64,043	64,043			
123343	BOSTON	MA		11/30/2011		409,005							409,005	409,005			
123347	LAKEWOOD	CA		12/13/2011		97,128							97,128	97,128			
123348	OREGON CITY	OR		12/15/2011		308,753							308,753	308,753			
123353	DENVER	CO		12/19/2011		40,688							40,688	40,688			
123355	PHOENIX	AZ		12/19/2011		399,398							399,398	399,398			
123356	AURORA	CO		12/19/2011		113,434							113,434	113,434			
123357	MESA	AZ		12/19/2011		169,076							169,076	169,076			
123358	MAINVILLE	OH		11/30/2011		143,791							143,791	143,791			
123364	MIRA LOMA	CA		01/19/2012		199,130							199,130	199,130			
123366	COLUMBUS	OH		03/28/2012		296,911							296,911	296,911			
123369	NEW YORK	NY		01/11/2012		411,533		(535)			(535)		410,997	410,997			
123374	ALEXANDRIA	VA		03/07/2012		874,689							874,689	874,689			
123375	DENVER	CO		02/21/2012		323,971							323,971	323,971			
123376	HOUSTON	TX		05/15/2012		383,605							383,605	383,605			
123378	SAN MARCOS	CA		02/14/2012		99,593							99,593	99,593			
123379	NEWARK	NJ		01/20/2012		339,911							339,911	339,911			
123380	PLANT CITY	FL		12/16/2011		104,103							104,103	104,103			
123381	HIGH POINT	NC		07/19/2012		33,582							33,582	33,582			
123387	JESSUP	MD		05/21/2012		158,875							158,875	158,875			
123390	NEWTOWN SQUARE	PA		05/01/2012		689,121		(2,374)			(2,374)		686,747	686,747			
123391	NEWTOWN SQUARE	PA		05/01/2012		234,418		367			367		234,785	234,785			
123392	NEWTOWN SQUARE	PA		05/01/2012		105,168		83			83		105,251	105,251			
123393	NEWTOWN SQUARE	PA		05/01/2012		79,240							79,240	79,240			
123396	SANTA FE SPRINGS	CA		06/29/2012		165,971							165,971	165,971			

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					
123397	OAKLAND	CA		08/08/2012		789,681							789,681	789,681			
123398	UNIVERSITY CITY	MO		06/27/2012		114,051		28,525			28,525		142,576	142,576			
123399	AUSTIN	TX		09/13/2012		719,721							719,721	719,721			
123400	DENVER	CO		07/26/2012		81,878							81,878	81,878			
123401	MADISON	WI		07/10/2012		203,276							203,276	203,276			
123402	COSTA MESA	CA		07/16/2012		1,038,322							1,038,322	1,038,322			
123404	SAN DIEGO	CA		09/04/2012		139,932							139,932	139,932			
123405	SAN DIEGO	CA		09/04/2012		271,263							271,263	271,263			
123406	NORTH HOLLYWOOD	CA		09/04/2012		35,314							35,314	35,314			
123407	LINTHICUM	MD		08/28/2012		252,276							252,276	252,276			
123408	DENVER	CO		08/01/2012		31,918							31,918	31,918			
123409	DENVER	CO		08/01/2012		31,240							31,240	31,240			
123414	ONTARIO	CA		10/02/2012		95,288							95,288	95,288			
123416	LODI	NJ		02/13/2013		461,496							461,496	461,496			
123418	STERLING HEIGHTS	MI		10/16/2012		176,343		(558)			(558)		175,785	175,785			
123419	ANNAPOLIS	MD		12/18/2012		171,796							171,796	171,796			
123421	ATLANTA	GA		12/28/2012		543,612		1,843			1,843		545,455	545,455			
123426	ROCKY POINT	NY		01/25/2013		181,575							181,575	181,575			
123427	GEORGETOWN	TX		07/30/2013		101,520							101,520	101,520			
123428	CULVER CITY	CA		11/14/2012		300,344							300,344	300,344			
123429	CHICAGO	IL		11/29/2012		353,931		(924)			(924)		353,007	353,007			
123436	PHOENIX	AZ		02/14/2013		259,772		(240)			(240)		259,532	259,532			
123437	LAS VEGAS	NV		02/14/2013		36,570							36,570	36,570			
123438	TEMPE	AZ		02/14/2013		48,957							48,957	48,957			
123440	PORTLAND	OR		03/25/2013		60,741							60,741	60,741			
123441	IRVINE	CA		03/28/2013		251,135		(151)			(151)		250,984	250,984			
123442	ALISO VIEJO	CA		04/30/2013		206,309							206,309	206,309			
123443	SEATTLE	WA		03/25/2013		100,384							100,384	100,384			
123444	DALLAS	TX		03/28/2013		62,974							62,974	62,974			
123445	MOORESVILLE	NC		04/09/2013		99,528							99,528	99,528			
123446	BOULDER	CO		06/20/2013		93,285							93,285	93,285			
123448	CHANTILLY	VA		05/13/2013		112,409							112,409	112,409			
123451	PLEASANTON	CA		04/18/2013		159,969							159,969	159,969			
123452	HOUSTON	TX		06/13/2013		81,158							81,158	81,158			
123458	LOS ANGELES	CA		05/23/2013		79,085		(32)			(32)		79,053	79,053			
123459	MARLTON	NJ		06/13/2013		171,509							171,509	171,509			
123460	SANTA CLARA	CA		06/12/2013		525,041		(969)			(969)		524,073	524,073			
123463	SAN DIEGO	CA		06/24/2013		83,606		(146)			(146)		83,460	83,460			
123464	HOUSTON	TX		07/29/2013		65,046							65,046	65,046			
123465	PHOENIXVILLE	PA		07/09/2013		57,046		(41)			(41)		57,005	57,005			
123469	LANCASTER	NY		08/15/2013		84,634							84,634	84,634			
123472	CHICAGO	IL		08/13/2013		193,669							193,669	193,669			
123474	LAS VEGAS	NV		07/10/2013		100,289							100,289	100,289			
123476	ODENTON	MD		07/25/2013		71,474							71,474	71,474			
123477	NEW BRAUNFELS	TX		08/29/2013		5,873							5,873	5,873			
123479	CHICAGO	IL		09/26/2013		19,538		3		(72)	(69)		19,469	19,469			
123480	FULTON	MD		10/30/2013		73,019							73,019	73,019			
123481	FULTON	MD		10/30/2013		62,710							62,710	62,710			
123483	LOS ANGELES	CA		10/29/2013		28,413							28,413	28,413			
123484	CHARLOTTE	NC		10/01/2013		40,228							40,228	40,228			
123485	EATONTOWN	NJ		10/29/2013		271,834		(94)			(94)		271,740	271,740			
325005	GREENSBORO	NC		12/07/1998		219,220							219,220	219,220			
500003	PORTLAND	ME		02/08/2006		1,164,638		8,244			8,244		1,172,882	1,172,882			
0299999. Mortgages with partial repayments						112,988,984		52,257	413,291	(5,862)	(366,896)		112,622,087	112,622,087			
122980	DALLAS	TX		04/20/2007	02/28/2013	2,378,496				108,978	108,978		2,487,474	2,673,427		185,953	185,953
123202	CHICAGO	IL		03/02/2010	04/30/2013	18,490,256		6,480		278,105	284,585		18,774,842	18,050,000		(724,842)	(724,842)
0399999. Mortgages disposed						20,868,753		6,480		387,083	393,563		21,262,316	20,723,427		(538,889)	(538,889)
0599999 - Totals						1,031,505,903		36,258,002	3,551,192	205,190	32,912,000		1,064,417,903	1,070,739,985		6,322,082	6,322,082

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	ALLBRIDGE INVESTMENTS FUND		Dallas	TX	Ares Management LLC		09/30/2008		2,877,134	2,877,134	2,877,134	599,443							24.020
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND		New York	NY	C III CAPITAL PARTNERS		12/31/2007		1,683,989	1,683,989	1,683,989	881,115						73,857	7.000
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	R	Cleveland	OH	Babson Capital Mgr		12/31/2008		2,382,315	2,382,315	2,382,315	435,271							3.760
000000-00-0	H/2 SPECIAL OPPORTUNITIES	R	Stamford	CT	H/2 Capital Partners		05/11/2009		8,138,203	8,138,203	8,138,203	(1,399,605)					3,170,585		4.460
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC		Hartford	CT	HIMCO & Key		05/11/2009		2,663,865	2,663,865	2,663,865	565,586							3.690
000000-00-0	NYLIM REAL ESTATE MEZZANINE FUND II LP	R	New York	NY	New York Life Inv		09/30/2008		886,611	886,611	886,611	(1,090,657)							6.660
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024		MIAMI	FL	DIRECT		01/01/2008		2,973,012	2,373,564	2,973,012						178,938		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									21,605,129	21,005,681	21,605,129	(8,846)					3,349,523	73,857	XXX
05558#-10-1	BHC INTERIM FUNDING II		New York	NY	BHC INTERIM FUNDING MANAGEMENT	RP5A	09/30/2008	2	10,015,951	10,015,951	10,015,951	(921,191)							7.500
13139#-10-3	CALTIUS PARTNERS IV	R	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2	15,743,275	15,743,275	15,743,275	(3,756,995)					4,210,892	9,635,393	6.890
45827@-11-2	INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST		Boston	MA	Hancock Partners	RP5A	02/01/2007		1,055,650	1,055,650	1,055,650	70,419					25,670		0.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									26,814,876	26,814,876	26,814,876	(4,607,768)					4,236,562	9,635,393	XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		09/30/2008	3	1,014,336	1,014,336	1,014,336	(385,648)						612,475	3.310
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	AFFINITY EQUITY PARTNERS		09/30/2008	3	22,282,275	22,282,275	22,282,275	1,380,438					362,638	2,307,627	0.730
000000-00-0	ACTIS AFRICA IV	R	London	EG	ACTIS CAPITAL		07/19/2013		2,181,690	2,181,690	2,181,690	261,479						15,079,981	6.800
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		28,569,281	28,569,281	28,569,281	766,598						1,732,801	1.670
000000-00-0	AUDAX MEZZANINE FUND II		Boston	MA	Audax Group		05/11/2009	2	4,259,860	4,259,860	4,259,860	(513,860)					1,121,518		3.540
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	R	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS		08/16/2013	3	889,190	889,190	889,190	(1,065,753)						24,848,215	0.770
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	5,107,550	5,107,550	5,107,550	11,497						198,294	2.340
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		09/30/2008	3	27,980,702	27,980,702	27,980,702	(789,296)					532,604	1,453,458	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	22,387,553	22,387,553	22,387,553	1,386,987					7,481,037	1,107,707	0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	13,610,434	13,610,434	13,610,434	(955,920)					7,653,934	5,221,881	0.300
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II		New York	NY	C III CAPITAL PARTNERS		05/31/2009												4.240
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	1,005,817	1,005,817	1,005,817	(680,652)						2,295,492	0.940
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011	3	37,413,333	37,413,333	37,413,333	3,837,449						37,877,355	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Los Angeles	CA	Ares Management LLC		11/05/2012		3,228,647	3,228,647	3,228,647	(171,330)						12,300,023	0.330
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		05/05/2009	3	12,229,070	12,229,070	12,229,070	(2,323,125)				627,897			2.700
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008	3	12,197,813	12,197,813	12,197,813	1,187,775				1,185,891		2,754,206	1.360
000000-00-0	ASTORG V	R	Paris	FR	Astorg Partners		03/21/2011	3	2,470,172	2,470,172	2,470,172	(10,001)				139,807		11,701,635	1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.		Boston	MA	Audax Group		09/30/2008	2	631,957	631,957	631,957	(722,049)					713,350		3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		09/30/2008		2,219,033	2,219,033	2,219,033	42,209					317,723		0.220
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	AXA Private Equity		12/14/2011		6,969,571	6,969,571	6,969,571	840,740						4,013,801	0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BR	Axxon Group		08/11/2011	3	3,308,931	3,308,931	3,308,931	(112,418)						4,629,496	7.870
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	R	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3	3,617,493	3,617,493	3,617,493	(349,623)						19,973,939	5.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		09/30/2008	3	10,289,358	10,289,358	10,289,358	2,741,174					683,658	686,920	0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	R	New York	NY	Behrman Capital		08/23/2012	3	3,833,493	3,833,493	3,833,493	586,433						1,107,080	0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3	15,557,216	15,557,216	15,557,216	1,773,359				(663,425)		902,789	5.990
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		577,263	577,263	577,263	(258,786)							2.250
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		05/11/2009	3	1,990,199	1,990,199	1,990,199							548,092	0.020
000000-00-0	BRAIT IV LP		Johannesburg	SF	Brait		09/30/2008		11,268,082	11,268,082	11,268,082	(2,810,957)					270,238	2,902,460	4.060
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		09/30/2008	3	12,664,360	12,664,360	12,664,360	3,998,822						1,000,327	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	10,313,034	10,313,034	10,313,034	110,823					104,575	2,200,857	2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.		Los Angeles	CA	Caltius Capital		12/31/2008	2	190,151	190,151	190,151	113,534					19,828		22.920
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		05/01/2009	2	1,565,793	1,565,793	1,565,793	(1,058,940)					740,209	1,168,862	5.000
15672@-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	CERBERUS CAPITAL MANAGEMENT LP		09/30/2008		11,648,723	11,648,723	11,648,723	(2,585,396)					4,182,861	1,148,357	0.200
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS		05/17/2011		6,187,067	6,187,067	6,187,067	(18,455)				266,658		9,076,234	6.440
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP		Dallas	TX	TCW		05/15/2002		78,827	78,827	78,827	78,827							11.110
000000-00-0	CYPRIUM INVESTORS IV LP	R	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2	84,345	84,345	84,345							16,915,655	4.860
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	R	London	EG	DEUTSCHE BANK PRIVATE EQUITY		01/14/2011		4,506,523	4,506,523	4,506,523	318,505				486,455		7,644,042	9.030

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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	DB SECONDARY OPPORTUNITIES FUND II		London	EG	DEUTSCHE BANK PRIVATE EQUITY		08/24/2011		5,199,644	5,199,644	5,199,644	530,379						10,210,291	2.440
000000-00-0	DOUGHTY HANSON & CO V		London	EG	DOUGHTY HANSON & COMPANY		09/30/2008	3	11,931,322	11,931,322	11,931,322	1,276,829				862,409	1,463,350	4,825,153	0.540
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	2,875,876	2,875,876	2,875,876	97,963						4,510,552	2.500
292698-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2	9,384,886	9,384,886	9,384,886	790,972					355,149	5,633,164	0.310
000000-00-0	EIG ENERGY FUND XVI	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2	1,750,000	1,750,000	1,750,000							18,250,000	0.330
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		05/11/2009	3	1,521,395	1,521,395	1,521,395	(2,454,197)					4,821,941	1,022,229	0.930
000000-00-0	EQT V FUND	R	St Peter Port	GR	EQT		12/31/2008	3	6,784,931	6,784,931	6,784,931	(4,272,585)				832,741	3,932,607	1,479,522	0.290
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	EG	Barclays		02/20/2012	3	13,856,415	13,856,415	13,856,415	1,121,194				410,503	54,053	9,335,592	1.080
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EDGESTONE CAPITAL PARTNERS		12/31/2008	3	2,834,786	2,834,786	2,834,786	224,904				(116,026)		5,059,745	33.470
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3	6,316,113	6,316,113	6,316,113	(493,116)					208,856	3,020,726	3.980
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/31/2008	3	10,254,188	10,254,188	10,254,188	447,342							4.250
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	18,375,296	18,375,296	18,375,296	206,958					1,156,656	8,935	2.590
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	5,084,773	5,084,773	5,084,773	(196,656)						8,153,314	1.560
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		09/30/2008	3	6,965,099	6,965,099	6,965,099	(351,085)					2,217,116	2,517,090	6.570
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	3,800,676	3,800,676	3,800,676	1,071,242						16,927,108	4.240
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		09/30/2008	3	6,093,730	6,093,730	6,093,730	346,000					1,211,426		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3	6,100,508	6,100,508	6,100,508	1,072,947					526,125	1,405,898	4.640
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3	2,489,385	2,489,385	2,489,385	(133,373)						10,352,242	3.350
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		05/11/2009	3	11,211,276	11,211,276	11,211,276	333,564					972,076	1,083,300	0.680
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		06/11/2008		20,002,273	20,002,273	20,002,273	5,265,953							27.820
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	16,445,313	16,445,313	16,445,313	2,381,585					1,523,350	782,850	0.600
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	R	Boston	MA	Advent Group		10/31/2012	3	8,299,874	8,299,874	8,299,874	1,310,702						17,135,100	0.760
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/31/2007	3	18,539,918	18,539,918	18,539,918	1,578,393					2,864,322	1,920,794	1.030
000000-00-0	GTCR FUND VII/A		Chicago	IL	GTCR		01/19/2001												0.520
000000-00-0	GTCR FUND VII		Chicago	IL	GTCR		03/27/2000												0.500
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR		07/18/2011	3	15,071,693	15,071,693	15,071,693	2,661,344						7,518,293	0.840
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011	3	34,197,615	34,197,615	34,197,615	130,805						41,336,517	9.140
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTNERS		03/28/2008	3	9,336,914	9,336,914	9,336,914	882,213						2,583,200	3.200
000000-00-0	HURON FUND IV	R	Detroit	MI	HURON CAPITAL PARTNERS		07/01/2013	3	2,230,510	2,230,510	2,230,510	(268,090)						37,801,400	8.060
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	St Peter Port	GR	HarbourVest Partners		12/31/2012		21,955,690	21,955,690	21,955,690	21,764,194					854,061		1.590
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	R	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		4,740,879	4,740,879	4,740,879	(121,121)						12,138,000	1.060
458278-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS		Boston	MA	Hancock Partners		02/01/2005		32,889	32,889	32,889								1.370
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CN	Jade Invest		07/12/2012		2,159,932	2,159,932	2,159,932	201,119						5,339,880	6.240
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	182,044	182,044	182,044	(979,353)						18,780	1.730
000000-00-0	KAINOS CAPITAL PARTNERS LP	R	Dallas	TX	Kainos Capital		05/10/2013	3	113,863	113,863	113,863	(151,415)						8,234,246	1.700
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	3,447,295	3,447,295	3,447,295	2,388,435						21,011	1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	5,739,774	5,739,774	5,739,774	(103,224)						104,360	1.720
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	7,272,075	7,272,075	7,272,075	166,830						778,624	3.320
000000-00-0	KOHLBERG INVESTORS VII LP	R	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	3,888,311	3,888,311	3,888,311	210,795						19,983,268	7.670
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	10,780,019	10,780,019	10,780,019	(529,386)					1,261,027	2,620,798	2.640
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		09/30/2008	3	4,470,599	4,470,599	4,470,599	95,499						925,259	1.680
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008	3	14,862,630	14,862,630	14,862,630	(516,647)					476,988	2,897,941	1.170
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	96,129	96,129	96,129	(262,074)						5,566	1.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		3,418,097	3,418,097	3,418,097	(918,039)					1,273,678	1,579,489	7.020
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		07/01/2003		1,583,565	1,583,565	1,583,565	(742,038)					848,384		0.500
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	R	New York	NY	Lexington Partners		01/31/2011		9,164,209	9,164,209	9,164,209	334,633					741,295	4,945,131	0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		08/05/2009	3	9,339,576	9,339,576	9,339,576	234,997						7,096,978	2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		09/30/2008	3	6,923,696	6,923,696	6,923,696	(533,050)					91,000	614,487	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		09/30/2008	3	10,990,774	10,990,774	10,990,774	431,081					1,672,235	1,652,750	0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		12/31/2008		6,175,091	6,175,091	6,175,091	(380,595)					1,369,507	189,559	2.340
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	7,175,557	7,175,557	7,175,557	(193,600)					925,801		2.560
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB ALTERNATIVE ADVISORS LLC		12/31/2008		8,543,220	8,543,220	8,543,220	618,262					847,804	3,840,000	15.340
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	R	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS		11/26/2013		1,056,363	1,056,363	1,056,363							12,543,637	0.830
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		09/30/2008		10,524,944	10,524,944	10,524,944	(566,102)							2.550

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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	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		09/30/2008		9,646,365	9,646,365	9,646,365	(80,698)					1,014,007	2,328,678	0.300
000000-00-0	MBK PARTNERS FUND III	R	Grand Cayman Islands	KY	MBK Partners		04/17/2013		11,092,058	11,092,058	11,092,058	2,628,196						27,732,125	1.390
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		12/31/2008	2	8,620,022	8,620,022	8,620,022	1,316,162					166,673	1,384,615	4.400
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	R	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV		03/18/2013		6,464,579	6,464,579	6,464,579	33,081						43,524,750	3.330
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		372,714	372,714	372,714	5,293							3.070
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	NG CAPITAL PARTNERS II LP	R	Lima	PE	NEXUS GROUP		07/22/2013		2,744,619	2,744,619	2,744,619	(173,112)						9,482,269	2.070
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		03/28/2008	3	7,940,290	7,940,290	7,940,290	(301,624)					2,018,401	621,442	0.270
000000-00-0	NATURAL GAS PARTNERS X	R	Irving	TX	Natural Gas Partners		06/04/2012	3	13,062,996	13,062,996	13,062,996	1,868,949						13,501,127	0.700
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	R	Minneapolis	MN	NORTHSTAR CAPITAL, LLC		09/30/2008	2	16,965,574	16,965,574	16,965,574	(758,646)					2,618,271	2,765,953	4.850
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		09/30/2008		1,866,050	1,866,050	1,866,050	(596,317)					611,183		2.540
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		09/30/2008	3	5,758,716	5,758,716	5,758,716	(1,056,579)					2,388,665	203,112	0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	11,206,193	11,206,193	11,206,193	8,056,382						5,128,257	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		03/11/2008	3	17,878,307	17,878,307	17,878,307	4,101,968						6,146,903	0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	11,060,899	11,060,899	11,060,899	113,648						1,518,400	2.670
000000-00-0	ONCAP III	R	Toronto	ON	Onex Partners		07/08/2011		2,899,956	2,899,956	2,899,956	88,389					(119,664)	5,096,036	1.000
000000-00-0	ORCHID ASIA V	R	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		07/22/2011		4,718,550	4,718,550	4,718,550	1,316,628						4,660,663	1.570
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BR	Patria Investimentos		08/29/2011		3,363,166	3,363,166	3,363,166	276,037						10,281,040	1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BR	Patria Investimentos		10/16/2008		9,440,098	9,440,098	9,440,098	2,884,617						2,422,470	1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	R	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013		5,119,970	5,119,970	5,119,970	1,874,519						20,638,548	0.540
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		12/31/2008	2	4,335,530	4,335,530	4,335,530	161,825					991,335	562,484	3.430
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	EG	Partners Group		05/05/2009	3	7,777,147	7,777,147	7,777,147	973,810				526,358		1,399,423	3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	R	New York	NY	Lexington Partners		03/14/2011		3,925,401	3,925,401	3,925,401	(403,136)					632,298	938,342	1.190
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	21,906,347	21,906,347	21,906,347	(20,944)					247,254	2,841,371	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		05/11/2009	2	4,629,484	4,629,484	4,629,484	(1,323,960)					2,158,776	603,368	1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		10/16/2008	2	24,499,896	24,499,896	24,499,896	1,107,970					2,867,813	3,934,381	3.100
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		09/30/2008	3	10,189,561	10,189,561	10,189,561	(168,544)					551,998	2,089,491	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		10/17/2012		2,010,241	2,010,241	2,010,241	1,651					52,358	5,772,000	0.570
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008	3	7,771,874	7,771,874	7,771,874	1,041,086				18,362		3,676,920	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		09/30/2007	3	2,089,878	2,089,878	2,089,878	(655,503)					2,458,687	263,172	3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		01/29/2009	3	6,883,300	6,883,300	6,883,300	(713,204)					2,228,948	4,141,432	2.210
000000-00-0	SILVER LAKE PARTNERS IV, LP	R	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	707,368	707,368	707,368	(100,950)						16,191,682	0.170
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	6,453,918	6,453,918	6,453,918	(113,589)						3,837,614	2.200
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		09/30/2008	3	10,806,205	10,806,205	10,806,205	984,384						3,359,343	0.170
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS		09/30/2008	3	12,468,915	12,468,915	12,468,915	(1,700,120)						111,990	8.330
000000-00-0	STEELRIVER LDC INVESTMENTS LP	R	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		56,182,760	56,182,760	56,182,760								18.800
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		13,156,639	13,156,639	13,156,639	(2,028,063)					1,278,588		2.760
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		16,312,711	16,312,711	16,312,711	633,444						520,165	1.460
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	SYCAMORE PARTNERS, LP		07/10/2012	3	4,806,811	4,806,811	4,806,811	2,294,433					126,775	7,914,056	1.160
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005	3	4,534,850	4,534,850	4,534,850	(261,525)					122,808	197,300	1.490
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		09/30/2008	3	12,573,459	12,573,459	12,573,459	(1,843,368)						2,871,200	1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	St Peter Port	GR	Terra Firma		04/30/2007	3	15,379,250	15,379,250	15,379,250	496,777				738,880		1,073,452	0.380
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		09/30/2008		9,492,879	9,492,879	9,492,879	(1,201,785)						52,797	6.370
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		09/30/2008	3	8,031,714	8,031,714	8,031,714	1,650,089					443,971	1,383,787	0.080
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		05/22/2008	3	15,995,349	15,995,349	15,995,349	1,624,254					806,609	4,884,320	0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	3,900,601	3,900,601	3,900,601	737,502					663,162	2,126,858	2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		09/30/2008	3	10,018,286	10,018,286	10,018,286	2,014,072					890,144	1,418,079	0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		11/30/2012	3	6,566,465	6,566,465	6,566,465	(1,441,507)						36,321,686	2.220
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	R	Singapore	CN	TEMPLETON ASSET MANAGEMENT		12/12/2012		8,268,319	8,268,319	8,268,319	(1,422,754)						26,508,927	15.140
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	16,710,488	16,710,488	16,710,488	(130,739)					6,662,276	407,368	1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	18,226,951	18,226,951	18,226,951	1,365,560						3,524,609	0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Toronto	ON	VICTORIA CAPITAL PARTNERS		03/28/2012	3	198,246	198,246	198,246	(152,230)						6,514,720	0.850

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	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		09/30/2008		27,633,167	27,633,167	27,633,167	3,902,433					70,169		0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		5,133,160	5,133,160	5,133,160	(2,780,411)					4,026,097	842,212	0.990
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	R	Wayzata	MN	Wayzata Partners		05/24/2013		1,452,349	1,452,349	1,452,349	(274,711)						18,749,640	0.790
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	21,550,932	21,550,932	21,550,932	2,888,065						3,731,915	0.680
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		8,559,971	8,559,971	8,559,971	(2,720,289)					5,341,666		0.240
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		09/30/2008	3	9,038,202	9,038,202	9,038,202	1,405,562					710,689	2,383,160	1.680
000000-00-0	DX EQUITY LLC (MEMBERSHIP UNITS)		BOSTON	MA	HANCOCK PARTNERS		08/01/2006												3.800
651990-92-1	OUTLOOK GROUP HOLDINGS LLC		BOSTON	MA	HANCOCK PARTNERS		08/22/2006												4.230
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,287,436,494	1,287,436,494	1,287,436,494	64,058,308				5,196,846	98,002,597	820,398,492	XXX
53304#-10-8	ALLSTATE FINANCIAL ADVISORS LLC		DOVER	DE	DIRECT		01/01/2007		293,357	293,357	293,357	148,138							100.000
020148-10-8	ALLSTATE DISTRIBUTORS LLC		DOVER	DE	DIRECT		01/01/2007		1,751,555	1,751,555	1,751,555	55							100.000
020018-AC-7	ROAD BAY INVESTMENTS, LLC		DOVER	DE	DIRECT		06/30/2008		15,961,101	15,961,101	15,961,101	2,136,871							100.000
020018-AH-6	ALLSTATE FINANCE COMPANY		DOVER	DE	DIRECT		08/19/2010		332,504,296	332,504,296	332,504,296	15,112,198							100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									350,510,308	350,510,308	350,510,308	17,397,262							XXX
000000-00-0	ASLAN REALTY PARTNERS III		Chicago	IL	TRANSWESTERN INVESTMENT COMPANY		09/30/2008												1.260
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		11,160,152	11,160,152	11,160,152	1,805,170						9,660,000	0.830
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		3,611,945	3,611,945	3,611,945	209,110						585,000	0.580
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		6,771,267	6,771,267	6,771,267	(509,307)					342,397	3,360,000	0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		21,479,181	21,479,181	21,479,181	2,558,287					133,834		0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		38,199,625	38,199,625	38,199,625	4,266,040					2,111,508	1,763,888	0.280
000000-00-0	CERBERUS INST PARTNERS LP		New York	NY	Blackacre Capital		12/31/2008		1,683,155	1,683,155	1,683,155	353,460						4,402,523	1.660
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	R	New York	NY	Blackstone Group		03/31/2009		23,116,481	23,116,481	23,116,481	1,680,744				1,054,554		4,809,590	0.550
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		New York	NY	Broadway Partners		09/30/2008												1.400
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		12/31/2008		6,866,497	6,866,497	6,866,497	940,904							1.930
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		03/31/2009					1,391,180					4,824,301	3,665,500	3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		09/30/2008		16,877,138	16,877,138	16,877,138	1,806,443						2,420,636	3.530
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		09/30/2008		1,612,570	1,612,570	1,612,570	(962,744)							1.000
000000-00-0	GEM REALTY FUND III		Chicago	IL	GEM REALTY CAPITAL, INC.		09/30/2008		1,807,006	1,807,006	1,807,006	1,985,611					243,226	1,287,516	2.310
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		23,486,470	23,486,470	23,486,470	(1,335,940)					8,866		49.000
000000-00-0	JER FUND III		McLean	VA	JER Partners		12/31/2008		1,043,046	1,043,046	1,043,046	73,232						4,474,930	1.700
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		12/31/2008		2,509,850	2,509,850	2,509,850	108,332						2,555,032	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		10,805,770	10,805,770	10,805,770	(7,168)					488,563	201,980	2.020
000000-00-0	KTR INDUSTRIAL FUND II	R	New York	NY	KTR CAPITAL PARTNERS		08/20/2010		19,447,588	19,447,588	19,447,588	1,090,730					3,295,851	1,608,696	2.860
000000-00-0	KTR INDUSTRIAL FUND III LP	R	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		14,352,805	14,352,805	14,352,805	9,834						35,650,656	4.170
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		09/30/2008		3,950,797	3,950,797	3,950,797	765,322						2,136,304	4.410
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	R	New York	NY	SILVERPEAK REAL ESTATE PARTNERS		09/30/2008		3,564,680	3,564,680	3,564,680	439,481							0.350
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		09/30/2008		12,909,244	12,909,244	12,909,244	786,370							1.630
000000-00-0	ML-AI VENTURE 1	R	Chicago	IL	METLIFE INVESTMENT MANAGEMENT, LLC		12/30/2013		25,060,974	25,060,974	25,060,974								49.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008		1,561,939	1,561,939	1,561,939	236,972							0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		09/30/2008		2,577,429	2,577,429	2,577,429	212,856							0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		01/23/1995		38,227	38,227	38,227	38,227							1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	R	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		17,269,081	17,269,081	17,269,081	1,450,512					1,236,775	3,765,038	0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2008		5,552,008	5,552,008	5,552,008	921,970							2.090
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		09/30/2008		8,247,676	8,247,676	8,247,676	505,854							1.810
000000-00-0	ROCKPOINT REAL ESTATE FUND I		Boston	MA	Rockpoint Group		09/30/2008		1,129,231	1,129,231	1,129,231	437,663						261,664	0.940
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		903,316	903,316	903,316	(451,936)					397,897		1.960
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		4,724,480	4,724,480	4,724,480	411,784						639,579	0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/30/2008		6,436,810	6,436,810	6,436,810	(1,613,899)					3,691,840	2,909,895	0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	R	Denver	CO	RedPeak Properties		12/12/2012		33,008,526	33,008,526	33,008,526	(2,132,766)							49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		04/28/2010		24,349,231	24,349,231	24,349,231	2,211,495						4,024,800	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		09/30/2008		14,737,419	14,737,419	14,737,419	800,310							1.780
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		09/30/2008		10,572,334	10,572,334	10,572,334	540,609							1.800
000000-00-0	WESTBROOK REAL ESTATE FUND I		New York	NY	Westbrook Partners		03/29/1995		43,617	43,617	43,617	(2,025)							1.460
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		09/30/2008		10,194,698	10,194,698	10,194,698	1,463,984							1.200

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		05/11/2009		22,045,354	22,045,354	22,045,354	2,812,762						7,064,588	1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		09/30/2007		5,393,108	5,393,108	5,393,108	1,205,519							1.700
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	R	New York	NY	Westbrook Partners		06/11/2013		5,999,499	5,999,499	5,999,499	222,449						24,547,358	1.500
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		09/30/2008		149,230	149,230	149,230	(1,900)							0.520
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		09/30/2008		10,205,381	10,205,381	10,205,381	3,498,887							1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	R	New York	NY	Westbrook Partners		12/28/2009		10,001,070	10,001,070	10,001,070	1,266,413						1,895,601	0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated									445,455,905	445,455,905	445,455,905	31,490,831				1,054,554	16,775,057	123,690,774	XXX
000000-00-0	AQR GRP EL FUND, LP		Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		07/08/2013		29,193,905	29,193,905	29,193,905	1,054,018							3.040
25589#-10-2	DMP ACQUISITION LLC MEMBERSHIP INTEREST		Boston	MA	Hancock Partners		09/28/2006		884,537	884,537	884,537								2.790
000000-00-0	KREOS CAPITAL IV		London	EG	Kreos Capital		04/26/2012	2	6,794,212	6,794,212	6,794,212	144,594				229,749		8,289,537	4.680
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		Nellis	NV	Sun Edison		07/20/2007		3,517,650	3,517,650	3,517,650	(137,954)							22.300
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	5,264,159	5,264,159	5,264,159	(164,730)						32,429,269	3.300
000000-00-0	SIG INVESTORS, LLC SERIES A1		Boston	MA	Hancock Partners		10/10/2007												3.030
2199999. Joint Venture Interests - Other - Unaffiliated									45,654,463	45,654,463	45,654,463	895,929				229,749		40,718,806	XXX
636792-AA-1	NATL LIFE INSURANCE-VRMT		Montpelier	VT	INTERNAL TRANSFER		09/18/2009		3,500,000	4,616,224	3,500,000						367,500		
668131-AA-3	NORTHWESTERN MUTUAL LIFE		Milwaukee	WI	INTERNAL TRANSFER		03/23/2010		10,000,000	11,235,100	10,000,000						606,300		
878091-BC-0	TEACHERS INSUR & ANNUITY		New York	NY	INTERNAL TRANSFER		12/11/2009		20,523,965	23,453,391	20,523,965		(25,722)				1,301,500		
575767-AJ-7	MASS MUTUAL LIFE INS CO		Springfield	MA	Morgan Stanley		01/17/2012		4,784,465	4,962,446	4,784,465		235				258,000		
256141-AA-0	DOCTORS CO		Napa	CA	US Bank		10/18/2013		15,000,000	14,893,140	15,000,000								
74252N-AB-5	PRINCIPAL MUTUAL		Des Moines	IA	INTERNAL TRANSFER		02/28/1998		1,016,954	1,032,672	1,016,954		(1,064)				80,000		
2399999. Surplus Debentures, etc - Unaffiliated									54,825,384	60,192,973	54,825,384		(26,550)				2,613,300		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		
2699999. 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 Capital		12/21/2011		12,916,188	12,916,188	12,916,188		(1,651,652)					3,581,714	12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		17,505,976	17,505,976	17,505,976		(1,701,242)					6,911,620	10.410
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	Boston Capital		10/01/2010		14,696,590	14,696,590	14,696,590		(1,613,221)					589,072	7.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		8,236,324	8,236,324	8,236,324		(854,354)					763,718	5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		17,243,238	17,243,238	17,243,238		(1,817,353)					2,700,001	6.940
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		13,116,792	13,116,792	13,116,792		(1,122,813)					1,975,837	12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		15,430,832	15,430,832	15,430,832		(2,100,342)					3,823,066	9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	R	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		8,573,841	8,573,841	8,573,841		(815,736)					2,134,066	12.500
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		15,975,705	15,975,705	15,975,705		(1,169,042)					4,698,801	9.890
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	R	Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		11,301,815	11,301,815	11,301,815		(1,501,160)					1,064,166	6.000
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	R	Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		7,918,712	7,918,712	7,918,712		(1,028,695)					905,689	6.670
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13		Cleveland	OH	RBC Capital Markets		11/04/2010		15,567,928	15,567,928	15,567,928		(2,028,316)					2,350,435	11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	R	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		16,479,936	16,479,936	16,479,936		(1,798,511)					2,178,911	8.330
000000-00-0	RED STONE 2011 NATIONAL FUND		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		10,039,534	10,039,534	10,039,534		(1,096,954)					631,803	11.810
000000-00-0	RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		Greenwich	CT	Richman Group		07/30/2010		19,931,359	19,931,359	19,931,359		(2,177,879)					1,186,171	10.640
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	R	Greenwich	CT	Richman Group		04/15/2011		25,362,037	25,362,037	25,362,037		(2,316,814)					2,929,875	11.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		12,403,313	12,403,313	12,403,313		(1,416,446)					395,675	8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		15,576,775	15,576,775	15,576,775		(2,118,325)					2,155,764	8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		18,128,044	18,128,044	18,128,044		(1,134,948)					5,288,394	8.500
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		11,254,900	11,254,900	11,254,900		(916,645)					1,935,492	12.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									287,659,838	287,659,838	287,659,838		(30,380,449)					48,200,270	XXX
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		835,617	835,617	835,617		(191,392)						6.170

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
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									835,617	835,617	835,617		(191,392)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		New York	NY	Credit Suisse		12/12/2006		209,531	209,531	209,531		(44,943)						2.320
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		213,494	213,494	213,494		(50,834)						5.020
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									423,025	423,025	423,025		(95,778)						XXX
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT		DOVER	DE	JP Morgan Chase		01/01/2012		5,342	5,342	5,342								
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY		DOVER	DE	JP Morgan Chase		01/01/2012		7,080	7,080	7,080								
42804V-AK-7	HERTZ CORP PREFUNDED LC		DOVER	DE	Deutsche Bank Securities		01/01/2012		384,848	384,848	384,848								
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC		DOVER	DE	Goldman, Sachs & Co.		01/01/2012		5,402	5,402	5,402								
4299999. Any Other Class of Assets - Unaffiliated									402,672	402,672	402,672								XXX
4499999. Total - Unaffiliated									2,171,113,403	2,175,881,543	2,171,113,403	91,828,454	(30,694,169)			6,481,148	124,977,039	1,042,717,592	XXX
4599999. Total - Affiliated									625,510,308	625,510,308	625,510,308	17,397,262					15,002,500		XXX
4699999 - Totals									2,796,623,711	2,801,391,851	2,796,623,711	109,225,716	(30,694,169)			6,481,148	139,979,539	1,042,717,592	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
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	2		4,741,220		6.890
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								4,741,220		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	3		53,125		3.310
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS	09/30/2008	3		1,118,710		0.730
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL	07/19/2013		174,659	1,745,552		6.800
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			2,988,359		1.670
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	2		116,602		3.540
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	3	329,533	2,405,381		0.770
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		119,165		2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	3		462,701		1.780
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	3		1,687,363		0.430
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		2,933,307		0.300
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		21,350,739		2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			2,933,444		0.330
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	3		587,661		2.700
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	3		73,286		1.360
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	3		1,688,816		1.020
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	2		18,871		3.410
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011			2,609,937		0.840
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	08/11/2011	3		2,173,346		7.870
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	3	3,276,279	1,755,438		5.330
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	3		47,517		0.050
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	3		37,345		0.530
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	3		195,451		5.990
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	3		22,170		0.020
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	09/30/2008			241,895		4.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	3		281,842		4.300
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	04/18/2008	3		267,822		2.210
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	2		2,240		22.920
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	2		125,923		5.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011			2,332,563		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	2	84,345			4.860
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011			1,496,004		2.440
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	09/30/2008	3		540,772		0.540
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	3		101,092		2.500
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	2		1,660,085		0.310
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	12/13/2013	2	1,750,000			0.330
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	3		425,246		0.930
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	3		522,205		0.290
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	3		7,091,319		1.080
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	3		95,624		33.470
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	3		196,032		3.980
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	3		2,174,169		2.590
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	3	153,342	5,215,727		1.560
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		1,516,974		4.240
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	09/30/2008	3		174,937		7.490
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	3		74,298		4.640
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD	08/15/2012	3		1,755,073		3.350
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	3		58,627		0.680
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		464,610		0.600
000000-00-0	GLOBAL PRIVATE EQUITY VIII-B	Boston	MA	Advent Group	10/31/2012	3		3,343,875		0.760
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		577,500		0.840
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		13,163,087		9.140
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	3		920,000		3.200
000000-00-0	HURON FUND IV	Detroit	MI	HURON CAPITAL PARTNERS	07/01/2013	3	2,498,600			8.060
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012			(1,671,840)		1.590
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013		2,023,000	2,839,000		1.060
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012			654,420		6.240
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	1,157,098	4,299		1.730
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3	151,415	116,027		1.700
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	1,058,860	3,933		1.750
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	5,827,560	15,438		1.720
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		10,196		3.320

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	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		2,178,110		7.670
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		10,700		2.640
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	3		870,590		1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	3		981,730		1.170
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	357,258	945		1.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008			35,108		7.020
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011			2,170,284		0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	3		1,525,813		2.170
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	3		54,909		2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	3		393,775		0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008			449,096		2.340
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	3		147,518		2.560
000000-00-0	NB CROSSROADS FUND XVIII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008			221,749		15.340
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013		1,056,363			0.830
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	09/30/2008			500,330		0.300
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013		3,580,482	5,441,698		1.390
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	2		394		4.400
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013		6,543,182	3,723,369		3.330
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP	07/22/2013		440,039	2,477,692		2.070
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	3		460,594		0.270
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3		5,801,942		0.700
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	2		2,814,561		4.850
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008			100,201		2.540
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	3		174,685		0.720
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		1,544,750		1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	3		619,434		0.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		120,760		2.670
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011			183,535		1.000
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	07/22/2011			2,774,839		1.570
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011			2,184,149		1.120
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008			910,983		1.760
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013		3,801,408	3,215,739		0.540
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	3		413,451		3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011			93,848		1.190
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		444,448		0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	2		159,205		1.940
744610-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	2		361,474		3.100
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	3		148,216		0.960
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012			1,248,000		0.570
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	3		2,971,046		1.450
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	3		9,423		3.490
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	3		1,311,596		2.210
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3	808,318			0.170
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		3,766,651		2.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	3		1,169,231		0.170
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS	09/30/2008	3		523,469		8.330
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013		55,336,000	847,638		18.800
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008			171,324		2.760
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			597,484		1.460
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	3		2,379,136		1.160
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	3		103,176		1.490
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	3		4,953,382		1.270
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	3		835,259		0.380
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	3		191,595		0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	3		2,667,805		0.110
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		89,419		2.580
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	3		458,841		0.690
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	3		11,061,383		2.220
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	CN	TEMPLETON ASSET MANAGEMENT	12/12/2012			9,212,757		15.140
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		2,410,017		1.840
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		10,788,242		0.760
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS	03/28/2012	3		150,248		0.850
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008			678,300		0.210
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013		1,351,700	701,760		0.790

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	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		4,365,769		0.680
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	3		527,769		1.680
1599999. Joint Venture Interests - Common Stock - Unaffiliated							91,759,442	201,816,645		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011			1,890,000		0.830
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008			960,000		0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007			219,099		0.370
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			740,912		0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			5,861,219		0.550
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009			1,766,000		3.000
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008			246,274		3.530
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			107,005		49.000
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008			12,919		1.700
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008			137,822		2.020
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013		7,500,000	10,000,000		4.170
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	09/30/2008			47,241		0.350
000000-00-0	ML-AI VENTURE 1	Chicago	IL	METLIFE INVESTMENT MANAGEMENT, LLC	12/30/2013		25,060,974			49.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	09/30/2008			21,245		0.890
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	09/30/2008			37,686		0.130
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			4,818,265		0.540
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008			110,700		2.090
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008			3,475		1.810
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group	09/30/2008			8,540		0.940
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			68,264		0.790
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			693,630		0.950
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012			588,294		49.000
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	04/28/2010			2,455,200		2.650
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	09/30/2008			19,004		1.800
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009			960,000		1.240
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007			59,385		1.700
000000-00-0	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013		3,735,409	3,311,679		1.500
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008			203,949		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009			154,005		0.530
1799999. Joint Venture Interests - Real Estate - Unaffiliated							36,296,383	35,501,811		XXX
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013		50,000,000	50,000,000		3.040
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	2		2,912,228		4.680
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		4,353,975		3.300
2199999. Joint Venture Interests - Other - Unaffiliated							50,000,000	57,266,202		XXX
256141-AA-0	DOCTORS CO						15,000,000			
2399999. Surplus Debentures, etc - Unaffiliated							15,000,000			XXX
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	Boston	MA	Boston Capital	10/01/2010			(883,224)		7.650
000000-00-0	RED STONE 2011 NATIONAL FUND	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011			(341,924)		11.810
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/23/2010			(109,595)		8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	06/09/2011			(1,100,010)		8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			(448,821)		8.500
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								(2,883,574)		XXX
4499999. Total - Unaffiliated							193,055,825	296,442,304		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							193,055,825	296,442,304		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	10/01/2013	732,733							732,733	732,733				
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	12/31/2007	10/18/2013	1,092,100							1,092,100	1,092,100				
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	Cleveland	OH	Babson Capital Mgr	12/31/2008	12/20/2013	2,144,876							2,144,876	2,144,876				
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Capital Partners	05/11/2009	09/30/2013	4,940,999							4,940,999	4,940,999				
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	Hartford	CT	HIMCO & Key	05/11/2009	12/20/2013	2,842,236							2,842,236	2,842,236				
000000-00-0	HILLENBRAND GLOBAL MORTGAGE FUND I LP	Chicago	IL	HILLENBRAND GLOBAL	10/15/2007	12/16/2013									19,530		19,530	19,530	
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	12/10/2013	147,366							147,366	147,366				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							11,900,310							11,900,310	11,919,840		19,530	19,530	
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	12/23/2013	7,757,496							7,757,496	7,757,496				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							7,757,496							7,757,496	7,757,496				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	09/30/2008	12/27/2013	238,817							238,817	238,817				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/23/2013	2,070,922							2,070,922	2,070,922				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	12/04/2013	3,572,080							3,572,080	3,572,080				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	11/29/2013								779,972	779,972				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	01/04/2013	2,102,979							2,102,979	2,102,979				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	12/20/2013	1,648,660							1,648,660	1,648,660				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/24/2013	5,808,696							5,808,696	5,808,696				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/30/2013	4,820,546							4,820,546	4,820,546				
000000-00-0	CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II	New York	NY	C III CAPITAL PARTNERS	05/31/2009	07/25/2013									125		125	125	
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	09/04/2013	5,857,086							5,857,086	5,857,086				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	11/06/2013	66,809							66,809	66,809				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	12/31/2013									(1,511)		(1,511)	(1,511)	
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	10/30/2013	4,475,264							4,475,264	4,110,013	(365,251)		(365,251)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	03/21/2011	07/03/2013	1,226,128							1,226,128	1,130,028	(96,100)		(96,100)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	12/30/2013	681,064							681,064	681,064				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	12/31/2013	1,194,768							1,194,768	1,194,768				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	08/11/2011	08/01/2013	4,872							4,872	4,872				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	12/06/2013								1,064,601	1,064,601				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	12/27/2013	1,319,603							1,319,603	1,319,603				
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	12/04/2013	912,813							912,813	912,813				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	10/03/2013	300,528							300,528	314,541	14,014		14,014	
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	08/30/2013	137,857							137,857	137,857				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	12/27/2013	1,189,830							1,189,830	1,189,830				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	12/05/2013	137,877							137,877	137,877				
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	10/18/2013	74,077							74,077	74,077				
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	12/30/2013	5,100,714							5,100,714	5,100,714				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	05/17/2011	12/31/2013									(1,240)	(1,240)		(1,240)	
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	Dallas	TX	TCW	05/15/2002	09/19/2013	40,352	427,981				427,981		468,333	468,333				
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	EG	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	12/20/2013	8,476,230							8,476,230	8,558,227	81,996		81,996	
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	12/19/2013	1,920,131							1,920,131	1,920,131				
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	09/30/2008	08/28/2013	3,769,808							3,769,808	3,580,932	(188,877)		(188,877)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	06/28/2013	3,771							3,771	3,771				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	11/08/2013	942,755							942,755	942,755				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	12/23/2013	3,132,141							3,132,141	3,132,141				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	11/01/2013	1,646,844							1,646,844	1,255,568	(391,275)		(391,275)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	12/20/2013	1,253,370							1,253,370	1,266,559	13,189		13,189	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	12/31/2008	06/28/2013	3,335							3,335	2,349	(986)		(986)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	11/25/2013	47,422							47,422	47,422				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/31/2008	12/31/2013	4,749,310							4,749,310	4,749,310				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	12/31/2013	88,427							88,427	88,427				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	12/31/2013								87,640	87,640				

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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	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	09/30/2008	11/22/2013	2,164,650							2,164,650	2,164,650				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	12/20/2013	710,026							710,026	710,026				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	09/30/2008	12/24/2013	1,905,207							1,905,207	1,905,207				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	12/23/2013	1,010,182							1,010,182	1,010,182				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	10/25/2013	304,652							304,652	304,652				
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	11/22/2013	3,750,582							3,750,582	3,750,582				
000000-00-0	GLOBAL PRIVATE EQUITY VII-B	Boston	MA	Advent Group	10/31/2012	09/30/2013	30,125							30,125	30,125				
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/31/2007	11/26/2013	4,342,627							4,342,627	4,342,627				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/30/2013	714,455							714,455	714,455				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	05/14/2013									174,750		174,750	174,750	
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	04/01/2013	1,041,811							1,041,811	1,041,811				
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	03/28/2008	11/14/2013	122,914							122,914	122,914				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	12/17/2013	4,457,664							4,457,664	4,457,664				
45827@-10-4	INTEGRACOLOR LTD CLASS B LP INTERESTS	Boston	MA	Hancock Partners	02/01/2005	04/15/2013	4,370							4,370	4,370				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	11/19/2013	624,565							624,565	624,565				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	12/04/2013								2,164	2,164				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	07/15/2013								3,933	3,933				
000000-00-0	KINGDOM FILMS	Dover	DE	KINGDOM FILMS	08/16/2005	02/04/2013									241,136		241,136	241,136	
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/06/2013	2,526,292							2,526,292	2,526,292				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	06/17/2013	675,126							675,126	675,126				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	12/27/2013	460,807							460,807	460,807				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	12/30/2013	512,362							512,362	512,362				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/17/2013	659,899							659,899	659,899				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	12/30/2013	1,656,598							1,656,598	1,656,598				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	08/05/2009	09/13/2013	63,939							63,939	63,939				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	09/30/2008	10/11/2013	313,728							313,728	313,728				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	09/30/2008	12/17/2013	4,094,994							4,094,994	4,094,994				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	12/30/2013	806,708							806,708	806,708				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	07/26/2013	119,711							119,711	119,711				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	12/31/2008	12/20/2013	1,113,945							1,113,945	1,113,945				
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	09/27/2013								558,318	558,318				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	12/31/2008	10/03/2013	1,560,248							1,560,248	1,560,248				
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013	12/20/2013								3,835,053	3,835,053				
000000-00-0	MT HOLDINGS LLC	New York	NY	Hancock Partners	03/02/2007	12/20/2013									461		461	461	
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	03/28/2008	12/23/2013	2,245,899							2,245,899	2,245,899				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	11/01/2013	172,454							172,454	172,454				
667058-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	NORTHSTAR CAPITAL, LLC	09/30/2008	12/06/2013	1,723,543							1,723,543	1,723,543				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008	12/27/2013	605,321							605,321	605,321				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	12/31/2013	3,642,613							3,642,613	3,642,613				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/05/2013	12,410,987							12,410,987	12,410,987				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	12/31/2013	5,823,215							5,823,215	5,823,215				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	07/12/2013	1,541,558							1,541,558	1,541,558				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	03/27/2013	176,088							176,088	171,283	(4,804)		(4,804)	
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	07/22/2011	12/10/2013	1,838,510							1,838,510	1,838,510				
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	03/07/2013	94,892							94,892	94,892				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	12/27/2013								3,771,696	3,771,696				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	12/23/2013	1,684,680							1,684,680	1,684,680				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	12/27/2013	2,640,972							2,640,972	2,547,146	(93,826)		(93,826)	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	12/26/2013	1,097,538							1,097,538	1,097,538				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/19/2013	2,014,146							2,014,146	2,014,146				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	05/11/2009	12/19/2013	47,734							47,734	47,734				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	10/16/2008	10/11/2013	3,212,858							3,212,858	3,212,858				
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	08/02/2013								2,070,568	2,070,568		2,070,568	2,070,568	
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	11/20/2013	23,041							23,041	23,041				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	10/09/2013	2,226,861							2,226,861	2,256,946	30,085		30,085	
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	12/12/2013	815,497							815,497	815,497				

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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	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	11/27/2013	1,316,117							1,316,117	1,316,117				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/18/2013								878	878				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	10/22/2013	1,739,468							1,739,468	1,739,468				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	12/03/2013	2,564,637							2,564,637	2,564,637				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	09/05/2013	24,378							24,378	24,378				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	09/06/2013	2,071,368							2,071,368	2,071,368				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	12/31/2013									(2,871)	(2,871)		(2,871)	
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	09/30/2008	12/18/2013	528,391							528,391	528,391				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	12/26/2013	2,517,979							2,517,979	2,517,979				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	12/20/2013	917,880							917,880	917,880				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	09/30/2008	12/23/2013	143,000							143,000	143,000				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/30/2012	12/26/2013	4,030,884							4,030,884	4,030,884				
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV	Singapore	CN	TEMPLETON ASSET MANAGEMENT	12/12/2012	10/10/2013	1,917,244							1,917,244	1,917,244				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	12/30/2013	2,909,703							2,909,703	2,909,703				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	12/20/2013	917,872							917,872	917,872				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS	03/28/2012	01/29/2013	17,577							17,577	17,577				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	12/03/2013	8,210,746							8,210,746	8,210,746				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/26/2013	1,607,603							1,607,603	1,607,603				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	07/01/2013								326,400	326,400				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	12/23/2013	3,519,498							3,519,498	3,519,498				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/20/2013	5,833,206							5,833,206	5,833,206				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							189,590,032	427,981				427,981		200,448,667	201,928,250	(1,007,457)	2,487,040	1,479,583	
020018-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	12/06/2013	51,111,178							51,111,178	51,111,178				
1699999. Joint Venture Interests - Common Stock - Affiliated							51,111,178							51,111,178	51,111,178				
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	TRANSWESTERN INVESTMENT COMPANY	09/30/2008	11/27/2013								520,723	520,723		520,723	520,723	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	11/27/2013	1,720,899							1,720,899	1,720,899				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	10/17/2013	1,185,528							1,185,528	1,185,528				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	12/12/2013	1,992,257							1,992,257	1,992,257				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/23/2013	3,255,779							3,255,779	3,255,779				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/23/2013	1,568,316							1,568,316	1,568,316				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	12/31/2008	04/23/2013	459,066							459,066	459,066				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/15/2013	2,676,546							2,676,546	2,631,461	(45,085)		(45,085)	
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners	09/30/2008	12/26/2013	246,000							246,000	632,390		386,390	386,390	
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	10/08/2013	18,515,821							18,515,821	18,515,821				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	12/30/2013	4,346,454							4,346,454	4,346,454				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM REALTY CAPITAL, INC.	09/30/2008	07/10/2013	2,351,714							2,351,714	2,351,714				
000000-00-0	GLENARM RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/26/2013	1,344,721							1,344,721	1,344,721				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	07/11/2013	3,210,403							3,210,403	3,210,403				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	10/01/2013	93,615							93,615	93,615				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	08/20/2010	12/30/2013	5,268,255							5,268,255	5,268,255				
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	08/02/2013								3,157,029	3,157,029				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	12/18/2013	1,603,302							1,603,302	1,603,302				
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	09/30/2008	12/18/2013	459,851							459,851	459,851				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	09/30/2008	04/15/2013	315,595							315,595	315,595				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/16/2013	3,343,396							3,343,396	3,343,396				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	12/18/2013	299,166							299,166	299,166				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	09/30/2008	12/18/2013	1,990,909							1,990,909	1,990,909				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	08/29/2013	396,440							396,440	396,440				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	12/31/2013	10,131,386							10,131,386	10,131,386				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	Denver	CO	RedPeak Properties	12/12/2012	12/26/2013	1,367,381							1,367,381	1,367,381				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	09/30/2008	12/23/2013	646,496							646,496	646,496				
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	09/30/2008	08/28/2013	318,512							318,512	318,512				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	09/30/2008	12/20/2013	1,803,940							1,803,940	1,803,940				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	02/01/2013	116,364							116,364	116,364				

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	WESTBROOK REAL ESTATE FUND IX, LP	New York	NY	Westbrook Partners	06/11/2013	12/24/2013								1,270,038	1,270,038				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	09/30/2008	12/23/2013	9,120,001							9,120,001	9,120,001				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	12/23/2013	2,930,722							2,930,722	2,930,722				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							83,078,835							87,505,902	88,367,930	(45,085)	907,114	862,028	
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	12/10/2013								71,860,113	75,000,000		3,139,887	3,139,887	
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	12/13/2013	298,447							298,447	287,506	(10,940)		(10,940)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	10/01/2013	362,732							362,732	362,732				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	12/23/2013	143,809							143,809	143,809				
000000-00-0	SAFE HARBOR LP	Grand Cayman Islands	KY	Beacon Hill Asset Mgmt	03/01/2002	10/29/2013									74,325		74,325	74,325	
2199999. Joint Venture Interests - Other - Unaffiliated							804,987							72,665,100	75,868,372	(10,940)	3,214,213	3,203,272	
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	08/28/2013									519,333		519,333	519,333	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	12/31/2013													
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	02/05/2013									431,809		431,809	431,809	
03852C-AM-8	ARAMARK CORPORATION LC FACILITY LETTER OF CREDIT	DOVER	DE	JP Morgan Chase	01/01/2012	12/31/2013	1,394							1,394	1,394				
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY	DOVER	DE	JP Morgan Chase	01/01/2012	12/31/2013	1,774							1,774	1,774				
42804V-AK-7	HERTZ CORP PREFUNDED LC	DOVER	DE	Deutsche Bank Securities	01/01/2012	12/31/2013	84,214							84,214	84,214				
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC	DOVER	DE	Goldman, Sachs & Co.	01/01/2012	12/31/2013	31,582							31,582	31,582				
4299999. Any Other Class of Assets - Unaffiliated							118,964							118,964	1,070,106		951,142	951,142	
4499999. Total - Unaffiliated							293,250,624	427,981				427,981		380,396,439	386,911,995	(1,063,483)	7,579,039	6,515,556	
4599999. Total - Affiliated							51,111,178							51,111,178	51,111,178				
4699999 - Totals							344,361,803	427,981				427,981		431,507,618	438,023,174	(1,063,483)	7,579,039	6,515,556	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
716540-BC-5	PETROLEOS MEXICANOS		E		1FE	19,800,000	98.5130	19,505,614	19,800,000	19,800,000					2.000	2.000	JD	12,100	385,000	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		E		1FE	9,000,000	98.2910	8,846,208	9,000,000	9,000,000					1.950	1.950	JD	5,363	170,625	06/28/2012	12/20/2022
805649-AA-8	SAYARRA LTD		E		1	11,316,642	102.6500	11,616,545	11,316,642	11,316,642					2.774	2.774	JAJO	54,065	307,799	09/17/2010	10/29/2021
805649-AB-6	SAYARRA LTD		E		1	7,521,776	101.6180	7,643,456	7,521,776	7,521,776					2.575	2.575	JAJO	33,357	189,912	10/15/2010	04/14/2022
805649-AB-6	SAYARRA LTD	R	E		1	3,760,888	101.6180	3,821,728	3,760,888	3,760,888					2.575	2.575	JAJO	16,678	98,125	10/15/2010	04/14/2022
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	@	E		1	11,657,589	80.4470	15,284,987	19,000,000	13,793,572		599,710			0.000	4.495	NA			03/18/2010	03/15/2021
912828-A2-6	TREASURY NOTE				1	27,605,563	99.8010	27,609,891	27,665,000	27,605,733		170			0.250	0.363	MN	6,080		12/27/2013	11/30/2015
912828-A7-5	TREASURY NOTE				1	39,584,375	98.8750	39,550,000	40,000,000	39,584,596		221			1.500	1.718	JD	1,657		12/30/2013	12/31/2018
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		E	1	1	5,044,559	100.7330	4,735,840	4,701,360	4,701,360					8.970	7.924	MS	140,571	409,070	10/23/2001	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		E		1	2,275,875	120.0000	2,520,000	2,100,000	2,181,620		(10,138)			9.290	8.396	MS	65,030	188,123	10/23/2001	09/01/2020
912810-DZ-8	U S TREAS BDS	SD			1	2,050,781	127.5940	1,913,907	1,500,000	1,747,888		(62,510)			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	140.3440	842,063	600,000	632,595		(3,656)			8.750	7.703	FA	19,830	52,303	02/22/1995	08/15/2020
912810-EK-0	U S TREAS BDS	SD			1	1,186,531	139.1170	1,495,510	1,075,000	1,128,791		(5,129)			8.125	7.563	FA	32,991	87,344	01/29/1993	08/15/2021
912833-KC-3	U S TREAS STRIP	@R			1	655,119	99.9660	768,739	769,000	760,879		21,468			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	120.3910	6,019,530	5,000,000	5,123,778		(5,496)			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	115.7810	694,687	600,000	605,077		(1,912)			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	119.1560	6,196,122	5,200,000	5,716,512		(167,261)			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	133.2270	632,826	475,000	568,335		(14,453)			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	136.0630	292,534	215,000	223,691		(909)			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	136.0630	3,299,516	2,425,000	2,498,648		(7,694)			7.875	7.349	FA	72,132	190,969	01/01/2003	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1	383,295	135.1250	439,156	325,000	359,524		(3,133)			7.250	5.810	FA	8,900	23,563	01/24/2006	08/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						158,304,841	XXX	163,728,859	163,049,666	158,631,906		339,278			XXX	XXX	XXX	630,376	2,987,451	XXX	XXX
362157-XA-2	GOVT NATL MTG ASSOC I #156473			2	1	116	101.8220	105	104	107		(2)			9.500	5.640	MON	1	9	05/31/2004	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916			2	1	7,292	101.7660	7,142	7,018	7,104		(41)			9.000	7.705	MON	53	613	07/24/2000	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332			2	1	75	100.4600	72	72	72		(1)			9.000	7.324	MON	1	7	07/24/2000	10/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003	R		2	1	10,290	103.1370	9,694	9,399	9,801		(139)			8.000	4.904	MON	63	786	01/01/2005	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627			2	1	1,109	100.4570	1,072	1,068	1,088		(8)			9.000	7.051	MON	8	93	07/24/2000	03/15/2017
362170-3Z-5	GOVT NATL MTG ASSOC I #190816			2	1	5,836	100.4610	5,645	5,619	5,700		(31)			9.000	7.737	MON	42	494	07/24/2000	03/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948	R		2	1	547	109.1890	531	487	521		(12)			9.500	4.573	MON	4	48	05/31/2004	07/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217	R		2	1	5,993	100.3880	5,495	5,474	5,629		(39)			8.000	4.933	MON	36	453	01/01/2005	03/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435	R		2	1	5,615	101.8280	5,223	5,129	5,345		(88)			8.000	4.608	MON	34	432	01/01/2005	05/15/2017
36218R-N6-5	GOVT NATL MTG ASSOC I #230013	R		2	1	10,075	100.4310	9,179	9,140	9,371		(85)			8.500	6.605	MON	65	813	01/01/2005	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054	R		2	1	1,995	100.4080	1,830	1,823	2,127		(82)			8.000	1.982	MON	12	148	01/01/2005	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704	R		2	1	13,346	103.7950	12,586	12,126	12,530		(102)			8.500	6.815	MON	86	1,058	01/01/2005	06/15/2020
362190-XU-2	GOVT NATL MTG ASSOC I #256391	R		2	1	29,232	105.7770	28,278	26,733	28,196		(362)			8.000	5.933	MON	178	2,172	01/01/2005	04/15/2023
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854			2	1	3,872	101.9100	3,775	3,704	3,749		(13)			9.500	8.690	MON	29	346	07/24/2000	02/15/2019
362196-ZF-7	GOVT NATL MTG ASSOC I #269042	R		2	1	136	102.9010	125	122	129		(2)			10.000	6.327	MON	1	13	05/31/2004	12/15/2018
36220M-3L-1	GOVT NATL MTG ASSOC I #282603			2	1	110	100.3730	110	110	89		(7)			7.500	7.619	MON	1	9	07/24/2000	01/15/2023
362200-BM-8	GOVT NATL MTG ASSOC I #292644	R		2	1	4,830	104.9650	4,609	4,391	4,664		(64)			8.500	5.947	MON	31	380	01/01/2005	04/15/2021
362208-PS-3	GOVT NATL MTG ASSOC I #300233			2	1	5,553	100.5130	5,341	5,313	5,540		(55)			9.500	7.681	MON	42	501	07/24/2000	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141	R		2	1	5,568	100.5140	5,358	5,331	5,530		(51)			9.500	7.876	MON	42	517	07/24/2000	04/15/2021
36224A-RK-9	GOVT NATL MTG ASSOC I #322790			2	1	2,168	100.4090	2,117	2,109	2,125		(10)			8.500	7.436	MON	15	170	07/24/2000	03/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992	R		2	1	1,423	100.3160	1,305	1,301	1,310		(16)			8.000	5.503	MON	9	138	01/01/2005	02/15/2023
36224N-4F-7	GOVT NATL MTG ASSOC I #333922	R		2	1	3,356	102.9400	3,157	3,067	3,230		(43)			8.000	5.813	MON	20	250	01/01/2005	09/15/2022
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686	R		2	1	16,365	103.2320	15,450	14,966	15,967		(281)			8.000	5.590	MON	100	1,213	01/01/2005	05/15/2023
36224S-YF-3	GOVT NATL MTG ASSOC I #337410			2	1	2,285	102.7460	2,353	2,290	2,281		1			7.500	7.614	MON	14	171	07/24/2000	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481	R		2	1	10,645	110.9480	10,800	9,735	10,301		(138)			8.000	5.564	MON	65	804	01/01/2005	03/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623			2	1	5,128	109.2320	4,910	4,495	5,009					7.000	4.020	MON	26	312	11/18/2010	06/15/2023
36203P-CA-9	GOVT NATL MTG ASSOC I #354765			2	1	99,912	110.5810	122,887	111,129	98,759		1,414			7.000	11.088	MON	648	7,591	12/19/1994	02/15/2024
36203X-JU-1	GOVT NATL MTG ASSOC I #362175	R		2	1	34,176	109.1920	32,656	29,907	33,960		(805)			7.000	2.096	MON	174	2,138	11/18/2010	01/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536			2	1	18,126	113.9760	20,130	17,661	18,222		(126)			8.500	7.389	MON	125	1,491	07/24/2000	09/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754			2	1	74,008	110.7030	89,113	80,498	73,688		525			7.000	9.908	MON	470	5,256	07/08/1994	04/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262			2	1	6,420	100.4450	6,288	6,260	6,472		(41)			8.500	7.350	MON	44	530	07/24/2000	08/15/2026
36204W-NE-3	GOVT NATL MTG ASSOC I #382089			2	1	29,869	107.2160	28,024	26,138	28,571		(370)			7.000	4.236	MON	152	1,821	11/18/2010	01/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671	R		2	1	9,776	100.4810	9,499	9,454	9,844		(87)			9.000	7.600	MON	71	786	07/24/2000	02/15/2025
36205L-JN-1	GOVT NATL MTG ASSOC I #393669			2	1	5,838	115.8030	6,537	5,645	5,953		(64)			9.000	7.242	MON	42	493	07/24/2000	01/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36205S-BB-0	GOVT NATL MTG ASSOC I #398834	R		2	1	5,546	104.7000	5,662	5,408	5,610		(59)			8.500	7.316	MON	38	464	07/24/2000	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954	R		2	1	12,306	115.8030	13,776	11,896	12,466		(174)			9.000	7.343	MON	89	1,083	07/24/2000	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081	R		2	1	10,581	106.0660	10,201	9,618	10,359		(145)			8.500	5.763	MON	68	828	05/31/2004	04/15/2025
36206F-QA-3	GOVT NATL MTG ASSOC I #410049			2	1	22,807	114.3900	23,820	20,823	23,226		(428)			8.000	4.557	MON	139	1,647	05/31/2004	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251			2	1	643	108.1070	657	608	668		4			7.000	4.812	MON	4	40	05/31/2004	11/15/2030
36206U-HB-8	GOVT NATL MTG ASSOC I #421526	R		2	1	27,062	101.3520	27,089	26,728	27,278		(126)			8.000	7.360	MON	178	2,157	07/24/2000	01/15/2027
36206V-VU-8	GOVT NATL MTG ASSOC I #422827			2	1	11,289	103.4070	11,519	11,140	11,402		(28)			8.000	7.273	MON	74	888	07/24/2000	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927	R		2	1	4,992	107.4170	5,291	4,926	5,044		(32)			8.000	7.216	MON	33	398	07/24/2000	06/15/2026
36207L-W9-5	GOVT NATL MTG ASSOC I #435472	R		2	1	31,614	100.8000	31,074	30,828	32,054		(285)			8.500	7.240	MON	218	2,644	07/24/2000	07/15/2026
36209F-L3-1	GOVT NATL MTG ASSOC I #470246			2	1	698	103.4430	682	659	754		(1)			7.000	3.699	MON	4	46	05/31/2004	04/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831	R		2	1	2,693	100.3380	2,552	2,543	2,791		(56)			7.000	3.712	MON	15	180	05/31/2004	07/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981			2	1	257	112.0480	272	242	270		1			7.000	4.177	MON	1	17	05/31/2004	06/15/2029
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029	R		2	1	2,232	101.5850	1,964	1,933	2,143		(23)			7.500	4.725	MON	12	146	11/18/2010	07/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391			2	1	747	102.6360	725	706	767		(1)			7.000	4.663	MON	4	49	05/31/2004	06/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630			2	1	3,383	111.0940	3,879	3,492	3,401		14			6.000	7.297	MON	17	207	05/17/2001	06/15/2029
36211D-DV-9	GOVT NATL MTG ASSOC I #509616			2	1	3,978	102.2100	3,841	3,758	4,099		(25)			7.000	3.531	MON	22	260	05/31/2004	07/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	1,169	106.7270	1,178	1,104	1,176					7.000	5.201	MON	6	77	05/31/2004	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729			2	1	1,599	105.9040	1,600	1,511	1,650		15			7.000	4.819	MON	9	105	05/31/2004	10/15/2030
36211G-3H-4	GOVT NATL MTG ASSOC I #513000	R		2	1	2,517	108.6000	2,582	2,378	2,496		(3)			7.000	5.598	MON	14	167	05/31/2004	07/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705			2	1	536	112.4720	570	506	558		(2)			7.000	4.475	MON	3	35	05/31/2004	07/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451	R		2	1	771	101.4520	738	728	833		(22)			7.000	3.258	MON	4	51	05/31/2004	12/15/2029
36211R-FN-4	GOVT NATL MTG ASSOC I #520473			2	1	5,596	105.8930	5,517	5,210	5,956		78			7.500	4.175	MON	33	363	05/31/2004	01/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703	R		2	1	5,474	108.3680	5,603	5,170	5,442		(17)			7.000	5.506	MON	30	435	05/31/2004	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634	R		2	1	1,054	103.1150	1,027	996	1,050		(4)			7.000	5.048	MON	6	71	05/31/2004	01/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227	R		2	1	3,867	102.5990	3,693	3,600	4,003		(35)			7.500	4.611	MON	23	272	01/01/2005	10/15/2030
36211U-5G-3	GOVT NATL MTG ASSOC I #523847	R		2	1	50,117	103.4280	48,978	47,355	50,513		(233)			7.000	5.295	MON	276	3,333	05/31/2004	03/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328			2	1	2,151	104.3960	2,121	2,032	2,249		9			7.000	4.628	MON	12	142	05/31/2004	02/15/2030
36212D-KK-4	GOVT NATL MTG ASSOC I #530498			2	1	2,092	107.7100	2,130	1,977	2,115		(9)			7.000	5.434	MON	12	138	05/31/2004	09/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212			2	1	2,214	112.4560	2,352	2,092	2,322		18			7.000	4.630	MON	12	142	05/31/2004	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703	R		2	1	824	112.5120	876	779	839		(9)			7.000	5.055	MON	5	55	05/31/2004	11/15/2030
36295S-W9-3	GOVT NATL MTG ASSOC I #673372	R		2	1	1,159,199	109.9430	1,254,080	1,140,664	1,156,823		3,199			5.500	5.085	MON	5,228	67,877	03/14/2008	04/15/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228			2	1	1,031,056	110.1940	1,117,992	1,014,569	1,038,054		8,282			5.500	4.929	MON	4,650	52,416	03/14/2008	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382			2	1	119,173	106.3050	131,485	123,687	122,003		587			9.000	10.125	MON	928	10,715	06/24/1996	08/15/2020
36225A-M7-2	GOVT NATL MTG ASSOC I #780382	R		2	1	44,972	106.3050	49,012	46,105	45,660		156			9.000	9.795	MON	346	4,511	06/24/1996	08/15/2020
36225A-M8-0	GOVT NATL MTG ASSOC I #780383			2	1	848	105.1340	897	853	850		1			9.500	9.703	MON	7	79	06/24/1996	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570			2	1	5,902	116.0790	5,979	5,151	5,860		(15)			7.000	3.401	MON	30	354	11/18/2010	05/15/2027
36202A-M4-6	GOVT NATL MTG ASSOC II # 379			2	1	229	103.9050	232	223	224		(1)			10.500	9.584	MON	2	22	02/19/1986	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439			2	1	670	100.5310	660	656	662		(3)			10.500	9.501	MON	6	66	01/01/1988	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477			2	1	1,299	101.7680	1,294	1,271	1,278		(5)			10.500	9.739	MON	11	128	02/24/1986	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496	R		2	1	10,210	106.9080	10,676	9,986	10,041		(30)			10.500	9.825	MON	87	1,239	11/28/2001	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513	R		2	1	849	100.5030	847	843	846		(2)			10.000	9.533	MON	7	91	04/01/1991	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514	R		2	1	6,953	102.4240	6,950	6,785	6,785					10.500	10.500	MON	59	777	03/24/1986	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625			2	1	252	106.2530	286	269	261		3			9.000	12.049	MON	2	23	12/17/1987	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693	R		2	1	39	106.4440	46	44	42		1			8.500	12.135	MON		4	01/01/1988	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694			2	1	572	107.1460	656	612	595		5			9.000	11.453	MON	5	53	01/21/1988	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730			2	1	116	106.8990	137	129	120		3			8.500	14.646	MON	1	11	01/01/1988	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731			2	1	859	106.9590	993	928	895		12			9.000	12.248	MON	7	79	01/21/1988	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747			2	1	944	106.8970	894	836	911					8.500	4.049	MON	6	70	11/18/2010	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748			2	1	1,392	105.5640	1,584	1,500	1,458		18			9.000	11.656	MON	11	125	01/21/1988	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764			2	1	5,591	106.7460	6,625	6,206	5,844		145			8.500	13.821	MON	44	515	01/01/1988	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781			2	1	1,694	101.7590	1,528	1,501	1,592		(36)			8.500	3.577	MON	11	122	11/18/2010	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782			2	1	1,222	107.0220	1,406	1,314	1,256		18			9.000	12.475	MON	10	116	12/18/1987	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816			2	1	2,341	107.9340	2,703	2,504	2,453		16			9.000	10.590	MON	19	221	12/17/1987	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835			2	1	2,429	100.9980	2,632	2,606	2,590		13			9.000	10.230	MON	20	218	01/21/1988	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853			2	1	1,436	101.9170	1,572	1,542	1,452		27			9.000	13.812	MON	12	136	12/17/1987	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870			2	1	5,115	101.9880	5,599	5,490	5,103		87			9.000	13.899	MON	41	486	01/21/1988	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887			2	1	14,212	108.4870	16,514	15,222	14,671		165			9.000	11.696	MON	114	1,303	12/17/1987	12/20/2017

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
36202B-AF-2	GOVT NATL MTG ASSOC II # 906			2	1	2,194	100.4380	2,356	2,346	2,325		10			9.000	9.985	MON	18	205	01/21/1988	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643	R		2	1	109	106.2540	104	98	102		(2)			9.000	4.508	MON	1	9	05/31/2004	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927	R		2	1	1,129	110.2750	1,094	992	1,070		(27)			10.000	4.859	MON	8	103	05/31/2004	02/20/2018
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596			2	1	2,787	112.6510	3,051	2,708	2,782		(18)			9.000	7.812	MON	20	242	07/24/2000	04/20/2021
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668			2	1	2,975	113.0960	3,269	2,890	2,977		(14)			9.000	7.813	MON	22	252	07/24/2000	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829	R		2	1	1,661	112.3380	1,692	1,506	1,627		(29)			8.500	5.308	MON	11	130	05/31/2004	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558	R		2	1	9,897	100.5330	9,933	9,881	9,881					10.500	10.500	MON	86	1,122	02/24/1986	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467			2	1	1,761	100.4430	1,915	1,906	1,850		22			9.000	11.832	MON	14	167	01/21/1988	09/20/2016
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272	R		2	1	5,007	100.5030	4,510	4,487	4,762		(70)			9.750	5.808	MON	36	466	11/18/2010	09/20/2017
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						3,098,982	XXX	3,334,567	3,056,868	3,102,224		9,715			XXX	XXX	XXX	15,946	192,950	XXX	XXX
022650-AA-6	AMAL LTD ABS	R	E		1Z	20,698,273	105.4320	21,822,562	20,698,273	20,698,273					3.465	3.465	FMAN	79,688	727,392	10/05/2009	08/21/2021
49549C-AA-6	KING INTL LEASING LLC	R			1FE	4,666,016	102.0440	4,761,385	4,666,016	4,666,016					2.754	2.754	JAJO	27,128	130,085	11/10/2010	10/15/2022
71646Y-AA-4	PETRODRILL FIVE LTD ABS		E		1	2,500,390	104.0740	2,602,246	2,500,390	2,500,390					4.390	4.390	AO	23,173	98,793	11/12/2009	04/15/2016
71646X-AA-6	PETRODRILL FOUR LTD ABS	R	E		1FE	3,125,485	102.6520	3,208,376	3,125,485	3,125,485					4.240	4.241	JJ	61,107	145,770	09/18/2003	01/15/2016
74046B-AA-4	PREMIER AIRCRAFT LEASING	R	E		1FE	2,911,081	105.8180	3,080,456	2,911,081	2,911,081					3.576	3.576	FMAN	15,904	105,493	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		E		1FE	14,551,676	105.6970	15,380,641	14,551,676	14,551,676					3.547	3.547	JAJO	116,133	505,376	04/22/2010	04/10/2022
742651-DG-4	PRIVATE EXPORT FUNDING				1FE	10,243,680	110.4130	10,599,677	9,600,000	10,038,386		(75,749)			4.375	3.410	MS	123,667	420,000	03/11/2011	03/15/2019
742651-DJ-8	PRIVATE EXPORT FUNDING				1FE	10,216,200	108.6360	10,863,630	10,000,000	10,160,325		(16,762)			4.300	4.062	JD	19,111	430,000	06/23/2010	12/15/2021
742651-DJ-8	PRIVATE EXPORT FUNDING	R			1FE	24,829,750	108.6360	27,159,075	25,000,000	24,878,035		12,571			4.300	4.400	JD	47,778	1,075,000	11/17/2009	12/15/2021
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	6,483,815	102.9870	6,694,149	6,500,000	6,490,745		2,211			2.250	2.179	JD	6,500	146,250	10/06/2010	12/15/2017
742651-DK-5	PRIVATE EXPORT FUNDING	R			1FE	4,987,550	102.9870	5,149,345	5,000,000	4,992,881		1,701			2.250	2.179	JD	5,000	112,500	10/06/2010	12/15/2017
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	4,245,892	101.2960	4,300,935	4,245,892	4,245,892					2.735	2.690	FMAN	19,354	114,174	10/25/2011	08/01/2023
797224-AA-0	SAN CLEMENTE LEASING LLC	R			1	13,912,708	105.8890	14,731,986	13,912,708	13,912,708					3.585	3.585	FMAN	47,106	505,771	10/27/2009	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC	R			1FE	13,374,926	104.8050	14,017,605	13,374,926	13,374,926					3.350	3.350	MJSD	29,871	453,957	06/15/2010	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC				1FE	9,708,614	103.2400	10,023,144	9,708,614	9,708,614					3.030	3.030	FMAN	31,869	288,752	12/01/2010	11/22/2022
89609G-AA-0	TRICAHUE LEASING LLC				1FE	10,673,125	105.5360	11,264,000	10,673,125	10,673,125					3.503	3.503	FMAN	43,619	366,389	12/07/2009	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC	R			1FE	5,490,176	106.4490	5,844,221	5,490,176	5,490,176					3.744	3.744	FMAN	19,984	208,226	03/26/2010	02/26/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						162,619,357	XXX	171,503,432	161,958,362	162,418,732		(76,029)			XXX	XXX	XXX	716,992	5,833,929	XXX	XXX
0599999. Total - U.S. Government Bonds						324,023,180	XXX	338,566,857	328,064,896	324,152,863		272,964			XXX	XXX	XXX	1,363,314	9,014,330	XXX	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF	R	A		1FE	64,654,850	89.7600	58,344,000	65,000,000	64,692,298		31,543			2.000	2.059	AO	245,556	1,300,000	10/16/2012	10/23/2022
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS		F		1	7,500,000	108.0270	8,102,047	7,500,000	7,500,000					5.300	5.300	AO	91,646	375,417	04/08/2003	04/08/2018
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	14,000,000	103.0220	14,423,108	14,000,000	14,000,000					5.375	5.375	MS	202,757	752,500	09/17/2009	09/24/2014
15238P-AC-0	CENTRAL AMERICAN BANK	R	F		1FE	7,000,000	103.0220	7,211,554	7,000,000	7,000,000					5.375	5.375	MS	101,378	376,250	09/29/2009	09/24/2014
219868-BK-1	CORP ANDINA DE FOMENTO		F		1FE	2,423,746	104.1550	3,124,635	3,000,000	2,855,255		97,238			5.125	5.126	MN	23,917	153,750	04/28/2005	05/05/2015
219868-BK-1	CORP ANDINA DE FOMENTO	R	F		1FE	10,492,063	104.1550	11,456,995	11,000,000	10,890,023		76,486			5.125	5.126	MN	87,694	563,750	04/28/2005	05/05/2015
219868-BL-9	CORP ANDINA DE FOMENTO		F		1FE	17,090,000	109.3010	18,581,153	17,000,000	17,082,679		(26,254)			5.750	5.584	JJ	458,882	977,500	09/06/2011	01/12/2017
219868-BL-9	CORP ANDINA DE FOMENTO	R	F		1FE	2,075,000	109.3010	2,186,018	2,000,000	2,036,458		(10,863)			5.750	5.092	JJ	53,986	115,000	03/09/2010	01/12/2017
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	26,952,750	121.0740	32,690,088	27,000,000	26,969,801		4,275			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	105.0580	2,626,450	2,500,000	2,495,564		2,484			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	107.7000	5,385,000	5,000,000	5,221,470		(179,409)			7.875	4.001	MS	124,688	393,750	01/26/2010	03/07/2015
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	3,547,004	111.0000	3,607,500	3,250,000	3,454,254		(46,381)			8.000	6.752	JJ	119,889	244,444	06/19/2012	01/15/2018
105756-BK-5	FED REPUBLIC OF BRAZIL		F		2FE	2,315,000	114.5000	2,290,000	2,000,000	2,295,589		(5,887)			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	112.0000	4,480,000	4,000,000	4,150,161		(25,594)			5.875	5.022	JJ	108,361	235,000	01/20/2010	01/15/2019
105756-BR-0	FED REPUBLIC OF BRAZIL		F		2FE	7,448,490	97.0000	6,790,000	7,000,000	7,426,508		(7,105)			5.625	5.202	JJ	190,313	393,750	09/14/2010	01/07/2041
105756-BR-0	FED REPUBLIC OF BRAZIL	R	F		2FE	4,510,000	97.0000	4,850,000	5,000,000	4,532,827		6,411			5.625	6.352	JJ	135,938	281,250	02/08/2010	01/07/2041
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	37,951,160	106.0000	39,220,000	37,000,000	37,787,094		(98,017)			4.875	4.439	JJ	796,656	1,803,750	01/03/2012	01/22/2021
4581X0-BG-2	INTER-AMERICAN DEVEL BK		F		1FE	20,439,200	108.7910	21,758,200	20,000,000	20,273,827		(42,463)			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	104.1660	10,416,570	10,000,000	9,962,478		9,783			2.375	2.487	FA	89,722	237,500	08/05/2010	08/15/2017
4581X0-BQ-0	INTER-AMERICAN DEVEL BK	Q	F		1FE	24,825,750	104.1660	26,041,425	25,000,000	24,906,195		24,457			2.375	2.487	FA	224,306	593,750	08/05/2010	08/15/2017
500769-EQ-3	KFW	R	F		1FE	19,724,400	96.5600	19,312,000	20,000,000	19,782,773		25,431			2.375	2.532	FA	166,250	475,000	08/26/2011	08/25/2021
515110-BB-9	LANDWIRTSCH. RENTENBANK		F		1FE	14,927,100	104.2030	15,630,375	15,000,000	14,978,319		13,530			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	105.1140	2,627,858	2,500,000	2,497,090		1,360			3.125	3.018	JJ	36,024	78,138	04/20/2010	01/15/2016
563469-TX-3	MANITOBA (PROVINCE OF)		A		1FE	14,970,600	90.2620	13,539,225	15,000,000	14,973,806		2,721			2.100	2.122	MS	100,625	315,000	10/23/2012	09/06/2022

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
563469-TX-3	MANITOBA (PROVINCE OF)	R	A		1FE	6,998,110	90.2620	6,318,305	7,000,000	6,998,337		173			2.100	2.103	MS	46,958	147,000	08/29/2012	09/06/2022
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	10,491,250	101.7500	10,683,750	10,500,000	10,499,309		1,924			5.750	5.769	MN	92,240	603,750	05/28/2009	05/06/2014
656836-AB-9	NA DEVELOPMENT BANK		F		1FE	5,875,680	88.7470	5,324,820	6,000,000	5,887,292		11,212			2.400	2.640	AO	26,000	144,000	12/10/2012	10/26/2022
656836-AB-9	NA DEVELOPMENT BANK	R	F		1FE	22,730,800	88.7470	20,411,810	23,000,000	22,756,460		24,264			2.400	2.535	AO	99,667	552,000	12/10/2012	10/26/2022
651333-DK-9	NEWFOUNDLAND PROV DEB		A		1FE	9,712,000	127.7670	12,776,720	10,000,000	9,561,556		58,415			9.000	9.444	JD	75,000	900,000	01/30/1991	06/01/2019
655620-AF-2	NORDIC INVESTMENT BANK	R	F		1FE	27,500,000	112.3300	28,082,500	25,000,000	26,144,499		(346,269)			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	102.8090	5,140,450	5,000,000	4,998,413		990			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	108.2540	16,238,100	15,000,000	14,990,440		1,447			4.000	4.012	AO	140,000	600,000	11/18/2009	10/07/2019
683234-8Y-7	ONTARIO (PROVINCE OF)	R	A		1FE	4,997,700	103.2890	5,164,450	5,000,000	4,999,297		466			2.700	2.710	JD	5,625	135,000	06/09/2010	06/16/2015
70687W-AC-6	PENERBANGAN MALAYSIA BD	R	F		1FE	9,986,400	108.9970	10,899,680	10,000,000	9,996,321		1,526			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	96.4750	24,118,750	25,000,000	24,969,863		3,483			2.750	2.768	FA	240,625	687,500	09/07/2011	08/25/2021
748149-AG-6	PROVINCE OF QUEBEC		A		1FE	9,959,000	91.8550	9,185,450	10,000,000	9,962,202		3,202			2.625	2.672	FA	100,625	131,250	02/06/2013	02/13/2023
748149-AG-6	PROVINCE OF QUEBEC	R	A		1FE	4,979,500	91.8550	4,592,725	5,000,000	4,981,101		1,601			2.625	2.672	FA	50,313	65,625	02/06/2013	02/13/2023
74733W-AB-4	QATARI DIAR FINANCE QSC		F		1FE	9,996,900	109.5000	10,950,000	10,000,000	9,997,800		277			5.000	5.005	JJ	222,222	500,000	07/14/2010	07/21/2020
748148-RU-9	QUEBEC PROVINCE	R	A		1FE	37,658,420	103.8100	39,447,800	38,000,000	37,752,695		32,578			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	110.8000	4,432,000	4,000,000	4,115,631		(34,372)			6.000	4.964	JJ	109,333	240,000	09/10/2009	01/17/2017
168863-AV-0	REPUBLIC OF CHILE	R	F		1FE	4,993,850	104.0000	5,200,000	5,000,000	4,995,685		564			3.875	3.890	FA	78,576	193,750	07/29/2010	08/05/2020
168863-AW-8	REPUBLIC OF CHILE		F		1FE	14,869,650	97.7500	14,662,500	15,000,000	14,895,892		11,665			3.250	3.353	MS	144,896	487,500	09/07/2011	09/14/2021
168863-AW-8	REPUBLIC OF CHILE	R	F		1FE	4,967,500	97.7500	4,887,500	5,000,000	4,974,050		2,911			3.250	3.327	MS	48,299	162,500	09/08/2011	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA		F		2FE	20,574,950	103.0000	20,600,000	20,000,000	20,458,593		(51,551)			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	101.4360	20,287,100	20,000,000	19,993,538		21,476			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	121.8990	6,094,930	5,000,000	5,207,667		(32,272)			7.125	6.191	AO	74,219	356,250	05/29/2009	04/16/2019
698299-AV-6	REPUBLIC OF PANAMA		F		2FE	3,396,000	120.0000	3,600,000	3,000,000	3,331,790		(18,489)			7.125	5.835	JJ	90,250	213,750	03/25/2010	01/29/2026
698299-AV-6	REPUBLIC OF PANAMA	R	F		2FE	7,922,500	120.0000	8,400,000	7,000,000	7,772,881		(43,064)			7.125	5.837	JJ	210,583	498,750	03/25/2010	01/29/2026
698299-AX-2	REPUBLIC OF PANAMA	R	F		2FE	2,126,000	108.8750	2,177,500	2,000,000	2,086,322		(12,144)			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	109.4000	8,205,000	7,500,000	7,943,373		(386,760)			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	126.0000	6,300,000	5,000,000	5,646,692		(38,397)			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	100.0550	9,505,225	9,500,000	9,502,751		(70,125)			5.250	4.493	JJ	229,979	498,750	09/22/2009	01/15/2014
731011-AR-3	REPUBLIC OF POLAND		F		1FE	13,293,750	116.8750	14,025,000	12,000,000	12,813,786		(124,982)			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	104.6300	5,231,500	5,000,000	4,995,110		3,019			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	108.6250	5,431,250	5,000,000	4,954,443		4,995			5.125	5.277	AO	49,826	256,250	04/14/2011	04/21/2021
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	6,318,750	102.2500	6,135,000	6,000,000	6,024,732		(56,872)			6.500	5.489	JD	31,417	390,000	02/22/2008	06/02/2014
836205-AJ-3	REPUBLIC OF SOUTH AFRICA	R	F		2FE	5,250,000	102.2500	5,112,500	5,000,000	5,020,260		(46,584)			6.500	5.507	JD	26,181	325,000	06/04/2008	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA		F		2FE	4,839,750	107.6250	5,381,250	5,000,000	4,888,777		9,569			5.875	6.224	MN	25,295	293,750	02/24/2010	05/30/2022
836205-AL-8	REPUBLIC OF SOUTH AFRICA	R	F		2FE	3,460,000	107.6250	3,766,875	3,500,000	3,472,468		2,373			5.875	5.997	MN	17,707	205,625	02/24/2010	05/30/2022
836205-AN-4	REPUBLIC OF SOUTH AFRICA	R	F		2FE	6,529,250	106.5000	6,922,500	6,500,000	6,519,901		(2,640)			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	95.6250	4,781,250	5,000,000	5,000,000					4.665	4.665	JJ	106,258	233,250	01/09/2012	01/17/2024
78307A-DA-8	RUSSIA FOREIGN BOND	R	F		2FE	7,373,750	103.2500	7,743,750	7,500,000	7,463,629		26,071			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	104.3500	4,174,000	4,000,000	3,990,807		2,630			3.250	3.325	AO	31,417	130,000	03/28/2012	04/04/2017
46513A-GA-2	STATE OF ISRAEL	R	F		1FE	14,855,400	104.0000	15,600,000	15,000,000	14,877,643		11,809			4.000	4.075	JD	1,667	600,000	01/23/2012	06/30/2022
74727P-AJ-0	STATE OF QATAR	R	F		1FE	14,980,500	103.3750	15,506,250	15,000,000	14,995,687		3,934			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	111.7500	7,822,500	7,000,000	7,677,144		(98,945)			5.250	3.464	JJ	164,354	367,500	09/01/2011	01/20/2020
00254E-JE-3	SWEDISH EXPORT CREDIT	R	F		1FE	9,990,800	102.0240	10,202,400	10,000,000	9,998,606		1,917			3.250	3.270	MS	94,792	325,000	09/09/2009	09/16/2014
00254E-KM-3	SWEDISH EXPORT CREDIT		F		1FE	2,996,580	102.2110	3,066,327	3,000,000	2,998,732		686			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	106.5360	4,261,456	4,000,000	3,935,213		34,967			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	108.7020	27,175,400	25,000,000	24,772,199		3,949			5.375	5.441	MN	141,840	1,343,750	11/16/2009	11/23/2039
87973R-AA-8	TEMASEK FINANCIAL I LTD	R	F		1FE	20,952,750	109.0200	22,894,179	21,000,000	20,970,091		4,434			4.300	4.327	AO	165,550	903,000	10/19/2009	10/25/2019
910860-AL-2	UNITED MEXICAN STATES	R	F		2FE	16,162,500	106.5000	15,975,000	15,000,000	15,237,240		(191,615)			6.625	5.214	MS	325,729	993,750	08/06/2008	03/03/2015
910860-AU-2	UNITED MEXICAN STATES		F		2FE	20,896,800	111.7500	22,517,625	20,150,000	20,449,803		(89,163)			5.625	5.090	JJ	522,641	1,133,438	06/04/2008	01/15/2017
910860-AU-2	UNITED MEXICAN STATES	R	F		2FE	10,237,000	111.7500	11,175,000	10,000,000	10,096,179		(28,510)			5.625	5.279	JJ	259,375	562,500	07/10/2008	01/15/2017
910860-AY-4	UNITED MEXICAN STATES		F		2FE	8,160,800	110.8000	8,864,000	8,000,000	8,116,251		(16,212)			5.125	4.844	JJ	189,056	410,000	02/14/2011	01/15/2020
910860-AY-4	UNITED MEXICAN STATES	R	F		2FE	7,066,920	110.8000	7,756,000	7,000,000	7,044,822		(6,216)			5.125	5.006	JJ	165,424	358,750	03/04/2010	01/15/2020
910860-BA-5	UNITED MEXICAN STATES		F		2FE	14,892,200	100.0000	15,000,000	15,000,000	14,910,145		9,213			3.625	3.583	MS	160,104	543,750	01/04/2012	03/15/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						890,607,028	XXX	914,902,277	878,900,000	884,408,592		(1,543,694)			XXX	XXX	XXX	12,007,693	38,760,311	XXX	XXX
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1		F	2	2	15,684,132	109.6670	17,200,278	15,684,132	15,684,132					6.090	6.152	JJ	477,582	477,582	01/18/2013	01/01/2023
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	R	F	2	2	15,684,132	109.6670	17,200,278	15,684,132	15,684,132					6.090	6.152	JJ	477,582	477,582	01/18/2013	01/01/2023

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 (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
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	R	F	2	2AM	11,266,422	116.0000	13,069,049	11,266,422	11,266,422					8.750	8.582	MN	84,889	1,001,575	08/03/2006	05/30/2024
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T		R		1	10,283,429	120.0000	11,856,945	9,880,787	10,059,177		(28,741)			7.820	7.802	JAN	768,385	772,678	12/31/1998	01/03/2019
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						52,918,115	XXX	59,326,549	52,515,473	52,693,863		(28,741)			XXX	XXX	XXX	1,808,438	2,729,416	XXX	XXX
1099999. Total - All Other Government Bonds						943,525,143	XXX	974,228,826	931,415,473	937,102,455		(1,572,435)			XXX	XXX	XXX	13,816,131	41,489,727	XXX	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09				1FE	25,775,900	129.3470	32,336,750	25,000,000	25,734,650		(10,045)			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	107.5040	10,750,400	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	104.3690	26,092,250	25,000,000	24,647,892		8,313			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	117.6860	22,360,340	19,000,000	18,956,072		6,599			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	107.5950	18,829,125	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	R			1FE	14,650,000	98.3800	14,412,670	14,650,000	14,650,000					3.543	3.543	AO	129,762	519,050	10/06/2011	10/01/2023
649875-MD-0	NEW YORK ST JOB DEV GTD SPL PURP 04B	R			1FE	3,090,000	100.7460	3,113,051	3,090,000	3,090,000					5.060	5.061	MS	52,118	156,354	04/16/2004	03/01/2014
649875-ME-8	NEW YORK ST JOB DEV GTD SPL PURP 04B				1FE	3,090,000	104.7060	3,235,415	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	R			1FE	3,085,000	108.0110	3,332,139	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	R			2FE	629,244	92.3360	507,848	550,000	581,655		(8,317)			5.500	3.730	JJ	15,125	30,250	09/11/2007	07/01/2017
880541-QT-7	TENNESSEE ST GO SER C	R			1FE	2,500,000	97.6520	2,441,300	2,500,000	2,500,000					3.528	3.528	FA	36,750	88,200	10/12/2011	08/01/2023
917542-QV-7	UTAH ST G O BABS 2010 B			2	1FE	10,000,000	97.9960	9,799,600	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						133,865,954	XXX	147,210,889	133,465,000	133,835,269		(3,450)			XXX	XXX	XXX	1,640,484	7,736,009	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						133,865,954	XXX	147,210,889	133,465,000	133,835,269		(3,450)			XXX	XXX	XXX	1,640,484	7,736,009	XXX	XXX
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A			1	1FE	3,000,000	106.6880	3,200,640	3,000,000	3,000,000					7.000	7.000	MS	61,833	210,000	11/15/2010	03/15/2041
088365-DU-2	BEXAR CNTY TX HOSP CTFS BABS 09 B			1	1FE	25,000,000	109.1960	27,299,000	25,000,000	25,000,000					6.904	6.904	FA	652,044	1,726,000	08/05/2009	02/15/2039
111746-AK-9	BROCKTON MA G O 2005			2	1FE	8,055,119	108.4350	8,663,957	7,990,000	8,019,712		(5,202)			5.300	5.218	FA	176,446	423,470	11/29/2005	08/01/2020
167505-KH-8	CHICAGO IL BRD OF ED G O DED BABS 09 E			2	1FE	8,500,000	89.5130	7,608,605	8,500,000	8,500,107		(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	6,000,000	106.3290	6,379,740	6,000,000	6,000,000					5.720	5.720	JD	28,600	343,200	08/11/2009	12/01/2038
167560-PL-9	CHICAGO IL MET WTR RECLM DIST BABS 09	R		2	1FE	6,000,000	106.3290	6,379,740	6,000,000	6,000,000					5.720	5.720	JD	28,600	343,200	08/11/2009	12/01/2038
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1			1	1FE	23,250,000	111.3360	25,885,620	23,250,000	23,250,000					7.250	7.250	MN	280,938	1,685,625	06/10/2009	11/01/2038
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B			2	1FE	21,275,000	100.4040	21,360,951	21,275,000	21,275,091		(3)			6.310	6.310	MN	171,536	1,342,453	06/18/2009	11/15/2031
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON O	@			1FE	182,488	56.7460	309,266	545,000	291,034		16,253			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	99.7840	1,247,300	1,250,000	1,185,644		66,433			0.000	5.850	NA			06/09/2006	12/01/2014
23223P-CX-3	CUYAHOGA CNTY OH G O VAR PURP 09A			2	1FE	15,000,000	106.5440	15,981,600	15,000,000	15,000,000					6.034	6.034	JD	75,425	905,100	12/16/2009	12/01/2034
235218-L8-5	DALLAS TX G O 2005 CAP TXBL	@			1FE	1,526,290	46.3900	2,449,392	5,280,000	2,464,028		129,451			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	43.6120	8,371,323	19,195,000	8,474,787		446,010			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	40.9600	11,139,072	27,195,000	11,374,988		598,640			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	38.3680	11,577,544	30,175,000	11,957,008		629,282			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	33.4210	12,146,862	36,345,000	12,926,050		680,273			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	31.1890	9,353,581	29,990,000	10,104,710		531,785			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	29.0720	7,414,814	25,505,000	8,141,133		428,454			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	105.8670	10,586,700	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	105.8950	10,589,500	10,000,000	10,000,000					4.660	4.660	FA	176,044	466,000	11/10/2010	02/15/2024
249174-MQ-3	DENVER CO SCH DIST NO 1 G O BABS 09C			2	1FE	20,000,000	108.1470	21,629,400	20,000,000	20,000,000					5.664	5.664	JD	94,400	1,132,800	12/09/2009	12/01/2033
251129-5D-0	DETROIT MI SCH DIST BLDG & SITE BABS 09			2	1FE	15,000,000	106.3710	15,955,650	15,000,000	15,000,000					7.747	7.747	MN	193,675	1,162,050	12/17/2009	05/01/2039
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1			1	1FE	3,700,000	106.4260	3,937,762	3,700,000	3,700,000					6.350	6.350	JJ	108,338	234,950	01/21/2010	01/15/2030
318045-MB-4	FINNEY CNTY KS USD NO 457 BABS 09B			1	1FE	9,020,000	109.8800	9,911,176	9,020,000	9,020,000					6.783	6.783	MS	203,942	611,827	06/02/2009	09/01/2034
357334-JT-9	FREMONT MI PUB SCH DIST BABS 2009			1	1FE	10,000,000	108.2470	10,824,700	10,000,000	10,000,000					6.890	6.890	MN	114,833	689,000	06/05/2009	05/01/2039
360046-09-0	FULTON CNTY GA G O LIBR BABS 10 B			2	1FE	8,000,000	96.1980	7,695,840	8,000,000	8,000,000					5.148	5.148	JJ	205,920	411,840	09/15/2010	07/01/2039
392643-SF-0	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	154,936	105.2920	163,203	155,000	154,954		13			5.000	5.014	AO	1,938	7,750	07/26/2012	04/01/2017
392643-SJ-2	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	254,523	105.5130	269,058	255,000	254,598		53			5.200	5.273	AO	3,315	13,260	07/26/2012	04/01/2020
392643-SP-8	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	614,745	105.2920	647,546	615,000	614,817		51			5.000	5.014	AO	7,688	30,750	07/26/2012	04/01/2017
392643-SS-2	GREEN BAY WI AREA PUB SD G O 05 A REF			1	1FE	743,606	105.5130	786,072	745,000	743,826		155			5.200	5.273	AO	9,685	38,740	07/26/2012	04/01/2020
434110-QJ-4	HOBOKEN NJ PENSION 2003 CAP	@R			2FE	335,760	35.7150	428,580	1,200,000	546,229		29,351			0.000	5.600	NA			03/04/2005	04/01/2028
434110-QK-1	HOBOKEN NJ PENSION 2003 CAP	@			2FE	338,893	32.7370	419,034	1,280,000	551,330		29,625			0.000	5.600	NA			03/04/2005	04/01/2029
434110-QL-9	HOBOKEN NJ PENSION 2003 CAP	@R			2FE	339,482	30.0440	407,096	1,355,000	552,283		29,676			0.000	5.600	NA			03/04/2005	04/01/2030
434110-QM-7	HOBOKEN NJ PENSION 2003 CAP	@			2FE	340,195	27.6210	396,361	1,435,000	553,450		29,739			0.000	5.600	NA			03/04/2005	04/01/2031
434110-QN-5	HOBOKEN NJ PENSION 2003 CAP	@			2FE	228,817	25.4530	259,621	1,020,000	372,253		20,003			0.000	5.600	NA			03/04/2005	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
434110-QP-0	HOBOKEN NJ PENSION 2003 CAP	6R			2FE	341,771	23.2200	373,842	1,610,000	556,011		29,877			0.000	5.600	NA			03/04/2005	04/01/2033
438670-Q6-1	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	7,055,000	92.2440	6,507,814	7,055,000	7,055,000					2.412	2.412	MN	28,361	161,186	10/26/2012	11/01/2021
438670-Q7-9	HONOLULU CITY & CNTY HI 2012 SER G TAXAB				1FE	3,500,000	90.5960	3,170,860	3,500,000	3,500,000					2.512	2.512	MN	14,653	83,280	10/26/2012	11/01/2022
442403-FR-7	HOUSTON TX INDPT SCH DIST BABS 09A-2			1	1FE	28,000,000	110.8120	31,027,360	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	110.7610	22,152,200	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	106.8660	8,549,280	8,000,000	8,000,000					5.111	5.111	MS	136,293	408,880	11/17/2010	03/01/2023
442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B			1	1FE	37,000,000	109.9810	40,692,970	37,000,000	37,000,000					6.319	6.319	MS	779,343	2,338,030	11/17/2010	03/01/2030
454622-QL-8	INDIANA BOND BK TXBL SCH SEVER 03-5A	R		1	1FE	15,600,000	100.1320	15,620,592	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	1	4,025,000	102.8740	4,140,679	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	R		1	1	4,035,000	102.8740	4,150,966	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	1	4,050,000	102.9000	4,167,450	4,050,000	4,050,000					6.120	6.119	JJ	114,291	247,860	06/10/2004	01/15/2020
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E	R		2	1FE	2,643,003	104.2260	2,814,102	2,700,000	2,685,673		4,122			5.380	5.715	MS	48,420	167,049	04/20/2006	09/01/2016
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (			1	1FE	5,000,000	110.1340	5,506,700	5,000,000	5,000,000					6.349	6.516	FA	119,926	317,450	12/03/2010	02/15/2041
486063-MH-0	KATY TX INDPT SCH DIST PSF BABS 2010 D (	R		1	1FE	5,000,000	110.1340	5,506,700	5,000,000	5,000,000					6.349	6.516	FA	119,926	317,450	12/03/2010	02/15/2041
505321-AH-2	LA VISTA NE ECON DEV FND CON CTR 2007			1	1FE	6,440,000	98.0110	6,311,908	6,440,000	6,440,000					7.730	8.514	AO	105,094	497,812	07/13/2007	10/15/2029
517840-2R-4	LAS VEGAS VY WTR DIST TAXABLE - REF SERB	R		1	1FE	5,000,000	102.2750	5,113,750	5,000,000	5,000,000					4.658	4.658	JD	19,408	232,900	09/29/2011	06/01/2025
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB			1	1FE	5,000,000	101.3210	5,066,050	5,000,000	5,000,000					4.708	4.708	JD	19,617	235,400	09/29/2011	06/01/2026
59656N-QP-5	MIDDLESEX CNTY NJ PENSION 04 TXBL	R		2	1FE	1,500,000	105.5030	1,582,545	1,500,000	1,500,000					5.160	5.160	AO	19,350	77,400	02/19/2004	10/01/2021
602245-UM-2	MILWAUKEE CNTY WI G O PENSION 09 A			2	1FE	5,000,000	117.5600	5,878,000	5,000,000	5,000,000					6.840	6.840	JD	28,500	342,000	03/20/2009	12/01/2028
642713-P4-7	NEW BRITAIN CT G O PENSION 2005	R		2	1FE	945,000	92.5430	874,531	945,000	945,000					4.930	4.931	JD	3,882	46,589	07/14/2005	06/01/2023
642815-ZG-2	NEW BRUNSWICK NJ PENSION 2003 CAP	6		2	1FE	1,426,232	39.8640	2,260,289	5,670,000	2,398,917		139,624			0.000	6.111	NA			03/22/2005	10/15/2029
650366-7T-8	NEWARK NJ G O PENSION 03 CAP	6			1FE	717,544	56.8440	1,412,573	2,485,000	1,397,545		84,308			0.000	6.320	NA			04/09/2003	04/01/2023
650366-7U-5	NEWARK NJ G O PENSION 03 CAP	6			1FE	540,460	52.5300	1,050,600	2,000,000	1,054,832		63,826			0.000	6.340	NA			04/09/2003	04/01/2024
650366-8A-8	NEWARK NJ G O PENSION 03 CAP	6			1FE	891,268	33.9420	1,658,067	4,885,000	1,752,210		107,140			0.000	6.410	NA			04/09/2003	04/01/2030
650366-8B-6	NEWARK NJ G O PENSION 03 CAP	6			1FE	948,947	31.6510	1,753,465	5,540,000	1,865,621		114,076			0.000	6.410	NA			04/09/2003	04/01/2031
650366-8D-2	NEWARK NJ G O PENSION 03 CAP	6			1FE	1,200,584	26.8290	1,668,764	6,220,000	2,088,575		115,108			0.000	5.750	NA			03/22/2004	04/01/2033
685312-GR-5	ORANGE TWNSHP NJ WTR-SWR UTIL 03 B	R		2	1FE	2,404,760	101.2520	2,505,987	2,475,000	2,454,707		6,248			4.550	4.850	JD	9,384	112,613	03/03/2004	06/01/2018
68583R-BK-7	OREGON CMNTY CLG LTD TAX PENSION 2004	R			1FE	2,787,443	111.2890	3,271,897	2,940,000	2,887,712		13,167			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	109.1040	6,655,344	6,100,000	6,100,000					5.440	5.441	JD	922	331,840	02/11/2004	06/30/2023
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A	6			1FE	2,333,192	78.9800	4,952,046	6,270,000	4,525,480		260,612			0.000	6.020	NA			10/11/2002	06/30/2019
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	6			1FE	3,355,500	72.9790	7,297,900	10,000,000	6,671,242		402,939			0.000	6.328	NA			12/17/2002	06/30/2020
686053-AT-6	OREGON SCH BRD PENSION OBLIG 02A	6R			1FE	2,182,692	72.9790	4,604,975	6,310,000	4,270,466		249,051			0.000	6.100	NA			10/11/2002	06/30/2020
686053-CH-0	OREGON SCH BRD PENSION OBLIG 03A	6			1FE	270,124	86.8020	468,731	540,000	428,111		21,542			0.000	5.230	NA			01/26/2005	06/30/2018
686053-CX-3	OREGON SCH BRD PENSION OBLIG 03A	6R			1FE	13,751,459	76.3480	24,148,872	31,630,000	22,388,356		1,159,649			0.000	5.390	NA			10/28/2004	06/30/2020
686053-CL-1	OREGON SCH BRD PENSION OBLIG 03A	6			1FE	15,585,755	71.2870	31,797,566	44,605,000	28,427,844		1,657,680			0.000	6.100	NA			07/14/2004	06/30/2021
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A	6			1FE	6,314,213	66.1940	10,802,861	16,320,000	10,306,124		542,692			0.000	5.483	NA			04/12/2005	06/30/2022
686053-CN-7	OREGON SCH BRD PENSION OBLIG 03A	6			1FE	3,737,240	61.3310	7,973,030	13,000,000	7,232,645		433,028			0.000	6.270	NA			04/04/2003	06/30/2023
736679-LA-7	PORTLAND OR G O PENSION 99C CAP	6			1FE	13,036,170	60.1270	24,787,356	41,225,000	22,496,102		1,270,787			0.000	5.900	NA			08/06/2004	06/01/2024
736679-LB-5	PORTLAND OR G O PENSION 99C CAP	6			1FE	9,452,531	55.8150	17,791,031	31,875,000	16,356,696		928,483			0.000	5.930	NA			08/06/2004	06/01/2025
755553-TY-0	READING PA G O 2006 TXBL			1	1FE	2,885,000	100.5440	2,900,694	2,885,000	2,885,000					5.530	5.503	MN	20,386	159,541	12/04/2006	11/15/2031
779240-HF-0	ROUND ROCK TX ISD BABS 2010 D (PSF)			1	1FE	7,000,000	110.7690	7,753,830	7,000,000	7,000,000					6.024	5.860	FA	175,700	421,680	12/01/2010	08/01/2035
895130-K3-5	TRENTON NJ G O PENSION 2003 A CAP	6		2	1FE	2,380,032	65.6040	4,096,970	6,245,000	4,420,943		281,407			0.000	5.431	NA			03/25/2004	04/01/2022
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09			1	1FE	10,948,750	105.1350	11,507,026	10,945,000	10,947,309		(352)			6.580	6.556	MN	120,030	720,181	05/19/2009	05/01/2039
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C			1	1FE	23,200,000	104.5390	24,253,048	23,200,000	23,200,000					6.540	6.540	FA	632,200	1,517,280	05/19/2009	08/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						548,190,993	XXX	668,257,526	845,100,000	634,976,151		11,545,054			XXX	XXX	XXX	7,084,620	25,986,217	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						548,190,993	XXX	668,257,526	845,100,000	634,976,151		11,545,054			XXX	XXX	XXX	7,084,620	25,986,217	XXX	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN CA SR 99C	R		2	1FE	5,355,265	108.2730	5,364,927	4,955,000	5,114,887		(37,096)			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	104.6070	24,514,650	23,435,000	23,462,311		(4,124)			6.600	6.328	AO	386,678	1,546,710	08/09/2002	10/01/2029
010869-CB-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	1,438,050	62.7860	3,139,300	5,000,000	3,018,260		190,314			0.000	6.620	NA			08/08/2002	10/01/2021
010869-CC-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	1,886,360	57.7400	4,041,800	7,000,000	3,959,157		249,638			0.000	6.620	NA			08/08/2002	10/01/2022
010869-CE-3	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	672,647	28.4410	952,774	3,350,000	1,198,832		71,338			0.000	6.230	NA			07/27/2004	10/01/2030
010869-CF-0	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	566,520	26.1560	784,680	3,000,000	1,009,690		60,083			0.000	6.230	NA			07/27/2004	10/01/2031
010869-CG-8	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	3,374,400	24.0750	4,574,250	19,000,000	6,014,113		357,881			0.000	6.230	NA			07/27/2004	10/01/2032
010869-CH-6	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	3,173,570	22.0580	4,191,020	19,000,000	5,656,196		336,584			0.000	6.230	NA			07/27/2004	10/01/2033
010869-CJ-2	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	2,984,710	20.1850	3,835,150	19,000,000	5,319,599		316,555			0.000	6.230	NA			07/27/2004	10/01/2034
010869-CK-9	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	6			1FE	2,807,250	18.4100	3,497,900	19,000,000	5,003,234		297,721			0.000	6.230	NA			07/27/2004	10/01/2035

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
010869-CL-7	ALAMEDA CORRIDOR TRANSN CA SR 99C CAP	@			1FE	3,913,527	16.8420	4,743,549	28,165,000	6,975,018		415,065			0.000	6.230	NA			07/27/2004	10/01/2036
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL	@			2FE	14,739,550	21.6820	19,237,355	88,725,000	26,356,560		1,569,546			0.000	6.247	NA			11/17/2005	10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B			1	2FE	9,573,770	90.1920	8,879,402	9,845,000	9,632,148		9,695			5.250	5.868	MS	172,288	425,644	12/04/2006	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B	@		2	2FE	9,926,339	59.5660	16,458,086	27,630,000	16,444,482		1,267,007			0.000	5.924	NA			10/27/2005	03/01/2025
02554C-AB-5	AMERICAN EAGLE NW LLC WA MILITARY 05A AB			2	1FE	14,470,000	100.3000	14,513,410	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	2,600,000	99.8000	2,594,800	2,600,000	2,600,000					5.270	5.271	JD	6,090	131,750	01/27/2005	12/15/2018
02765U-CQ-5	AMERICAN MUN PWR-OHIO INC BABS 09			1	1FE	10,000,000	103.8270	10,382,700	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	105.0270	5,251,350	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	108.0890	22,158,245	20,500,000	20,500,000					6.424	6.424	FA	497,503	1,316,920	11/19/2009	02/15/2032
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93			2	1FE	3,773,931	114.7940	4,385,131	3,820,000	3,811,023		1,128			6.875	7.022	FA	109,427	250,594	12/27/1993	02/01/2021
072024-ND-0	BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F			2	1FE	13,000,000	119.9310	15,591,030	13,000,000	13,000,004					6.263	6.263	AO	203,548	814,190	10/28/2009	04/01/2049
115062-DC-2	BROWARD CNTY FL PROF SPORTS FAC TAX 06B	R		2	1FE	8,525,000	104.8530	8,938,718	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	106.9970	12,518,649	11,700,000	11,616,174		2,239			7.400	7.555	JJ	432,900	865,800	06/05/2009	07/01/2034
13033W-RD-7	CALIFORNIA INFRA SCRIPPS RESEARCH 05 B	R		2	1FE	1,054,274	105.7350	1,215,953	1,150,000	1,093,084		6,055			5.040	5.880	JJ	28,980	57,960	04/06/2006	07/01/2023
156809-BX-2	CERRITOS REDEV AGY CA LOS COYOTES 93B			2	2	10,586,000	104.7350	10,473,500	10,000,000	10,071,349		(20,191)			7.800	7.508	MN	130,000	780,000	09/16/1997	11/01/2019
163103-UJ-1	CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX				1FE	2,500,000	98.3630	2,459,075	2,500,000	2,500,000					3.903	3.903	JJ	48,788	97,575	10/27/2011	07/01/2023
16768T-JE-5	CHICAGO IL SALES TAX REV REF 09C	@			1FE	2,181,828	29.0450	2,609,693	8,985,000	2,850,944		176,136			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	26.6230	2,332,175	8,760,000	2,602,972		161,055			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	104.1030	10,410,300	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	109.8540	3,789,963	3,450,000	3,450,000					6.742	6.742	MN	38,767	232,599	11/05/2010	11/01/2040
172311-GB-2	CINCINNATI OH WTR SYS BABS 2009B			1	1FE	5,000,000	108.1260	5,406,300	5,000,000	5,000,000					6.458	6.458	JD	26,908	322,900	07/23/2009	12/01/2034
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF			2	1FE	384,852	101.8390	397,172	390,000	389,676		391			5.200	5.400	JD	1,690	10,920	06/07/2004	06/01/2014
194315-AJ-6	COLLEGE PK GA INTL ARPRT RENTAL CAR 06A	R			1FE	2,190,000	102.9410	2,254,408	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				1FE	2,000,000	104.8430	2,096,860	2,000,000	2,000,000					5.788	5.786	JJ	57,880	115,760	06/08/2006	01/01/2016
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B			2	1FE	3,467,450	110.4560	3,865,960	3,500,000	3,470,000		637			6.450	6.599	MS	66,471	225,750	07/16/2009	09/15/2039
196632-HE-6	COLORADO SPRINGS CO UTIL SYS BABS 09D2			2	1FE	5,000,000	113.2060	5,660,300	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	102.2880	15,343,200	15,000,000	15,000,000					5.538	5.538	MN	106,145	830,700	09/30/2010	11/15/2040
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U				1Z		100.0010								8.450	0.000	JD	4,774		07/12/1994	12/01/2013
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B			2	1FE	4,000,000	106.3510	4,254,040	4,000,000	4,000,000					5.740	5.740	JD	19,133	229,600	10/29/2009	12/01/2029
207758-KH-5	CONNECTICUT SPL TAX TRANSN BABS 09B	R		2	1FE	4,500,000	106.3510	4,785,795	4,500,000	4,500,000					5.740	5.740	JD	21,525	258,300	10/29/2009	12/01/2029
21224R-AN-6	CONTRA COSTA CNTY CA FIRE PENSION 05	R			1FE	7,522,920	106.5470	8,545,069	8,020,000	7,789,750		42,862			4.960	5.680	FA	165,747	397,792	08/03/2006	08/01/2018
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A			2	1FE	13,211,501	113.7910	14,849,726	13,050,000	12,817,837		19,563			8.625	8.636	JD	93,797	1,110,469	04/12/1993	06/01/2022
235241-LS-3	DALLAS TX AREA RAPID TRANS BABS 09 B			2	1FE	15,000,000	115.2820	17,292,300	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	107.6510	32,295,300	30,000,000	30,000,000					6.249	6.249	JD	156,225	1,874,700	06/17/2009	12/01/2034
24919P-FT-6	DENVER CO SCH DIST NO 1 COP 97	@			1FE	458,699	97.6560	947,263	970,000	843,659		58,107			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	97.6560	12,036,102	12,325,000	10,723,536		736,752			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	96.2680	3,884,414	4,035,000	3,510,707		241,200			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	95.5190	11,390,641	11,925,000	10,125,325		545,241			0.000	5.613	NA			05/22/2008	12/15/2016
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2	R		2	1FE	2,490,000	99.5900	2,479,791	2,490,000	2,490,000					5.958	5.959	FA	61,814	148,354	05/04/2006	02/01/2020
25477G-CY-9	DISTRICT COLUMBIA INC TAX BABS 09E			2	1FE	6,000,000	108.8200	6,529,200	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	105.8550	7,939,125	7,500,000	7,500,000					5.522	5.522	AO	103,538	414,150	10/20/2010	10/01/2044
261149-AE-8	DOWNTOWN DALLAS TX DEV AUTH TIF 06	@R			1FE	1,698,021	99.1130	2,656,228	2,680,000	2,590,723		137,303			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	61.6660	3,527,295	5,720,000	3,558,841		190,574			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	51.9210	3,473,515	6,690,000	3,577,646		204,721			0.000	5.980	NA			07/11/2006	08/15/2024
276731-YG-5	EASTERN MI UNIV BABS 09			1	2FE	4,275,000	106.2380	4,541,675	4,275,000	4,275,000					7.210	7.210	FA	116,442	308,228	05/29/2009	02/15/2038
29270C-YQ-2	ENERGY NORTHWEST WA COLUMBIA GEN TXB	R			1FE	20,000,000	95.2010	19,040,200	20,000,000	20,000,000					2.953	2.953	JJ	295,300	505,291	08/16/2012	07/01/2022
313590-ES-8	FANNIE MAE				1FE	3,626,858	101.6780	3,695,995	3,635,000	3,630,315		1,587			1.375	1.306	MN	14,427	44,453	10/18/2011	11/15/2016
313590-ES-8	FANNIE MAE	0			1FE	11,738,646	101.6780	11,962,417	11,765,000	11,749,838		5,136			1.375	1.306	MN	46,695	143,877	10/18/2011	11/15/2016
3136F3-LA-2	FANNIE MAE	@			1FE	2,262,378	39.8790	3,310,779	8,302,000	2,789,390		149,825			0.000	5.598	NA			03/15/2010	10/03/2033
31771K-AA-5	FICO STRIP PRINC	@			1FE	39,148	86.3430	43,172	50,000	42,123		1,241			0.000	3.012	NA			07/19/2011	09/26/2019
317705-AE-1	FINANCING CORP	R			1	251,500	132.5050	265,010	200,000	218,773		(3,644)			9.800	7.200	AO	4,628	19,600	07/24/2000	04/06/2018
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B			2	1FE	1,830,881	109.1390	2,046,356	1,875,000	1,857,340		2,763			4.930	5.199	AO	23,109	91,821	11/21/2005	04/01/2020
31358D-CS-1	FNMA PRIN STRIP	@			1FE	6,342,086	52.0890	9,031,764	17,339,000	7,803,870		415,280			0.000	5.542	NA			03/15/2010	08/07/2028
3137EA-DA-4	FREDDIE MAC				1FE	498,635	100.4320	502,158	500,000	499,550		450			0.625	0.725	JD	17	3,125	12/15/2011	12/29/2014
3137EA-DB-2	FREDDIE MAC	LS			1FE	9,941,800	95.5970	9,559,650	10,000,000	9,952,160		5,329			2.375	2.441	JJ	110,833	237,500	01/12/2012	01/13/2022
3137EA-DG-1	FREDDIE MAC				1FE	144,972	98.2300	142,434	145,000	144,979		4			1.750	1.659	MN	219	2,538	04/12/2012	05/30/2019
3137EA-DG-1	FREDDIE MAC	0			1FE	10,852,938	98.2300	10,662,867	10,855,000	10,853,409		278			1.750	1.659	MN	16,358	189,963	04/12/2012	05/30/2019

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
358266-CB-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	1,253,756	53.5610	2,075,489	3,875,000	2,152,934		115,884			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	49.4330	3,707,475	7,500,000	3,929,334		212,585			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	39.2150	6,239,107	15,910,000	6,520,150		382,931			0.000	5.660	NA			03/11/2004	08/15/2028
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	5,247,513	32.7650	7,521,206	22,955,000	9,062,507		492,804			0.000	5.670	NA			03/11/2004	08/15/2030
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP	@R			1FE	4,985,766	32.7650	7,146,047	21,810,000	8,610,467		468,222			0.000	5.670	NA			03/11/2004	08/15/2030
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	@			1FE	4,577,373	27.1350	6,076,069	22,392,000	7,905,091		429,858			0.000	5.670	NA			03/11/2004	08/15/2032
358266-CK-8	FRESNO CNTY CA PENSION 2004 A CAP	@R			1FE	4,577,577	27.1350	6,076,341	22,393,000	7,905,444		429,877			0.000	5.670	NA			03/11/2004	08/15/2032
359900-LH-8	FULTON CNTY GA DEV GA TECH FDTN 02B	R		2	1FE	2,722,300	110.6470	2,766,175	2,500,000	2,584,487		(18,425)			6.600	5.748	MN	27,500	165,000	07/27/2004	11/01/2020
362832-AR-8	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	754,020	75.8530	1,517,060	2,000,000	1,424,437		81,639			0.000	5.990	NA			03/18/2003	10/01/2019
362832-AS-6	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	878,228	70.4710	1,765,299	2,505,000	1,673,047		97,114			0.000	6.070	NA			03/18/2003	10/01/2020
362832-AY-3	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,096,088	43.8570	2,017,422	4,600,000	2,114,429		125,050			0.000	6.190	NA			03/18/2003	10/01/2026
362832-AZ-0	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,104,592	40.4050	2,004,088	4,960,000	2,137,077		126,936			0.000	6.218	NA			03/18/2003	10/01/2027
362832-BA-4	GAINESVILLE FL PENSION OBLIG 2003 A	@			1FE	1,126,366	37.3430	1,994,116	5,340,000	2,172,833		128,504			0.000	6.190	NA			03/18/2003	10/01/2028
362848-NF-6	GAINESVILLE FL UTILS SYS 2005 B	R		2	1FE	16,086,825	104.9850	17,380,267	16,555,000	16,328,340		38,082			5.310	5.310	AO	219,768	879,071	11/03/2005	10/01/2021
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B			2	1FE	4,000,000	110.1020	4,404,080	4,000,000	4,000,000					7.155	7.155	JD	23,850	286,200	11/18/2010	06/01/2040
386442-UJ-4	GRAND RIVER DAM AUTH OK 2010 B	R		2	1FE	20,465,000	110.1020	22,532,374	20,465,000	20,465,000					7.155	7.155	JD	122,023	1,464,271	11/18/2010	06/01/2040
387883-KL-4	GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z	R		2	1FE	5,000,000	106.7510	5,337,550	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	R		2	1FE	8,524,797	104.6640	8,927,839	8,530,000	8,526,722		286			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	R		2	1FE	9,990,600	108.3240	10,832,400	10,000,000	9,991,277		198			5.830	5.910	JJ	291,500	583,000	04/15/2010	01/01/2040
409327-DS-9	HAMPTON ROADS VA SANI DIST BABS 09B	R		2	1FE	16,345,000	109.8630	17,957,107	16,345,000	16,345,000					5.864	5.864	MN	159,745	958,471	11/04/2009	11/01/2039
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 C			1	1FE	8,384,060	111.7110	9,495,435	8,500,000	8,393,024		2,217			6.875	6.960	MN	97,396	584,375	05/29/2009	11/01/2038
438701-RH-9	HONOLULU HI CITY & CNTY WSTWTR 2010 BAB			1	1FE	10,000,000	106.8510	10,685,100	10,000,000	10,000,000					6.121	6.121	JJ	306,050	612,100	10/27/2010	07/01/2040
44329H-AD-6	HP COMMUNITIES LLC MA 2008A			2	1FE	3,700,000	85.5550	4,277,750	5,000,000	3,728,418		6,665			5.820	7.888	MS	85,683	291,000	11/25/2008	09/15/2053
44329H-AJ-3	HP COMMUNITIES LLC MA 2008A	R		2	1FE	15,052,043	87.7490	16,672,310	19,000,000	15,231,304		42,686			5.780	7.431	MS	323,359	1,098,200	11/05/2008	03/15/2046
44329H-AK-0	HP COMMUNITIES LLC MA 2008A	R		2	1FE	15,710,938	85.3960	17,079,200	20,000,000	15,803,987		21,761			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	91.9540	2,055,172	2,235,000	1,953,930		9,599			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	88.5000	3,982,500	4,500,000	3,762,804		8,331			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	88.5000	3,243,525	3,665,000	3,054,590		3,210			6.160	7.483	MS	66,475	225,764	11/05/2008	09/15/2053
45200F-CE-7	ILLINOIS FIN AUTH ARGONNE THEORY 07			2	1FE	10,000,000	94.4410	9,444,100	10,000,000	10,000,275		(13)			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	105.9550	9,006,175	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	112.9850	5,649,250	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			1	1FE	16,000,000	107.6010	17,216,160	16,000,000	16,000,141		(3)			5.851	5.851	JD	78,013	936,160	11/24/2009	12/01/2034
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B			2	1FE	15,500,000	115.9170	17,967,135	15,500,000	15,500,000					6.596	6.596	FA	425,992	1,022,380	06/23/2009	02/01/2039
457074-AK-8	INGLEWOOD CA PENSION OBLIG 05 A TXBL	@		2	2FE	4,948,601	13.5170	3,404,256	25,185,000	8,382,485		535,729			0.000	6.740	NA			11/30/2005	09/01/2035
46257T-BC-2	IOWA ST SPL OBLIG IJOBS PROG BABS 09B			1	1FE	14,415,320	109.7690	15,916,505	14,500,000	14,423,651		2,103			6.750	6.703	JD	81,563	978,750	07/14/2009	06/01/2034
469383-ZW-6	JACKSONVILLE FL EXCISE TAX 2006 C				1FE	2,725,000	108.6800	2,961,530	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	110.0480	3,152,875	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	109.6930	3,477,268	3,170,000	3,170,000					5.220	5.220	AO	41,369	165,474	01/12/2006	10/01/2019
47770V-AX-8	JOBSOHIO BEVERAGE-B				1FE	5,000,000	92.4490	4,622,450	5,000,000	5,000,000					3.235	3.235	JJ	80,875	67,396	01/29/2013	01/01/2023
49151E-QS-5	KENTUCKY ST PPTY & BLDGS PROJ 78 2003	R			1FE	2,624,066	103.1250	2,810,156	2,725,000	2,715,629		11,944			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	109.5710	9,861,390	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	107.8100	14,554,350	13,500,000	13,500,000					6.155	6.155	MN	138,488	830,925	10/28/2009	11/01/2029
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010			1	1FE	3,000,000	112.1070	3,363,210	3,000,000	3,000,000					6.750	6.750	MS	67,500	202,500	11/18/2010	09/01/2040
537011-BB-3	LITTLE BLUE VALLEY MO SWR BABS 2010	R		1	1FE	20,000,000	112.1070	22,421,400	20,000,000	20,000,000					6.750	6.750	MS	450,000	1,350,000	11/18/2010	09/01/2040
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P			2	1FE	11,913,698	102.7030	12,586,253	12,255,000	11,971,428		11,217			8.000	9.006	MS	326,800	980,400	06/23/2008	09/01/2038
544525-NZ-7	LOS ANGELES CA DEPT WTR PWR BABS 09C			2	1FE	12,000,000	110.9700	13,316,400	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	113.9790	14,247,375	12,500,000	12,500,000					6.582	6.582	MN	105,129	822,750	11/18/2009	05/15/2039
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDOIN 09 B			2	1FE	4,797,025	111.3820	5,290,645	4,750,000	4,793,877		(764)			6.667	6.408	JJ	158,341	316,683	05/05/2009	07/01/2039
566130-AA-1	MARBURY AL WTR SYS SER 2007			2	1FE	4,720,000	90.2520	4,259,894	4,720,000	4,720,000					6.550	6.550	FA	116,794	309,160	11/28/2007	08/15/2037
574295-DH-1	MARYLAND STAD CAMDEN STATION LSE 04			2	1FE	3,823,600	102.0420	4,081,680	4,000,000	3,895,748		9,310			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	112.5710	9,005,680	8,000,000	8,000,000					5.888	5.888	JJ	235,520	471,040	12/10/2009	07/01/2043
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09			2	1FE	5,250,000	129.6690	6,807,623	5,250,000	5,250,000					7.336	7.336	MN	49,212	385,140	04/23/2009	11/15/2039
592643-AA-8	METRO WA DC ARPT DULLES TOLL BABS 09D			2	2FE	9,000,000	110.6710	9,960,390	9,000,000	9,000,000					7.462	7.462	AO	167,895	671,580	08/05/2009	10/01/2046
59266T-CJ-8	METROPOLITAN WTR DIST SOUTHN CA BABS 08D			1	1FE	10,000,000	107.5570	10,755,700	10,000,000	10,000,000					6.538	6.538	JJ	326,900	653,800	07/31/2009	07/01/2039
59333A-DF-5	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B	R		2	1	3,492,300	112.6820	3,943,870	3,500,000	3,496,333		509			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	1,575,000	100.3030	1,579,772	1,575,000	1,575,000					6.100	6.100	AO	24,019	74,268	05/01/2008	04/01/2015
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0			1	1FE	4,900,000	107.2910	5,257,259	4,900,000	4,900,000					6.910	6.910	JJ	169,295	338,590	09/17/2009	07/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 09 B			1	1FE	43,701,240	118.4840	52,132,960	44,000,000	43,748,910		12,001			7.625	7.990	MS	987,861	3,355,000	06/17/2009	09/15/2027
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL	@			1FE	820,081	143.6020	1,645,976	3,775,000	1,531,481		97,258			0.000	6.670	NA			06/10/2004	10/01/2027
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	1,146,827	124.0120	1,827,313	7,610,000	2,145,741		130,039			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	122.3430	2,027,627	9,075,000	2,398,801		145,594			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	120.7910	2,032,320	9,775,000	2,421,925		147,211			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	119.3440	2,068,841	10,695,000	2,483,240		151,163			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	118.1190	2,156,161	11,900,000	2,588,695		157,820			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	116.8990	2,141,948	12,675,000	2,582,885		157,700			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	115.6780	2,171,403	13,850,000	2,643,354		161,629			0.000	6.410	NA			12/18/2003	04/01/2040
60242N-DR-9	MILWAUKEE WI REDEV TXBL PENSION 03 CAP	@			1FE	113,832	114.5430	174,516	1,200,000	214,446		13,132			0.000	6.420	NA			12/18/2003	04/01/2041
626207-YF-5	MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P			2	1FE	22,000,000	105.1140	23,125,080	22,000,000	22,000,000					6.637	6.637	AO	365,035	1,460,140	03/04/2010	04/01/2057
64469D-QB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J			1	1FE	10,075,000	93.7630	9,446,622	10,075,000	10,075,000					5.950	5.950	JJ	299,731	580,274	10/06/2006	01/01/2037
644693-KW-2	NEW HAMPSHIRE ST TPK SYS BABS 09 A			2	1FE	8,000,000	109.2600	8,740,800	8,000,000	8,000,000					6.009	6.009	MN	80,120	480,720	11/18/2009	11/01/2039
64578J-AB-2	NEW JERSEY ECON MOTOR VEH SURG 05A	@			1FE	11,758,517	92.7960	19,218,052	20,710,000	17,987,795		985,911			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	88.8860	9,701,907	10,915,000	9,030,210		476,074			0.000	5.490	NA			12/09/2005	07/01/2017
64578J-AD-8	NEW JERSEY ECON MOTOR VEH SURG 05A	@R			1FE	11,275,440	84.1860	18,520,920	22,000,000	17,290,886		901,107			0.000	5.425	NA			01/12/2006	07/01/2018
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	16,954,917	73.0090	32,040,730	43,886,000	29,419,362		1,606,502			0.000	5.695	NA			03/03/2004	02/15/2021
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B	@R			1FE	464,123	73.0090	1,040,378	1,425,000	923,563		54,560			0.000	6.183	NA			09/10/2002	02/15/2021
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	18,454,398	67.9450	40,913,761	60,216,000	36,721,853		2,169,310			0.000	6.183	NA			09/10/2002	02/15/2022
645913-BB-9	NEW JERSEY ECON ST PENSION 1997 B	@			1FE	377,778	62.4690	818,344	1,310,000	751,708		44,405			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	57.7720	18,715,239	32,395,000	17,491,062		1,033,214			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	92.7490	6,399,681	6,900,000	5,752,716		325,493			0.000	5.910	NA			06/21/2004	02/15/2017
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A			2	1FE	2,741,066	102.6370	3,063,714	2,985,000	2,954,124		22,610			4.252	5.603	JJ	63,461	107,788	11/10/2009	01/01/2016
646139-W3-5	NEW JERSEY TURNPIKE AUTH BABS 09 F			2	1FE	5,000,000	131.6650	6,583,250	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
649710-WJ-8	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	25,278,833	94.2430	23,871,752	25,330,000	25,285,824		5,232			2.460	2.462	FA	259,633	576,384	08/08/2012	08/01/2021
649710-WK-5	NEW YORK CITY NY TRANSITIONAL FINANCE AU				1FE	14,443,010	92.6330	13,408,627	14,475,000	14,446,873		2,892			2.560	2.564	FA	154,400	342,768	08/08/2012	08/01/2022
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A				1FE	570,901	99.9930	568,530	570,007	(65)					6.420	6.352	MN	6,083	75,822	06/01/2006	11/01/2027
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A	R			1FE	3,633,469	99.9930	3,626,216	3,626,470	3,630,877		(193)			6.420	6.387	MN	38,803	485,560	07/11/2006	11/01/2027
64970M-ZU-0	NEW YORK NY HSG DEV CORP MULTI FAM 07A			2	1FE	6,603,577	93.7840	6,269,460	6,685,000	6,613,591		1,733			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	8,050,000	80.4310	6,474,696	8,050,000	8,050,000					6.027	6.027	JJ	242,587	481,557	08/16/2006	01/01/2046
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06	R		2	2FE	3,395,000	84.7660	2,877,806	3,395,000	3,395,000					5.900	5.900	MS	66,768	200,305	08/17/2006	03/01/2046
64972F-H3-3	NEW YORK NY MUN WTR FIN BABS 10 AA			1	1FE	16,250,000	107.4720	17,464,200	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	107.8320	21,566,400	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	109.8520	8,238,900	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	106.7480	5,337,400	5,000,000	5,021,058		(3,074)			6.267	6.122	FA	130,563	313,350	10/21/2009	08/01/2039
649902-CR-2	NEW YORK ST DORM PERS INC EDUCATION 05G				1FE	2,997,540	100.9380	3,028,140	3,000,000	2,999,926		353			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	R			1FE	7,117,257	105.2310	7,650,294	7,270,000	7,244,887		19,648			5.200	5.202	MS	111,312	378,040	11/18/2005	03/15/2015
64986A-L2-5	NEW YORK ST ENVIR NYCMWFA BABS 10 B			2	1FE	15,000,000	108.1360	16,220,400	15,000,000	15,000,000					5.807	5.807	JD	38,713	871,050	02/03/2010	06/15/2039
649870-EG-3	NEW YORK ST HSG FIN AGY PERS INC 05 B				1FE	1,027,110	100.8800	1,054,196	1,045,000	1,044,459		2,571			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	R			1FE	1,051,789	104.8990	1,122,419	1,070,000	1,067,108		2,272			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	R		2	1FE	14,500,000	109.4130	15,864,885	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	107.4910	21,498,200	20,000,000	19,957,067		1,128			6.700	6.662	JJ	670,000	1,340,000	07/15/2009	01/01/2039
662903-LC-5	NORTH TX MUN WTR DIST BABS 09D			1	1FE	12,000,000	107.6140	12,913,680	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	108.0820	9,727,380	9,000,000	9,000,000					6.010	6.010	MS	180,300	540,900	10/29/2010	09/01/2040
663903-DM-1	NORTHEAST OH REG SWR DIST BABS 10			1	1FE	20,000,000	104.7980	20,959,600	20,000,000	20,000,000					6.038	6.038	MN	154,304	1,207,600	11/05/2010	11/15/2040
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C			2	1FE	7,350,000	106.3380	7,815,843	7,350,000	7,350,000					6.859	6.859	JJ	252,068	504,137	08/05/2009	01/01/2039
67756A-2N-1	OHIO ST HGR EDUCTNL FAC COMMISSION HOSP-				1FE	4,000,000	102.0620	4,082,480	4,000,000	4,000,000					3.679	3.679	JJ	73,580	147,160	11/16/2011	01/01/2021
67884R-AV-2	OKLAHOMA DEV FIN IDR GOODYEAR 2004	R		2	1FE	1,029,050	101.5970	1,015,970	1,000,000	1,001,020		(3,936)			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	104.4470	1,044,470	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	R		2	1FE	1,290,000	104.3740	1,346,425	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	107.0680	1,547,133	1,445,000	1,445,385		(113)			5.250	5.241	JJ	37,931	75,863	11/19/2004	07/01/2017
681793-4Q-5	OMAHA NE PUB PWR DIST ELEC BABS 10 A			2	1FE	10,000,000	100.0290	10,002,900	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	109.8520	24,755,148	22,535,000	22,535,000					6.400	6.400	FA	600,933	1,442,240	03/19/2008	02/01/2026
68428L-BB-9	ORANGE CNTY CA PENSION 96 CAP	@			1FE	7,734,735	92.5270	12,781,680	13,814,000	12,087,433		590,300			0.000	5.070	NA			01/26/2005	09/01/2016
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER TAX BABS1			2	1FE	16,000,000	113.1390	18,102,240	16,000,000	16,000,000					5.834	5.834	MN	119,273	933,440	04/01/2010	11/15/2034
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS REF 2006 B	R		2	1FE	10,615,000	108.2820	11,494,134	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	103.9150	9,882,317	9,510,000	9,230,463		16,514			5.400	5.593	FA	213,975	513,540	11/04/2010	08/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P-AS-1	PENNSYLVANIA COMWLTH FIN AUTH 2005 B	R		2	1FE	13,005,000	107.8440	14,025,112	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	38,240,000	105.5780	40,446,932	38,310,000	38,268,994		3,774			5.631	5.655	JD	179,770	2,076,572	04/12/2006	06/01/2023
20281P-CT-7	PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D			2	1FE	11,000,000	103.6260	11,398,860	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	55.3910	12,058,621	21,770,000	11,783,631		682,347			0.000	6.057	NA			05/06/2004	04/15/2024
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B	@R			1FE	2,835,300	59.7860	5,709,563	9,550,000	5,514,589		316,566			0.000	6.000	NA			09/25/2002	04/15/2023
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B	@R			1FE	5,589,498	51.5040	10,913,698	21,190,000	10,871,487		624,083			0.000	6.000	NA			09/25/2002	04/15/2025
718846-AJ-7	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04				1FE	1,786,540	105.3720	1,844,010	1,750,000	1,756,325		(3,939)			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	108.8810	18,019,806	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	110.7640	11,076,400	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	104.0920	2,602,300	2,500,000	2,526,337		(2,294)			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	R		2	1FE	20,236,920	100.1640	20,032,800	20,000,000	20,176,114		(8,126)			6.250	6.153	JJ	625,000	1,250,000	06/02/2004	07/01/2029
720175-SU-3	PIEDMONT SC MUN PWR AGY ELEC 04 A-1	R			1FE	6,390,208	100.0000	6,400,000	6,400,000	6,400,000		1,283			5.200	5.222	JJ	166,400	332,800	07/22/2004	01/01/2014
735389-MT-2	PORT OF SEATTLE WA REV 2009 B-1			1	1FE	19,377,400	111.3070	22,261,400	20,000,000	19,438,448		15,470			7.000	7.238	MN	233,333	1,400,000	06/25/2009	05/01/2036
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL			2	2FE	5,066,121	100.7210	5,111,591	5,075,000	5,071,976		873			5.523	5.552	AO	70,073	280,292	11/10/2009	10/01/2016
744190-AJ-8	PROVO UT SALES TAX 2004 TXBL				2FE	1,676,288	104.2880	1,809,397	1,735,000	1,727,261		6,535			4.820	5.234	FA	31,592	83,627	04/29/2004	02/15/2015
744190-AN-9	PROVO UT SALES TAX 2004 TXBL	R		2	2FE	5,654,160	104.7080	6,282,480	6,000,000	5,789,229		17,846			5.420	5.940	FA	122,853	325,200	06/03/2004	02/15/2026
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0			2	2FE	20,085,000	105.6220	21,214,179	20,085,000	20,085,000					7.242	7.242	JJ	727,278	1,454,556	07/10/2009	01/01/2041
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	57,902	88.9310	44,466	50,000	53,166		(631)			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	R			1	418,470	118.8700	463,593	390,000	409,977		(3,950)			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	95.7870	14,368	15,000	15,768		(152)			5.500	4.237	JJ	413	825	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		1	1FE	878,900	93.5030	878,928	940,000	878,915		15			5.500	6.921	FA	21,542		12/24/2013	08/01/2022
759831-BA-7	RENO NV CAP IMPT REV 2005 C TXBL	@R			2FE	2,354,978	24.9570	2,727,800	10,930,000	3,711,883		200,821			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	23.0070	2,514,665	10,930,000	3,511,147		189,957			0.000	5.640	NA			10/18/2005	06/01/2034
759831-BC-3	RENO NV CAP IMPT REV 2005 C TXBL	@R			2FE	2,107,085	21.1890	2,315,958	10,930,000	3,321,144		179,680			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	19.4960	2,091,921	10,730,000	3,083,978		166,849			0.000	5.640	NA			10/18/2005	06/01/2036
759831-BE-9	RENO NV CAP IMPT REV 2005 C TXBL	@R			2FE	871,834	17.9750	920,320	5,120,000	1,378,751		75,124			0.000	5.682	NA			10/18/2005	06/01/2037
76116F-AC-1	RESOLUTION TR	@R			1	63,023,750	50.5740	88,505,025	175,000,000	76,448,723		3,789,955			0.000	5.149	NA			03/15/2010	04/15/2030
76116E-GL-8	RESOLUTION TR CORP	@R			1	10,828,265	58.6770	15,393,963	26,235,000	13,143,764		654,199			0.000	5.170	NA			03/11/2010	07/15/2027
76116E-GM-6	RESOLUTION TR CORP	@			1	93,547	56.3090	108,677	193,000	107,689		4,384			0.000	4.200	NA			08/11/2010	01/15/2028
76116E-GM-6	RESOLUTION TR CORP	@R			1	11,551,014	56.3090	16,201,283	28,772,000	14,027,536		699,807			0.000	5.182	NA			03/11/2010	01/15/2028
76116E-GN-4	RESOLUTION TR CORP	@			1	12,816,375	55.0690	18,059,879	32,795,000	15,568,491		777,759			0.000	5.190	NA			03/11/2010	07/15/2028
76116E-HB-9	RESOLUTION TR CORP	@R			1	111,084	69.2080	155,025	224,000	140,725		6,217			0.000	4.570	NA			10/06/2008	04/15/2024
76116E-HD-5	RESOLUTION TR CORP	@R			1	8,098,295	65.8340	11,228,664	17,056,000	9,766,870		470,677			0.000	5.000	NA			03/15/2010	04/15/2025
76116E-HH-6	RESOLUTION TR CORP	@			1	10,879,170	58.2470	15,144,168	26,000,000	13,202,841		656,460			0.000	5.165	NA			03/11/2010	04/15/2027
76116E-HJ-2	RESOLUTION TR CORP	@R			1	13,222,567	56.9170	18,498,058	32,500,000	16,055,662		800,535			0.000	5.180	NA			03/11/2010	10/15/2027
76116E-HL-7	RESOLUTION TR CORP	@R			1	16,577,360	54.4370	23,407,695	43,000,000	20,140,370		1,006,979			0.000	5.195	NA			03/11/2010	10/15/2028
76116F-AG-2	RFCO STRIP PRINC	@			1	99,369,900	81.2980	129,264,297	159,000,000	117,227,416		4,968,555			0.000	4.377	NA			03/18/2010	01/15/2021
769047-HB-0	RIVERSIDE CA SEWER BABS 2009 B			1	1FE	9,944,600	106.5330	10,653,300	10,000,000	9,948,513		1,006			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	R		2	1FE	2,820,000	97.8120	2,758,298	2,820,000	2,820,075		(6)			5.320	5.320	MN	19,170	150,024	10/13/2004	05/15/2025
79575D-E6-3	SALT RIVER PROJ AZ ELEC BABS 10 A			2	1FE	15,000,000	100.4770	15,071,550	15,000,000	15,000,000					4.839	4.839	JJ	362,925	725,850	09/30/2010	01/01/2041
79642B-HU-0	SAN ANTONIO TX WTR SYS BABS 09B			2	1FE	10,000,000	108.1100	10,811,000	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	10,000,000	108.4600	10,846,000	10,000,000	10,000,000					6.220	6.220	MN	79,478	622,000	11/12/2010	05/15/2034
79642B-LT-8	SAN ANTONIO TX WTR SYS BABS 10	R		1	1FE	5,000,000	108.4600	5,423,000	5,000,000	5,000,000					6.220	6.220	MN	39,739	311,000	11/12/2010	05/15/2034
796839-AM-0	SAN BERNARDINO CNTY CA PENSION OBLIG 04A				1FE	15,775,000	109.0650	17,205,004	15,775,000	15,775,000					5.700	5.701	FA	374,656	899,175	06/10/2004	08/01/2016
797398-DK-7	SAN DIEGO CNTY CA PENSION OBLIG 2004 A	R			1FE	16,030,000	114.6690	18,381,441	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	R			1FE	7,795,000	114.2370	8,904,774	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	97.6910	10,814,394	11,070,000	10,095,794		557,344			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	114.9990	5,634,951	4,900,000	4,900,000					6.138	6.138	MN	50,127	300,762	01/22/2010	05/01/2049
834130-AK-5	SOLANO CNTY CA TXBL PENSION 2004 A CUR	R			1FE	5,660,000	108.3690	6,133,685	5,660,000	5,660,000					5.750	5.751	JJ	150,069	325,450	06/10/2004	01/15/2017
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B			1	1FE	16,900,000	108.0520	18,260,788	16,900,000	16,900,000					7.278	7.278	MN	204,997	1,229,982	10/15/2009	05/01/2044
837151-AA-7	SOUTH CAROLINA PUB SVC SANTEE BABS 10C			2	1FE	10,000,000	106.8760	10,687,600	10,000,000	10,000,000					6.454	6.454	JJ	322,700	645,400	12/09/2010	01/01/2050
83740N-AF-7	SOUTH COAST CA AIR QUAL MGMT PENSION 04			1	1FE	2,685,000	105.2890	2,827,010	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	R		1	1FE	2,835,000	104.5260	2,963,312	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	R		1	1FE	3,175,000	103.0810	3,272,822	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	102.5850	3,144,230	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	102.1990	3,643,394	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	101.9680	1,815,030	1,780,000	1,780,000					5.870	5.871	FA	43,536	104,486	06/18/2004	08/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
83740N-AN-0	SOUTH COAST CA AIR QUAL MGMT PENSION 04	R		1	1FE	4,010,000	101.6930	4,077,889	4,010,000	4,010,000					5.930	5.931	FA	99,080	237,793	06/18/2004	08/01/2023
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02	R		2	4FE	7,688,499	100.4650	7,133,015	7,100,000	7,254,720		(38,657)			7.124	5.968	JD	22,480	505,875	01/23/2006	06/15/2017
846565-AD-1	SPARKS REGL MED CTR AR MEDCAP V LLC 02			2	4FE	11,172,862	79.9780	8,137,762	10,175,000	10,734,457		(67,188)			7.100	6.075	JD	32,108	722,425	01/09/2006	06/15/2022
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B				1FE	2,520,000	118.3180	2,981,614	2,520,000	2,520,000					7.520	7.805	JD	15,792	189,504	10/25/2005	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C				1FE	4,330,000	118.3180	5,123,169	4,330,000	4,330,000					7.520	7.805	JD	27,135	325,616	10/25/2005	06/01/2028
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FL EXPRESSWAY AU				1FE	1,500,000	92.8140	1,392,210	1,500,000	1,500,000					3.190	3.190	JJ	23,925	25,387	12/13/2012	07/01/2022
880591-DM-1	TEN VAL AUTH				1	16,899,360	130.7240	17,778,478	13,600,000	16,505,588		(111,063)			7.125	5.171	MN	161,500	969,000	03/11/2010	05/01/2030
88059E-NG-5	TENN VAL AUTH CPN STRIP	@			1FE	2,987,850	62.0980	4,088,545	6,584,000	3,657,325		189,708			0.000	5.397	NA			03/12/2010	01/15/2025
88059E-NH-3	TENN VAL AUTH CPN STRIP	@R			1FE	5,115,916	60.1330	7,003,667	11,647,000	6,271,482		327,621			0.000	5.437	NA			03/12/2010	07/15/2025
880591-CU-4	TENN VALLEY AUTHORITY	R			1	6,326,550	118.3360	5,916,790	5,000,000	5,851,834		(206,115)			6.250	1.771	JD	13,889	312,500	09/01/2011	12/15/2017
880591-EH-1	TENN VALLEY AUTHORITY				1	17,461,650	106.7310	16,009,710	15,000,000	17,347,092		(49,675)			5.250	4.244	MS	231,875	787,500	08/16/2011	09/15/2039
899124-HA-2	TULARE CITY CA SEWER BABS 2009 B			1	1FE	14,506,350	113.0040	16,950,600	15,000,000	14,522,295		4,115			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	106.0230	26,505,750	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	43.5420	1,312,791	3,015,000	1,428,825		89,832			0.000	6.600	NA			06/18/2004	07/01/2025
905649-DN-6	UNION CITY CA PENSION OBLIG 2004 CUR	R		2	2FE	6,335,000	107.2870	6,796,631	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	R		2	2FE	10,970,000	103.7370	11,379,949	10,970,000	10,970,144		(12)			5.920	5.920	JJ	324,712	649,424	06/18/2004	07/01/2024
914026-LZ-0	UNIVERSITY OF AL BABS 2010 C			1	1FE	17,673,731	106.8500	19,062,040	17,840,000	17,682,410		2,966			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	108.0990	5,404,950	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	108.4800	4,339,200	4,000,000	4,000,000					6.280	6.280	JJ	125,600	251,200	10/15/2009	07/01/2039
91417K-ND-9	UNIVERSITY OF CO ENTERPRISE SYS BABS 09B			1	1FE	14,770,000	102.7220	15,172,039	14,770,000	14,770,000					6.264	6.264	JD	77,099	925,193	12/10/2009	06/01/2036
914440-KK-7	UNIVERSITY OF MA BLDG AUTH BABS 2009-2			1	1FE	20,000,000	106.9280	21,385,600	20,000,000	20,000,000					6.573	6.573	MN	219,100	1,314,600	10/15/2009	05/01/2039
914713-C8-3	UNIVERSITY OF NC CHAPEL HILL BABS 09B			1	1FE	18,500,000	105.0850	19,440,725	18,500,000	18,500,000					5.757	5.757	JD	88,754	1,065,045	11/18/2009	12/01/2039
914713-KV-3	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91	@			1FE	261,400	99.8930	1,997,860	2,000,000	1,977,925		171,807			0.000	9.250	NA			08/05/1991	02/15/2014
914713-H4-7	UNIVERSITY OF NC CHAPEL HILL-REF-TXBL	R			1FE	4,000,000	93.2230	3,728,920	4,000,000	4,000,000					2.535	2.535	JD	8,450	101,400	06/28/2012	12/01/2022
915137-5R-0	UNIVERSITY OF TX REV BABS 2010 C			2	1FE	10,000,000	99.4690	9,946,900	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	108.5070	13,020,840	12,000,000	12,000,000					6.276	6.127	FA	284,512	753,120	06/10/2009	08/15/2041
91857P-AD-9	VACAVILLE CA REDEV HSG TAX ALLOC 06A			2	2FE	1,199,661	108.7950	1,234,823	1,135,000	1,149,756		(8,078)			6.750	5.930	MS	25,538	76,613	07/19/2006	09/01/2016
927781-VR-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B	R			1FE	9,055,000	102.7390	9,303,016	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	R			1FE	4,950,000	102.5100	5,074,245	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	102.2520	9,575,900	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	102.0780	9,181,916	8,995,000	8,995,000					4.750	4.750	MS	142,421	427,263	10/28/2010	09/01/2024
938782-CW-7	WASHINGTON DC MET TRAN BABS 09			1	1FE	12,785,110	108.5560	14,112,280	13,000,000	12,803,354		4,520			7.000	7.295	JJ	455,000	910,000	06/03/2009	07/01/2034
940093-Z5-9	WASHINGTON ST UNIV BABS 2009 B			1	1FE	5,000,000	107.0880	5,354,400	5,000,000	5,000,000					6.414	6.414	AO	80,175	320,700	11/13/2009	10/01/2034
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04	R		2	1FE	240,000	103.0640	247,354	240,000	240,000					5.200	5.199	MN	2,080	18,460	11/10/2004	11/01/2014
95648X-AM-7	WEST VIRGINIA ECON EXCESS LOTTERY 04			2	1FE	7,000,000	108.0180	7,561,260	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	108.4170	13,552,125	12,500,000	12,537,034		(2,765)			6.070	6.030	JJ	379,375	758,750	09/08/2004	07/01/2026
958638-QK-7	WESTERN MICH UNIV GEN REV 2002 B	R		2	1FE	2,000,000	98.8820	1,977,640	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	4,000,000	118.1510	4,726,040	4,000,000	4,000,000					6.770	6.770	JJ	135,400	270,800	11/17/2010	01/01/2046
958697-HP-2	WESTERN MN MUN PWR AGY PWR SUP BABS 10C	R		2	1FE	24,000,000	118.1510	28,356,240	24,000,000	24,000,000					6.770	6.770	JJ	812,400	1,624,800	11/17/2010	01/01/2046
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004				1FE	19,253,059	106.6220	20,471,424	19,200,000	19,244,981		(1,069)			6.090	6.071	AO	292,320	1,169,280	05/04/2004	10/01/2034
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99			1	2FE	2,900,448	102.7070	2,773,089	2,700,000	2,730,104		(26,415)			6.150	4.890	JD	13,838	166,050	08/24/2005	12/01/2017
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
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,280,920,764	XXX	2,646,146,861	3,268,943,000	2,500,527,339		38,521,801			XXX	XXX	XXX	30,999,592	106,506,282	XXX	XXX
313446-F2-7	FED HOME LOAN MTG CORP #296485			2	1	2,609	100.3930	2,338	2,329	2,396		(20)			9.500	7.389	MON	37	218	05/31/2004	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088			2	1	293	112.2060	335	298	281		4			9.500	12.863	MON	5	28	08/20/1990	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101	R		2	1	634	112.2740	725	646	610		6			9.500	12.459	MON	10	66	08/20/1990	04/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119			2	1	1,145	100.3670	992	989	1,098					9.000	5.372	MON	15	88	11/18/2010	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664			2	1	413	100.3660	360	358	412		(15)			9.000	1.872	MON	5	32	11/18/2010	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726			2	1	146	104.1620	132	127	140					9.000	5.387	MON	2	11	11/18/2010	11/01/2019
31353G-PF-3	FED HOME LOAN MTG CORP #884022			2	1	1,480	100.5350	1,388	1,380	1,391		(11)			11.000	11.000	MON	29	61	09/19/1990	06/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778			2	1	783,953	105.8050	781,128	738,272	789,234		10,585			4.500	2.208	MON	2,769	31,899	08/02/2010	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291			2	1	167,789	105.8280	167,270	158,059	170,123		1,805			4.500	1.993	MON	593	6,858	08/02/2010	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS			2	1	981,048	115.3680	1,249,390	1,082,964	1,026,144		13,486			7.500	9.886	MON	6,769	80,021	05/11/1992	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS			2	1	1,292,033	113.7250	1,579,739	1,389,085	1,336,901		8,601			8.000	9.717	MON	9,261	108,983	05/04/1992	06/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS			2	1	827,248	114.8040	1,048,893	913,638	866,110		8,564			7.500	9.898	MON	5,710	72,094	01/31/1995	09/15/2022
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS			2	1	534,877	113.8320	702,351	617,005	569,131		9,334			7.000	10.446	MON	3,599	44,841	07/28/1994	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891			2	1	306	100.6460	291	289	305		(6)			9.000	3.812	MON	2	25	05/21/1997	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299			2	1	4,534	101.1240	4,335	4,287	4,559		(72)			9.000	5.602	MON	32	381	05/21/1997	04/01/2021
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538			2	1	63,147	106.1540	69,207	65,195	63,665		(721)			4.500	5.100	MON	244	2,829	02/18/2005	06/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263			2	1	42,557	108.7350	46,731	42,977	42,695		(69)			5.000	5.208	MON	179	2,043	11/05/2004	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550			2	1	92,617	106.1210	101,472	95,620	93,288		(709)			4.500	5.154	MON	359	4,257	02/18/2005	03/01/2035
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121			2	1	7,200	105.5650	6,574	6,227	6,157		9			4.000	4.672	MON	21	245	02/02/2004	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784			2	1	82,683	105.7580	64,517	61,005	60,119		53			4.000	4.826	MON	203	2,364	02/02/2004	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042			2	1	3,941	105.7600	2,453	2,319	2,288					4.000	4.756	MON	8	87	05/05/2004	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178			2	1	36,578	105.7590	27,016	25,545	25,205		10			4.000	4.740	MON	85	986	05/05/2004	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736			2	1	32,922	105.7470	19,189	18,146	17,902		8			4.000	4.753	MON	60	675	05/05/2004	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793			2	1	86,133	105.7560	64,355	60,852	60,031		34			4.000	4.761	MON	203	2,343	05/05/2004	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005	R		2	1	2,541	114.2200	2,580	2,259	2,460		(28)			9.500	5.729	MON	18	225	05/31/2004	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043			2	1	10,668	116.3560	10,280	8,835	9,168		(78)			9.000	7.339	MON	66	781	03/11/1994	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091			2	1	6,525	113.3740	6,996	6,171	6,561		(91)			9.000	6.317	MON	46	552	05/21/1997	12/01/2021
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	5,889	114.4450	6,491	5,672	6,246		(69)			7.500	4.312	MON	35	416	10/02/2001	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	4,906	114.5370	4,145	3,619	3,863		(11)			7.500	5.356	MON	23	265	01/04/2002	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108			2	1	6,913	107.1350	7,105	6,631	7,405		(123)			9.000	5.413	MON	50	596	02/21/2001	12/01/2030
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	1,310	113.4770	640	564	602		6			7.500	5.267	MON	4	38	01/04/2002	10/01/2031
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342			2	1	4,710	117.5990	4,512	3,837	4,098		14			7.500	5.408	MON	24	283	01/04/2002	02/01/2032
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790			2	1	1,927	101.5770	1,883	1,854	2,008		(16)			7.500	4.851	MON	12	139	10/02/2001	10/01/2029
3129AE-PM-5	FED HOME LOAN MTG CORP GOLD #C37628			2	1	419	119.2400	479	402	444		(6)			9.000	5.737	MON	3	36	02/21/2001	04/01/2030
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149			2	1	8,886	119.4980	10,186	8,524	9,431		(71)			9.000	5.569	MON	64	752	02/21/2001	07/01/2030
3129BF-B2-7	FED HOME LOAN MTG CORP GOLD #C46357			2	1	6,658	101.9530	6,511	6,386	7,253		(90)			9.000	4.795	MON	48	573	02/21/2001	01/01/2031
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311			2	1	2,467	102.1860	2,418	2,367	2,469		(18)			9.000	7.451	MON	18	212	02/21/2001	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391			2	1	16,150	112.3550	16,031	14,268	16,213					7.000	4.924	MON	83	975	11/18/2010	03/01/2026
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547	R		2	1	20,087	111.3650	19,919	17,886	20,436					6.500	4.653	MON	97	1,188	11/18/2010	04/01/2026
3129AJ-6S-2	FED HOME LOAN MTG CORP GOLD #E00881			2	1	590	103.7900	591	570	578		(5)			8.000	5.695	MON	4	42	02/22/2001	09/01/2015
3129AK-AT-2	FED HOME LOAN MTG CORP GOLD #E00918			2	1	5,779	103.9720	5,805	5,583	5,660		(43)			8.000	5.965	MON	37	421	02/22/2001	11/01/2015
3129AK-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	3,386	104.2410	3,410	3,271	3,321		(21)			8.000	6.044	MON	22	241	02/22/2001	01/01/2016
3129AK-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376			2	1	33,487	105.7550	23,911	22,609	22,327		35			4.000	4.834	MON	75	866	02/02/2004	04/01/2018
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436			2	1	6,417	100.4810	6,628	6,597	6,584		27			6.500	7.453	MON	36	364	12/17/1999	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487			2	1	405	100.3970	418	416	415		2			6.500	7.547	MON	2	21	12/17/1999	06/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	14,100	101.6140	13,841	13,622	13,840		(102)			8.000	6.089	MON	91	1,055	02/22/2001	02/01/2016
3128G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474	R		2	1	1,501	116.8200	1,682	1,440	1,539		(11)			9.000	6.681	MON	11	136	02/21/2001	04/01/2025
3128G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506	R		2	1	38,341	110.9370	39,140	35,281	37,384		(427)			9.500	5.772	MON	279	3,517	05/21/1997	12/01/2022
3128H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920	R		2	1	14,609	113.7080	17,266	15,185	10,837		51			7.000	25.783	MON	89	1,133	12/27/2001	05/01/2028
3128H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	47,888	113.9580	41,778	36,661	39,137		(224)			7.500	5.298	MON	229	2,689	01/04/2002	12/01/2029
3128H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153			2	1	767	114.2880	855	748	816		2			7.500	4.761	MON	5	55	10/02/2001	11/01/2030
3128H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173			2	1	19,047	114.0500	21,195	18,584	19,989		(98)			7.500	5.161	MON	116	1,382	10/02/2001	01/01/2031
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810	R		2	1	400,124	107.6800	418,827	388,956	405,126		9,586			5.000	3.823	MON	1,621	20,441	03/23/2009	10/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322			2	1	1,055,419	107.6730	1,104,688	1,025,962	1,066,000		20,639			5.000	3.882	MON	4,275	48,003	03/23/2009	08/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	275,175	108.0450	169,171	156,575	155,531		(423)			5.000	5.196	MON	652	7,338	06/08/2005	08/01/2035
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255			2	1	322,290	107.6550	337,277	313,295	325,533		6,497			5.000	3.878	MON	1,305	14,684	03/23/2009	03/01/2038
3128JK-A4-0	FED HOME LOAN MTG CORP GOLD #G10927			2	1	9,287	105.7450	10,932	10,338	10,313		126			5.000	7.971	MON	43	121	07/31/2000	06/01/2014
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798			2	1	855,164	107.9880	891,604	825,653	858,671		4,527			5.000	3.302	MON	3,440	39,255	05/20/2009	09/01/2022
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	336,709	107.8900	350,740	325,089	338,401		1,205			5.000	3.329	MON	1,355	15,428	05/20/2009	04/01/2023
3128MB-SM-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	1,597,202	107.9940	1,665,364	1,542,085	1,610,410		12,594			5.000	3.266	MON	6,425	73,639	05/20/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	2,450,175	107.9540	2,553,772	2,365,623	2,469,694		15,641			5.000	3.192	MON	9,857	112,391	05/20/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	1,117,037	107.9100	1,163,795	1,078,490	1,130,088		10,026			5.000	3.132	MON	4,494	51,338	05/20/2009	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	1,170,546	108.0070	1,220,648	1,130,152	1,187,883		15,351			5.000	3.245	MON	4,709	54,015	05/20/2009	04/01/2024
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	319,537	107.9820	333,135	308,511	320,949		2,028			5.000	3.346	MON	1,285	14,644	05/20/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	288,741	107.9900	301,052	278,777	290,361		1,389			5.000	3.287	MON	1,162	13,310	05/20/2009	02/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	396,672	108.0230	413,708	382,983	397,917		1,283			5.000	3.436	MON	1,596	18,377	05/20/2009	06/01/2023
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310			2	1	441,356	105.9860	451,632	426,125	441,076		2,275			5.000	3.771	MON	1,776	19,919	05/20/2009	05/01/2024
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585			2	1	162,628	105.8270	166,166	157,016	159,223		(446)			5.000	3.886	MON	654	7,544	05/20/2009	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
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	308,281	108.0410	321,574	297,642	308,269		(117)			5.000	3.543	MON	1,240	14,238	05/20/2009	04/01/2023
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523			2	1	375,392	105.9620	384,046	362,438	377,145		2,723			5.000	3.540	MON	1,510	17,627	05/20/2009	04/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058			2	1	117,527	110.4550	126,912	114,899	116,766		(83)			7.500	6.890	MON	718	8,550	01/01/2003	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	263,530	106.8920	286,390	267,926	265,564		1,247			6.000	6.368	MON	1,340	15,917	02/09/1999	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061			2	1	57,437	107.0470	62,510	58,395	57,955		47			6.000	6.310	MON	292	3,485	02/09/1999	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100			2	1	61,750	102.9030	63,533	61,740	61,745		(4)			6.500	6.496	MON	334	4,003	04/06/1999	11/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183			2	1	131,573	107.2820	140,977	131,408	131,472		(35)			6.500	6.478	MON	712	8,512	04/07/1999	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288			2	1	104,424	105.8960	114,556	108,178	104,808		1,751			6.500	8.129	MON	586	7,014	11/18/2009	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361			2	1	90	100.4120	85	85	87		(1)			9.000	5.987	MON	1	7	01/01/2003	06/01/2016
313610-JH-1	FED NATL MTG ASSOC #046164			2	1	91	100.3860	98	98	89		2			8.500	15.582	MON	1	8	11/15/1988	05/01/2017
313614-Y3-7	FED NATL MTG ASSOC #050230			2	1	730	111.1440	840	756	748		2			9.000	9.600	MON	6	65	09/18/1989	09/01/2019
313615-GJ-9	FED NATL MTG ASSOC #050601			2	1	8,937	118.8760	9,681	8,143	8,996		(168)			8.500	4.446	MON	58	680	07/06/1992	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253			2	1	104	106.7230	107	100	102		(1)			9.000	7.342	MON	1	9	01/01/2003	02/01/2017
313628-FD-6	FED NATL MTG ASSOC #081164			2	1	2,071	100.4250	2,152	2,143	2,115		8			9.000	9.874	MON	16	190	09/18/1989	09/01/2019
313628-FE-4	FED NATL MTG ASSOC #081165			2	1	6,210	105.7730	6,798	6,427	6,161		71			9.000	11.638	MON	48	570	09/18/1989	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256	R		2	1	290,924	114.6910	316,565	276,015	286,968		(2,278)			9.000	6.603	MON	2,070	26,633	08/12/1999	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548			2	1	608	100.3680	600	598	599		(1)			9.000	8.737	MON	4	48	01/01/2003	12/01/2018
31371G-YG-9	FED NATL MTG ASSOC #251911			2	1	27,986	110.6710	22,795	20,597	20,061		43			6.000	7.604	MON	103	1,196	05/06/2003	08/01/2018
31371G-4F-4	FED NATL MTG ASSOC #252022			2	1	10,587	110.6660	8,127	7,344	7,117		23			6.000	7.955	MON	37	424	05/06/2003	10/01/2018
31371H-CE-6	FED NATL MTG ASSOC #252169			2	1	22,598	110.7270	17,880	16,148	15,703		43			6.000	7.682	MON	81	935	05/06/2003	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213			2	1	1	99.8700	1	1	1					6.000	6.000	MON			02/22/2001	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566			2	1	34	100.6060	35	35	35					6.000	6.366	MON		1	01/30/2001	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573			2	1	24,437	110.7610	17,637	15,923	15,480		38			6.000	7.567	MON	80	913	05/06/2003	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575			2	1	27,540	110.6920	18,790	16,975	16,454		29			6.000	7.693	MON	85	963	05/06/2003	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871			2	1	1,717	101.6070	1,731	1,703	1,705		(3)			7.500	7.076	MON	11	113	10/13/2000	11/01/2014
31371J-JD-7	FED NATL MTG ASSOC #253260			2	1	11,623	102.7870	11,829	11,508	11,532		(22)			8.000	7.532	MON	77	828	02/18/2000	04/01/2015
31371J-L5-1	FED NATL MTG ASSOC #253348			2	1	4,303	120.3140	4,888	4,063	4,563		(46)			8.500	4.623	MON	29	342	10/02/2001	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473			2	1	1,015	103.2360	1,030	998	1,006		(5)			7.000	5.830	MON	6	67	02/12/2001	10/01/2015
31371J-R5-5	FED NATL MTG ASSOC #253508			2	1	104	103.3840	106	102	103					7.000	5.899	MON	1	7	02/12/2001	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517			2	1	7,541	117.8340	8,391	7,121	8,112		(99)			8.500	4.257	MON	50	604	10/02/2001	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	3,679	103.5900	3,747	3,617	3,642		(14)			7.000	6.019	MON	21	234	02/12/2001	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641			2	1	2,636	117.1170	2,916	2,489	2,834		28			8.500	4.311	MON	18	198	10/02/2001	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667			2	1	2,408	104.0590	2,458	2,362	2,381		(10)			7.500	6.444	MON	15	163	12/28/2000	02/01/2016
31371J-3E-2	FED NATL MTG ASSOC #253797			2	1	3,443	106.1500	1,813	1,708	1,725		(5)			5.500	4.392	MON	8	87	10/05/2004	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801			2	1	32,528	110.6240	24,224	21,897	20,912		17			6.000	8.056	MON	109	1,256	05/06/2003	05/01/2021
31371J-5B-6	FED NATL MTG ASSOC #253842	R		2	1	84,303	114.5790	95,239	83,121	85,778		449			7.000	6.114	MON	485	6,043	08/03/2001	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847			2	1	24,538	111.2980	21,605	19,412	18,634		12			6.000	7.839	MON	97	1,139	05/06/2003	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879			2	1	1,793	104.1820	1,779	1,708	1,728		(7)			6.000	4.755	MON	9	96	11/18/2009	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885			2	1	6,164	110.6240	4,358	3,939	3,782		2			6.000	7.803	MON	20	226	05/06/2003	07/01/2021
31371K-EQ-0	FED NATL MTG ASSOC #254043			2	1	28,970	110.6740	24,657	22,279	21,394		(4)			6.000	7.778	MON	111	1,303	05/06/2003	10/01/2021
31371K-F2-2	FED NATL MTG ASSOC #254085			2	1	43,347	110.6820	35,231	31,831	30,598		(13)			6.000	7.678	MON	159	1,851	05/06/2003	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089			2	1	23,488	104.9020	23,471	22,374	22,782		(128)			6.000	4.277	MON	112	1,381	11/04/2004	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112			2	1	7,376	117.0000	8,149	6,965	7,503		(122)			8.500	6.026	MON	49	591	10/02/2001	11/01/2031
31371K-HS-3	FED NATL MTG ASSOC #254141			2	1	111,719	104.7760	111,505	106,423	108,220		(544)			6.000	4.443	MON	532	6,044	11/04/2004	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193			2	1	24,496	110.8090	19,841	17,906	17,242		2			6.000	7.587	MON	90	1,039	05/06/2003	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231			2	1	44,124	110.8160	35,560	32,089	30,926		61			6.000	7.589	MON	160	1,861	05/06/2003	03/01/2022
31371K-Q3-8	FED NATL MTG ASSOC #254374			2	1	42,036	110.8860	37,271	33,612	32,359		4			6.000	7.581	MON	168	1,969	05/06/2003	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	25,879	110.7120	22,907	20,691	19,928		13			6.000	7.562	MON	103	1,215	05/06/2003	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471			2	1	43,665	110.7890	35,829	32,340	31,057		(5)			6.000	7.642	MON	162	1,880	05/06/2003	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477	R		2	1	23,313	110.2400	25,888	23,484	23,322		(35)			5.500	5.713	MON	108	1,373	05/31/2004	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544			2	1	49,616	110.8350	39,004	35,191	33,861		(6)			6.000	7.530	MON	176	2,034	05/06/2003	11/01/2022
31371K-2Z-3	FED NATL MTG ASSOC #254692			2	1	79,508	110.2910	88,384	80,137	79,558		(168)			5.500	5.716	MON	367	4,195	05/31/2004	03/01/2033
31371M-AA-5	FED NATL MTG ASSOC #255701			2	1	6,016,265	108.5130	6,087,132	5,609,571	6,064,395		50,676			5.000	2.334	MON	23,373	269,830	07/30/2010	04/01/2025
31371M-PC-5	FED NATL MTG ASSOC #256119			2	1	4,122	107.6830	4,341	4,031	4,107		(17)			7.000	6.119	MON	24	270	07/07/2006	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437	R		2	1	106,942	111.1040	117,763	105,994	107,037		480			6.500	6.204	MON	574	7,868	06/26/2007	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477	R		2	1	529,742	111.1620	583,539	524,943	530,003		2,055			6.500	6.198	MON	2,843	38,242	07/20/2007	11/01/2036
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	165,943	106.6580	172,524	161,754	166,167		1,106			4.500	3.431	MON	607	6,958	03/23/2009	05/01/2023

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
31371Q-N7-9	FED NATL MTG ASSOC #258814	R		2	1	122,860	111.2970	133,389	119,850	122,574		957			6.500	5.798	MON	649	7,159	10/24/2007	08/01/2036
31372P-V2-2	FED NATL MTG ASSOC #278833			2	1	4,293	100.3860	4,228	4,212	4,264		(17)			8.500	7.511	MON	30	351	07/24/2000	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834	R		2	1	25,678	100.4010	25,291	25,190	25,953		(65)			8.500	7.505	MON	178	2,165	07/24/2000	12/01/2024
31374F-WG-0	FED NATL MTG ASSOC #313047			2	1	3,015	115.5330	3,289	2,847	3,064		(48)			8.500	5.800	MON	20	239	10/02/2001	12/01/2025
31374T-2M-0	FED NATL MTG ASSOC #323980	R		2	1	397	100.3690	380	379	379		(2)			6.000	4.932	MON	2	54	11/04/2004	04/01/2014
31376J-VL-0	FED NATL MTG ASSOC #357119			2	1	42,123	103.2800	41,443	40,126	40,754		(232)			6.000	4.228	MON	201	2,470	11/04/2004	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565			2	1	215,389	106.4540	221,184	207,776	212,191		(504)			5.000	3.816	MON	866	10,034	05/20/2009	04/01/2019
31380H-SX-6	FED NATL MTG ASSOC #440734			2	1	23,699	110.7390	18,041	16,292	15,767		54			6.000	7.970	MON	81	946	05/06/2003	12/01/2018
31380Y-7J-3	FED NATL MTG ASSOC #454597			2	1	95	100.0380	102	102	102		1			6.000	8.262	MON	1	1	03/14/2000	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347			2	1	348	100.1170	332	331	332		(3)			6.000	3.979	MON	2	10	11/04/2004	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545			2	1	12,532	100.2860	12,314	12,279	12,406		(8)			7.000	6.356	MON	72	835	12/01/1998	08/01/2018
31382T-FW-4	FED NATL MTG ASSOC #491681			2	1	207	100.1280	221	221	221		2			6.000	8.176	MON	1	2	03/14/2000	03/01/2014
31383B-AB-3	FED NATL MTG ASSOC #497802			2	1	116	100.1630	118	117	117					6.000	6.365	MON	1	6	01/30/2001	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664			2	1	120	100.3460	122	121	121					6.000	6.298	MON	1	5	01/30/2001	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797			2	1	403	100.4390	408	406	406					6.000	6.282	MON	2	19	01/30/2001	07/01/2014
31383J-TM-2	FED NATL MTG ASSOC #504656			2	1	795	100.4140	804	801	800		1			6.000	6.294	MON	4	36	02/22/2001	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014			2	1	3,967	100.4160	4,018	4,001	3,997		6			6.000	6.347	MON	20	212	01/30/2001	08/01/2014
31383L-2Q-7	FED NATL MTG ASSOC #506683			2	1	93	100.7130	94	94	94					6.000	6.322	MON		4	01/30/2001	07/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444			2	1	64	100.0830	65	65	65					6.000	6.311	MON		2	01/30/2001	08/01/2014
31383S-SM-3	FED NATL MTG ASSOC #511824			2	1	2,147	106.1590	1,280	1,205	1,219		(6)			5.500	4.140	MON	6	63	02/06/2004	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062			2	1	2,667	101.0380	2,670	2,642	2,646		(5)			8.000	7.553	MON	18	190	06/29/2000	11/01/2014
31384F-FX-0	FED NATL MTG ASSOC #522282			2	1	195	100.7820	191	190	191		(1)			7.000	5.343	MON	1	9	08/02/2001	12/01/2014
31384L-QJ-6	FED NATL MTG ASSOC #527057			2	1	1,115	100.2830	1,107	1,104	1,106		(2)			8.000	7.513	MON	7	78	06/29/2000	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294			2	1	64	100.6060	65	64	64					6.000	6.275	MON		2	01/30/2001	10/01/2014
31384Q-FU-2	FED NATL MTG ASSOC #530379			2	1	37	100.8750	36	36	36					7.500	5.940	MON		2	12/28/2000	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393			2	1	3,784	100.2680	3,699	3,689	3,727		(27)			7.000	5.151	MON	22	245	08/02/2001	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652			2	1	125	100.9370	125	124	124					7.500	7.127	MON	1	8	10/13/2000	03/01/2015
31384S-WZ-8	FED NATL MTG ASSOC #532664			2	1	142	101.0500	141	139	141		(1)			7.500	5.882	MON	1	10	12/28/2000	07/01/2015
31384T-SC-2	FED NATL MTG ASSOC #533415			2	1	164	100.2970	163	163	163					7.500	7.006	MON	1	10	10/13/2000	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624			2	1	300	100.0670	295	295	295		(3)			7.500	5.668	MON	2	7	12/28/2000	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	820	100.3400	815	812	815		(1)			8.000	7.461	MON	5	55	06/29/2000	07/01/2015
31384V-VZ-2	FED NATL MTG ASSOC #535332			2	1	2,323	117.8760	2,585	2,193	2,472		(35)			8.500	4.710	MON	16	182	10/02/2001	04/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422			2	1	5,972	114.2880	6,445	5,639	6,159		(150)			8.500	5.172	MON	40	472	10/02/2001	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461			2	1	497	102.4890	501	488	491		(2)			7.000	5.833	MON	3	31	02/12/2001	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	22,151	102.4630	22,309	21,773	21,901		(94)			7.000	5.863	MON	127	1,372	08/02/2001	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	1,551	103.7870	1,569	1,512	1,530		(10)			7.000	5.166	MON	9	98	08/02/2001	12/01/2015
31384W-G2-0	FED NATL MTG ASSOC #535817			2	1	6,026	114.6920	6,814	5,941	6,134		(6)			7.000	5.889	MON	35	406	08/03/2001	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824	R		2	1	20,905	113.5240	23,400	20,612	21,454		99			7.000	5.862	MON	120	1,520	08/03/2001	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	12,841	103.4600	13,077	12,640	12,737		(42)			6.500	5.557	MON	68	766	08/14/2001	04/01/2016
31384W-LN-8	FED NATL MTG ASSOC #535933	R		2	1	6,186	112.9610	6,171	5,463	6,258		63			6.500	2.723	MON	30	377	11/18/2010	05/01/2031
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	64	100.2830	64	64	64					8.000	7.542	MON		4	06/29/2000	04/01/2015
31384X-5D-6	FED NATL MTG ASSOC #537344			2	1	1,136	100.3350	1,129	1,125	1,128		(2)			8.000	7.538	MON	8	86	06/29/2000	06/01/2015
31385C-ZR-7	FED NATL MTG ASSOC #540852	R		2	1	58,491	103.2840	57,548	55,718	56,473		(286)			6.000	4.440	MON	279	3,628	11/04/2004	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864	R		2	1	2,857	103.3890	2,814	2,721	2,760		(15)			6.000	4.355	MON	14	180	11/04/2004	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327			2	1	6,586	102.8420	6,644	6,461	6,503		(28)			7.500	6.314	MON	40	456	12/28/2000	05/01/2015
31385D-4U-2	FED NATL MTG ASSOC #541835			2	1	3,478	100.2790	3,422	3,412	3,437		(27)			7.500	5.592	MON	21	235	12/28/2000	06/01/2015
31385F-LV-6	FED NATL MTG ASSOC #543140			2	1	7,024	101.8720	6,756	6,632	7,584		(57)			8.500	4.227	MON	47	515	10/02/2001	06/01/2030
31385H-Z7-0	FED NATL MTG ASSOC #545366			2	1	5,421	103.9380	5,417	5,212	5,302		(29)			6.000	4.332	MON	26	295	09/11/2003	12/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	78,524	104.9910	78,765	75,020	76,430		(356)			6.000	4.334	MON	375	4,490	11/04/2004	05/01/2017
31385J-LM-8	FED NATL MTG ASSOC #545832			2	1	2,188	105.7730	2,205	2,085	2,120		(8)			6.000	4.651	MON	10	119	11/18/2009	08/01/2017
31385K-NE-1	FED NATL MTG ASSOC #546789			2	1	14,962	106.1550	6,372	6,002	6,022		(6)			5.500	5.120	MON	28	291	06/10/2004	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795			2	1	1,713	101.1260	1,703	1,684	1,693		(4)			7.000	6.366	MON	10	114	02/12/2001	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866			2	1	1,031	103.0860	1,036	1,005	1,015		(5)			7.000	5.599	MON	6	67	08/02/2001	08/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	168	103.1670	169	164	166		(1)			7.000	5.055	MON	1	11	08/02/2001	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200			2	1	4,249	103.2170	4,303	4,169	4,201		(19)			7.500	6.249	MON	26	297	12/28/2000	08/01/2015
31385P-5Y-6	FED NATL MTG ASSOC #549063			2	1	8,750	116.8630	9,655	8,262	9,199		(103)			8.500	4.992	MON	59	667	10/02/2001	06/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038			2	1	4,282	101.0740	4,246	4,201	4,235		(18)			7.500	6.413	MON	26	303	12/28/2000	10/01/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31385R-3Y-4	FED NATL MTG ASSOC #550815			2	1	5,284	103.8110	5,393	5,195	5,244		(24)			7.000	5.835	MON	30	351	02/12/2001	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866			2	1	421	101.2730	419	413	417		(2)			7.500	6.237	MON	3	30	12/28/2000	10/01/2015
31385W-SX-8	FED NATL MTG ASSOC #555034			2	1	201,749	105.5670	202,884	192,185	195,189		(706)			6.000	4.759	MON	961	11,009	11/19/2009	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170			2	1	94,618	104.7050	94,414	90,171	91,808		(466)			6.000	4.351	MON	451	5,116	11/04/2004	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184			2	1	115,910	104.6370	115,536	110,415	112,169		(561)			6.000	4.497	MON	552	6,322	11/04/2004	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230			2	1	24,858	105.2640	24,926	23,680	24,133		(123)			6.000	4.342	MON	118	1,461	11/04/2004	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439			2	1	5,546	105.6540	5,633	5,332	5,435		(26)			6.000	4.404	MON	27	305	09/11/2003	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454			2	1	19,263	104.7870	19,229	18,350	18,611		(81)			6.000	4.652	MON	92	1,044	11/18/2009	03/01/2018
31385X-5W-3	FED NATL MTG ASSOC #556261			2	1	199	100.2130	201	200	200					6.000	6.375	MON	1	12	01/30/2001	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278			2	1	7,461	104.0860	7,635	7,335	7,381		(18)			7.000	6.277	MON	43	494	02/12/2001	03/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	37	100.2760	36	36	37					7.000	5.719	MON		2	02/12/2001	10/01/2015
31386B-5L-4	FED NATL MTG ASSOC #558951			2	1	2,565	100.9230	2,524	2,501	2,529		(18)			7.000	5.191	MON	15	166	08/02/2001	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	18,292	102.1190	18,325	17,945	18,104		(95)			7.500	6.292	MON	112	1,296	12/28/2000	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	23,013	101.1840	22,843	22,576	22,729		(84)			7.500	6.576	MON	141	1,627	12/28/2000	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	6,891	102.1890	6,864	6,717	6,811		(45)			7.000	5.251	MON	39	444	08/02/2001	01/01/2016
31386E-SS-8	FED NATL MTG ASSOC #561329			2	1	129	100.2770	126	126	128		(1)			7.000	5.232	MON	1	9	08/02/2001	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495			2	1	8,379	101.0440	8,306	8,220	8,276		(40)			7.500	6.494	MON	51	533	12/28/2000	02/01/2016
31386F-QE-3	FED NATL MTG ASSOC #561769			2	1	1,031	101.0830	1,025	1,014	1,020		(3)			7.000	6.205	MON	6	68	02/12/2001	12/01/2015
31386H-MX-6	FED NATL MTG ASSOC #563874			2	1	3,427	100.7910	3,367	3,341	3,375		(28)			7.000	4.730	MON	19	210	08/02/2001	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955			2	1	916	100.2810	903	901	909		(4)			7.000	5.799	MON	5	61	02/12/2001	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	1,117	100.9400	1,099	1,089	1,103		(5)			7.000	5.245	MON	6	72	08/02/2001	01/01/2016
31386L-WM-0	FED NATL MTG ASSOC #566852			2	1	6,792	102.4840	6,852	6,686	6,716		(21)			6.500	5.738	MON	36	407	08/14/2001	09/01/2016
31386M-GR-5	FED NATL MTG ASSOC #567308			2	1	20,644	100.2130	20,857	20,813	20,752		27			6.000	6.378	MON	104	1,204	06/27/2001	01/01/2016
31386P-CX-9	FED NATL MTG ASSOC #568986			2	1	17,590	101.0370	17,435	17,256	17,348		(64)			7.500	6.575	MON	108	1,228	12/28/2000	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249			2	1	47,823	101.6570	47,853	47,072	47,350		(88)			6.500	5.948	MON	255	2,985	08/14/2001	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	764	100.2180	736	735	753		(7)			6.000	3.455	MON	4	43	09/11/2003	06/01/2016
31386P-WU-3	FED NATL MTG ASSOC #569559			2	1	8,192	104.2210	8,394	8,054	8,095		(16)			7.000	6.432	MON	47	541	02/12/2001	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	1,706	102.7070	1,723	1,677	1,695		(9)			7.000	5.667	MON	10	113	02/12/2001	02/01/2016
31386Q-XU-0	FED NATL MTG ASSOC #570491			2	1	1,200	100.3100	1,181	1,177	1,189		(1)			7.500	6.123	MON	7	75	12/28/2000	01/01/2016
31386S-EE-3	FED NATL MTG ASSOC #571733			2	1	748	103.0120	777	754	752		1			6.000	6.350	MON	4	43	01/30/2001	02/01/2016
31386S-PD-3	FED NATL MTG ASSOC #572020			2	1	2,065	102.7880	2,140	2,082	2,075		3			6.000	6.508	MON	10	117	06/27/2001	04/01/2016
31386T-GZ-2	FED NATL MTG ASSOC #572716			2	1	21,971	100.2800	21,660	21,600	21,774		(89)			7.000	5.955	MON	126	1,458	02/12/2001	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726			2	1	1,247	100.8470	1,237	1,226	1,231		(5)			7.000	6.181	MON	7	68	02/12/2001	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921			2	1	2,827	104.2210	2,872	2,756	2,789		(14)			7.000	5.599	MON	16	186	08/02/2001	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303			2	1	3,010	100.2840	2,967	2,959	2,998		(15)			7.000	5.549	MON	17	201	02/12/2001	03/01/2016
31386U-U3-4	FED NATL MTG ASSOC #574002			2	1	1,310	102.8110	1,358	1,321	1,316		1			6.000	6.382	MON	7	63	06/27/2001	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024			2	1	2,256	103.3340	2,221	2,149	2,187		(13)			6.000	4.103	MON	11	124	11/18/2009	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	13,768	104.0870	14,033	13,482	13,602		(54)			7.000	5.977	MON	79	912	08/02/2001	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366			2	1	21,522	104.4850	21,920	20,979	21,191		(76)			7.000	5.945	MON	122	1,403	08/02/2001	07/01/2016
31386Y-LA-0	FED NATL MTG ASSOC #577321			2	1	43,754	110.6240	39,597	35,794	34,435		92			6.000	7.887	MON	179	2,103	05/06/2003	04/01/2021
31387C-QS-3	FED NATL MTG ASSOC #580165			2	1	44,135	106.1900	31,196	29,378	29,736		(122)			5.500	4.298	MON	135	1,559	10/05/2004	09/01/2016
31387D-MB-2	FED NATL MTG ASSOC #580954			2	1	4,499	103.4830	4,435	4,285	4,340		(17)			6.000	4.634	MON	21	244	11/18/2009	05/01/2016
31387E-MA-2	FED NATL MTG ASSOC #581853			2	1	59,027	104.5060	58,763	56,229	57,136		(296)			6.000	4.342	MON	281	3,469	11/04/2004	07/01/2016
31387E-RH-2	FED NATL MTG ASSOC #581988			2	1	9,196	101.3190	8,973	8,856	9,289		(127)			8.000	5.361	MON	59	701	08/08/2001	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058			2	1	328	103.3350	338	328	328					6.000	5.929	MON	2	18	08/10/2001	05/01/2016
31387J-FK-7	FED NATL MTG ASSOC #585270			2	1	7,349	101.1440	7,316	7,234	7,307		(26)			6.500	5.469	MON	39	458	08/14/2001	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021			2	1	8,885	101.0160	8,834	8,745	8,819		(34)			6.500	5.528	MON	47	550	08/14/2001	07/01/2016
31387N-ZS-9	FED NATL MTG ASSOC #589453	R		2	1	31,307	111.1310	34,743	31,263	31,332					6.500	6.434	MON	169	1,969	08/09/2001	07/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721			2	1	4,752	102.1990	4,781	4,678	4,711		(13)			6.500	5.633	MON	25	279	08/14/2001	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091	R		2	1	48,842	112.9630	54,400	48,157	49,696		153			7.000	6.118	MON	281	3,505	08/03/2001	08/01/2031
31387S-AE-6	FED NATL MTG ASSOC #592305			2	1	8,245	110.6580	6,325	5,716	5,431		11			6.000	8.307	MON	29	330	05/06/2003	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708	R		2	1	115,269	111.1880	127,986	115,108	115,380		11			6.500	6.433	MON	623	7,526	08/09/2001	08/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876			2	1	974	106.1720	715	673	681		(3)			5.500	4.299	MON	3	36	10/05/2004	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134			2	1	3,631	103.2840	3,692	3,574	3,601		(13)			6.500	5.514	MON	19	222	08/14/2001	07/01/2016
31387V-4K-2	FED NATL MTG ASSOC #595826			2	1	4,862	104.2440	4,989	4,786	4,823		(13)			6.500	5.740	MON	26	281	08/14/2001	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221			2	1	7,742	104.1220	7,935	7,621	7,683		(22)			6.500	5.667	MON	41	466	08/14/2001	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510			2	1	3,629	103.7720	3,707	3,572	3,599		(11)			6.500	5.623	MON	19	205	08/14/2001	09/01/2016

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	
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
31387X-UC-7	FED NATL MTG ASSOC #597379			2	1	3,664	103.7930	3,623	3,490	3,536		(16)			6.000	4.732	MON	17	202	11/18/2009	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411	R		2	1	5,303	103.7000	5,239	5,052	5,132		(28)			6.000	4.398	MON	25	331	11/04/2004	10/01/2016
31388C-FF-2	FED NATL MTG ASSOC #600566			2	1	365	111.2330	405	364	352		(5)			6.500	6.413	MON	2	22	08/09/2001	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584	R		2	1	23,545	111.3000	26,169	23,512	23,576		33			6.500	6.421	MON	127	1,645	08/09/2001	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760	R		2	1	28,387	111.2780	31,544	28,347	28,429		70			6.500	6.416	MON	154	1,854	08/09/2001	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768	R		2	1	861	111.2910	957	860	861		1			6.500	6.412	MON	5	56	08/09/2001	08/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167			2	1	6,781	104.1270	6,950	6,675	6,729		(20)			6.500	5.662	MON	36	414	08/14/2001	09/01/2016
31388D-4W-5	FED NATL MTG ASSOC #602137			2	1	637	102.3260	641	627	632		(2)			6.500	5.702	MON	3	40	08/14/2001	09/01/2016
31388K-XT-4	FED NATL MTG ASSOC #607390			2	1	23,673	103.8750	23,425	22,551	22,928		(132)			6.000	4.376	MON	113	1,331	11/18/2009	11/01/2016
31388M-UC-0	FED NATL MTG ASSOC #609079			2	1	2,671	103.8950	2,732	2,629	2,648		(8)			6.500	5.725	MON	14	152	08/14/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	22,815	106.1070	22,858	21,542	24,279		14			8.500	4.651	MON	153	1,828	10/02/2001	07/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934			2	1	48,470	104.6700	48,328	46,172	46,936		(274)			6.000	4.395	MON	231	2,944	11/04/2004	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005			2	1	6,691	104.0090	6,690	6,433	6,543		(37)			6.000	4.369	MON	32	370	09/11/2003	12/01/2016
31388Y-QL-4	FED NATL MTG ASSOC #618475			2	1	1,870	106.8490	1,190	1,114	1,127		(3)			5.500	4.415	MON	5	58	10/05/2004	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807			2	1	326	100.2170	311	311	321		(4)			6.000	2.797	MON	2	14	11/18/2009	09/01/2016
31389H-NE-4	FED NATL MTG ASSOC #625989	R		2	1	2,420	104.4190	2,407	2,305	2,341		(9)			6.000	4.697	MON	12	162	11/04/2004	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994			2	1	728	106.3700	754	709	715		(1)			5.000	4.220	MON	3	36	03/30/2004	01/01/2017
31389J-ZC-1	FED NATL MTG ASSOC #627239			2	1	8,176	100.2200	7,806	7,789	8,052		(79)			6.000	2.917	MON	39	455	11/18/2009	08/01/2017
31389T-FK-3	FED NATL MTG ASSOC #634770			2	1	149,287	106.2080	91,869	86,499	87,446		(255)			5.500	4.506	MON	396	4,502	04/14/2005	02/01/2017
31389W-3G-8	FED NATL MTG ASSOC #638099	R		2	1	27,218	104.3230	27,048	25,928	26,167		(65)			6.000	5.226	MON	130	1,650	11/04/2004	04/01/2017
31389Y-S5-1	FED NATL MTG ASSOC #639640	R		2	1	2,266	102.2730	2,208	2,159	2,207		(12)			6.000	4.124	MON	11	136	11/04/2004	01/01/2017
31390D-QB-3	FED NATL MTG ASSOC #643150			2	1	29,737	104.2050	29,791	28,589	29,098		(132)			6.000	4.482	MON	143	1,646	09/11/2003	05/01/2017
31390E-S7-8	FED NATL MTG ASSOC #644142	R		2	1	542	110.6640	540	488	535		10			6.000	3.190	MON	2	38	11/18/2010	05/01/2032
31390J-D9-9	FED NATL MTG ASSOC #647328			2	1	7,680	110.8810	7,666	6,914	7,548		158			6.000	2.939	MON	35	393	11/18/2010	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769			2	1	2,838	104.5170	2,825	2,703	2,739		(10)			6.000	4.879	MON	14	156	11/18/2009	06/01/2017
31390M-ST-2	FED NATL MTG ASSOC #650430			2	1	9,177	104.6770	9,151	8,742	8,853		(28)			6.000	5.010	MON	44	512	11/18/2009	08/01/2017
31390S-W2-3	FED NATL MTG ASSOC #655065			2	1	15,935	104.3260	15,982	15,320	15,591		(65)			6.000	4.533	MON	77	868	09/11/2003	07/01/2017
31390Y-X8-6	FED NATL MTG ASSOC #660503			2	1	195	100.2820	186	185	186		(1)			6.000	5.210	MON	1	8	11/18/2009	06/01/2014
31391C-XR-1	FED NATL MTG ASSOC #663188			2	1	554,313	106.2540	342,748	322,575	324,663		(399)			5.500	4.997	MON	1,478	16,759	04/14/2005	09/01/2017
31391K-BF-3	FED NATL MTG ASSOC #668838	R		2	1	31,751	100.9650	30,538	30,246	30,521		(59)			6.000	5.242	MON	151	1,933	11/04/2004	08/01/2017
31391V-TR-4	FED NATL MTG ASSOC #678360	R		2	1	32,288	109.8170	35,717	32,524	32,328		(56)			5.500	5.679	MON	149	1,987	05/31/2004	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019			2	1	32,396	110.0560	35,914	32,633	32,449		(40)			5.500	5.687	MON	150	1,679	05/31/2004	02/01/2033
31400F-YU-5	FED NATL MTG ASSOC #686623	R		2	1	47,328	109.8280	52,391	47,703	47,347		(97)			5.500	5.723	MON	219	2,640	05/31/2004	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861	R		2	1	5,277	106.4110	5,470	5,140	5,217		(13)			5.000	4.050	MON	21	267	03/30/2004	06/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804			2	1	324,585	111.2990	345,084	310,052	328,932		(2,898)			6.500	4.592	MON	1,679	19,268	09/26/2003	05/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198	R		2	1	1,304	106.5210	1,353	1,270	1,286		(3)			5.000	4.174	MON	5	70	03/30/2004	06/01/2018
31402C-US-9	FED NATL MTG ASSOC #725193	R		2	1	50,749	104.7640	50,646	48,343	49,225		(258)			6.000	4.271	MON	242	3,186	11/04/2004	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215	R		2	1	22,466	103.9730	22,251	21,401	21,777		(112)			6.000	4.335	MON	107	1,404	11/04/2004	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550	R		2	1	12,326	106.5550	12,909	12,115	12,183		(10)			5.000	4.648	MON	50	648	11/05/2004	05/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618			2	1	119,778	111.2590	127,297	114,415	121,292		468			6.500	4.984	MON	620	7,022	09/26/2003	09/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222			2	1	302,724	111.2560	321,716	289,169	297,624		241			6.500	5.470	MON	1,566	18,762	09/26/2003	09/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585			2	1	6,864	111.0750	7,585	6,828	6,861		3			6.500	6.322	MON	37	422	07/07/2006	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932			2	1	43,341	111.1050	46,974	42,279	43,180		110			6.500	5.594	MON	229	2,584	10/24/2007	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947			2	1	319,031	111.0910	345,733	311,215	317,123		206			6.500	5.563	MON	1,686	19,021	10/24/2007	10/01/2036
31403H-UT-5	FED NATL MTG ASSOC #749494			2	1	21,603	106.5510	22,624	21,233	21,428		(25)			5.000	4.440	MON	88	1,024	11/05/2004	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731			2	1	4,466	106.3630	4,525	4,254	4,353		(13)			6.000	4.646	MON	21	258	11/04/2004	11/01/2018
31403N-WC-7	FED NATL MTG ASSOC #754043			2	1	38,994	107.0640	41,033	38,326	38,658		(37)			5.000	4.491	MON	160	1,880	11/05/2004	12/01/2018
31403V-TZ-2	FED NATL MTG ASSOC #759368			2	1	37,618	107.0590	39,584	36,974	37,269		(26)			5.000	4.526	MON	154	1,779	11/05/2004	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281			2	1	38,267	107.0580	40,266	37,612	37,855		(32)			5.000	4.622	MON	157	1,772	11/05/2004	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331			2	1	48,516	108.1390	36,776	34,008	34,521		(87)			5.500	4.656	MON	156	1,821	10/05/2004	04/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758			2	1	2,842	106.2780	2,179	2,051	2,088		(4)			5.500	4.436	MON	9	110	10/05/2004	01/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790	R		2	1	36,509	106.4590	38,201	35,884	36,183		(39)			5.000	4.510	MON	150	1,844	11/05/2004	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028			2	1	30,504	106.3050	20,142	18,947	19,274		(52)			5.500	4.498	MON	87	995	10/05/2004	01/01/2019
31404F-6Z-1	FED NATL MTG ASSOC #767788			2	1	20,024	106.6340	12,054	11,304	11,454		(18)			5.500	4.748	MON	52	586	10/05/2004	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082			2	1	44,226	106.4130	46,256	43,468	43,806		(43)			5.000	4.531	MON	181	2,100	11/05/2004	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436			2	1	1,843	100.1140	1,758	1,756	1,757		(11)			6.000	4.414	MON	9	9	11/04/2004	05/01/2014
31404K-ZH-8	FED NATL MTG ASSOC #771244			2	1	3,630	106.2580	2,907	2,736	2,762		(4)			5.500	4.885	MON	13	147	02/10/2005	02/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404P-UQ-2	FED NATL MTG ASSOC #774691			2	1	253,052	114.2530	274,449	240,211	245,242		(2,238)			6.500	5.802	MON	1,301	15,585	07/12/2004	04/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262			2	1	79,343	106.8400	80,752	75,582	77,955		(334)			6.000	4.310	MON	378	5,646	11/04/2004	07/01/2019
31405E-CU-7	FED NATL MTG ASSOC #786783			2	1	57,825	106.8220	59,654	55,844	57,020		(123)			6.000	4.867	MON	279	3,278	04/06/2005	08/01/2019
31405J-6X-7	FED NATL MTG ASSOC #791186			2	1	280,335	111.2280	310,225	278,908	280,006		266			6.500	6.363	MON	1,511	16,456	07/07/2006	08/01/2034
31405V-JZ-1	FED NATL MTG ASSOC #800480			2	1	31,812	107.0900	33,484	31,268	31,534		(24)			5.000	4.542	MON	130	1,511	11/05/2004	11/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268			2	1	16,357	106.4520	17,115	16,077	16,181		(4)			5.000	4.663	MON	67	793	11/18/2009	11/01/2019
31406R-QZ-1	FED NATL MTG ASSOC #817772	R		2	1	112,522	107.9820	118,839	110,054	112,640		124			7.000	6.260	MON	642	7,078	07/07/2006	07/01/2036
31406S-TE-3	FED NATL MTG ASSOC #818749			2	1	373,665	114.1370	424,318	371,762	373,301		(19)			6.500	6.354	MON	2,014	23,260	07/07/2006	02/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402	R		2	1	636	104.2870	648	622	641		7			7.000	6.069	MON	4	40	07/07/2006	06/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860	R		2	1	316,113	111.5250	346,321	310,533	314,120		414			5.500	5.210	MON	1,423	19,193	06/03/2005	05/01/2035
31407L-DD-6	FED NATL MTG ASSOC #833600			2	1	100,738	114.1360	112,160	98,269	100,386		5			6.500	5.709	MON	532	6,251	10/24/2007	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966	R		2	1	33,866	105.7790	35,038	33,124	33,963		107			7.000	6.242	MON	193	2,303	07/07/2006	07/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327	R		2	1	1,156	112.7730	1,275	1,131	1,169		18			7.000	5.996	MON	7	76	07/07/2006	10/01/2035
31408B-QF-8	FED NATL MTG ASSOC #846554			2	1	65,103	113.2900	72,137	63,675	64,950		(293)			7.000	6.284	MON	371	4,210	07/07/2006	12/01/2035
31408D-4G-6	FED NATL MTG ASSOC #848723	R		2	1	9,780	106.5000	10,187	9,565	9,921		23			7.000	5.907	MON	56	737	07/07/2006	01/01/2036
31408G-TN-7	FED NATL MTG ASSOC #851157	R		2	1	158,313	114.1360	176,264	154,434	158,349		671			6.500	5.718	MON	837	9,894	10/24/2007	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177			2	1	36,735	111.0350	40,579	36,546	36,678		43			6.500	6.344	MON	198	2,279	07/07/2006	04/01/2036
31409A-HN-2	FED NATL MTG ASSOC #865237			2	1	9,174	111.5000	10,177	9,127	9,161		2			6.500	6.340	MON	49	558	07/07/2006	02/01/2036
31409A-Q2-8	FED NATL MTG ASSOC #865473			2	1	38,511	111.2070	42,607	38,313	38,475		(22)			6.500	6.314	MON	208	2,359	07/07/2006	02/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876	R		2	1	18,304	111.1900	20,248	18,210	18,333		10			6.500	6.290	MON	99	1,164	07/07/2006	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962			2	1	87,456	111.1940	96,747	87,007	87,378		(38)			6.500	6.316	MON	471	5,428	07/07/2006	04/01/2036
31409G-YG-5	FED NATL MTG ASSOC #871111	R		2	1	437,423	111.0350	481,292	433,461	437,651		1,623			6.500	6.199	MON	2,348	32,702	07/20/2007	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417	R		2	1	17,927	116.5810	20,441	17,534	18,020		70			7.000	6.137	MON	102	1,227	07/07/2006	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103	R		2	1	132,462	108.4200	140,359	129,458	133,177		1,451			5.000	4.125	MON	539	6,910	03/13/2009	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521			2	1	6,755	112.8310	7,582	6,720	6,745		(4)			6.500	6.336	MON	36	421	07/07/2006	02/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766	R		2	1	109,086	111.2180	118,351	106,413	109,351		(266)			6.500	5.643	MON	576	6,950	10/24/2007	04/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474			2	1	17,345	112.8630	19,147	16,965	17,330		(132)			7.000	5.999	MON	99	1,186	07/07/2006	04/01/2036
31410D-BG-4	FED NATL MTG ASSOC #885739			2	1	17,662	111.1340	19,147	17,229	17,600		(4)			6.500	5.581	MON	93	1,020	10/24/2007	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280	R		2	1	43,979	113.1430	48,668	43,015	44,371		32			7.000	6.029	MON	251	2,979	07/07/2006	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494	R		2	1	29,780	111.0600	32,263	29,050	29,729		185			6.500	5.780	MON	157	2,146	10/24/2007	07/01/2036
31410G-5Q-2	FED NATL MTG ASSOC #889255			2	1	240,815	107.8410	250,518	232,303	241,118		920			5.000	3.392	MON	968	11,070	05/20/2009	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709	R		2	1	5,473	104.0060	5,568	5,353	5,540		13			7.000	5.922	MON	31	376	07/07/2006	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379	R		2	1	44,573	111.0350	48,279	43,481	44,818		822			6.500	5.553	MON	236	3,784	10/24/2007	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537	R		2	1	20,600	111.0350	22,313	20,095	20,730		304			6.500	5.538	MON	109	1,469	10/24/2007	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303	R		2	1	87,682	111.0570	94,992	85,534	87,916		392			6.500	5.640	MON	463	6,047	10/24/2007	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147	R		2	1	21,042	111.1050	22,805	20,526	21,193		295			6.500	5.511	MON	111	1,360	10/24/2007	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683			2	1	43,727	111.0350	47,362	42,655	43,390		67			6.500	5.621	MON	231	2,616	10/24/2007	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641			2	1	8,467	107.9040	8,936	8,281	8,487		3			7.000	5.848	MON	48	555	07/07/2006	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669	R		2	1	68,347	112.3800	76,127	67,741	68,377		159			6.500	6.206	MON	367	4,567	06/26/2007	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021			2	1	62,730	112.7710	69,008	61,193	62,358		173			6.500	5.686	MON	331	3,717	10/24/2007	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539	R		2	1	58,041	112.9830	63,970	56,619	58,382		873			6.500	5.543	MON	307	3,888	10/24/2007	09/01/2036
31410V-ZG-8	FED NATL MTG ASSOC #899043			2	1	94,989	106.6470	98,746	92,592	95,302		546			4.500	3.259	MON	347	3,985	03/23/2009	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331	R		2	1	161,786	106.6500	168,189	157,702	161,966		476			4.500	3.249	MON	591	8,074	03/23/2009	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401			2	1	278,213	106.4530	285,697	268,380	279,168		778			5.000	3.235	MON	1,118	12,790	05/20/2009	04/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744	R		2	1	199,060	108.3820	230,918	213,059	201,462		(5,077)			5.000	6.837	MON	888	11,071	06/26/2007	07/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044			2	1	18,052	111.2290	19,588	17,610	18,001		(37)			6.500	5.541	MON	95	1,138	10/24/2007	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661			2	1	71,440	112.4320	78,353	69,689	71,080		(133)			6.500	5.650	MON	377	4,328	10/24/2007	09/01/2036
31410X-5X-0	FED NATL MTG ASSOC #900962	R		2	1	1,617	111.2350	1,755	1,578	1,650		5			6.500	5.125	MON	9	103	10/24/2007	09/01/2036
31411A-DF-9	FED NATL MTG ASSOC #902002	R		2	1	85,983	111.1900	93,262	83,876	86,074		738			6.500	5.691	MON	454	6,405	10/24/2007	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234			2	1	90,233	111.0610	97,758	88,022	89,637		(353)			6.500	5.718	MON	477	5,475	10/24/2007	09/01/2036
31411B-EB-5	FED NATL MTG ASSOC #902930	R		2	1	414,251	114.0750	467,744	410,034	415,466		1,325			6.500	6.087	MON	2,221	25,837	10/24/2007	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188			2	1	211,541	111.0950	229,254	206,357	208,509		(555)			6.500	5.903	MON	1,118	13,396	10/24/2007	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858			2	1	1,344	111.2140	1,458	1,311	1,348		11			6.500	5.321	MON	7	78	10/24/2007	10/01/2036
31411D-T4-1	FED NATL MTG ASSOC #905171	R		2	1	213,207	111.6640	232,242	207,983	212,353		(242)			6.500	5.856	MON	1,127	13,287	10/24/2007	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921	R		2	1	160,666	113.0790	177,228	156,729	160,010		646			6.500	5.856	MON	849	10,506	10/24/2007	12/01/2036
31411F-6K-5	FED NATL MTG ASSOC #907274			2	1	45,177	111.3560	49,075	44,070	45,073		267			6.500	5.529	MON	239	2,616	10/24/2007	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890			2	1	6,925	111.1330	7,628	6,864	6,900		(5)			6.500	6.221	MON	37	431	06/26/2007	02/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411H-Y5-3	FED NATL MTG ASSOC #908932	R		2	1	570,408	114.0200	644,488	565,241	570,889		2,261			6.500	6.176	MON	3,062	35,716	07/20/2007	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352			2	1	234,347	107.7160	243,508	226,064	234,088		398			5.000	3.397	MON	942	10,723	05/20/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756	R		2	1	79,939	112.3090	87,580	77,981	80,412		857			6.500	5.504	MON	422	5,002	10/24/2007	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166			2	1	4,551	111.5370	4,952	4,439	4,524		5			6.500	5.503	MON	24	256	10/24/2007	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214	R		2	1	82,495	111.0850	89,395	80,474	83,024		881			6.500	5.496	MON	436	7,114	10/24/2007	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393	R		2	1	14,499	114.0010	16,124	14,144	14,578		160			6.500	5.527	MON	77	993	10/24/2007	03/01/2037
31411L-RL-7	FED NATL MTG ASSOC #911391			2	1	197,131	108.3820	208,810	192,661	197,091		1,671			5.000	4.261	MON	803	9,579	03/13/2009	03/01/2037
31411R-AD-0	FED NATL MTG ASSOC #912704	R		2	1	138,209	108.3960	146,416	135,075	138,680		1,418			5.000	4.176	MON	563	7,570	03/13/2009	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384			2	1	394,155	107.9000	410,262	380,223	391,473		(197)			5.000	3.683	MON	1,584	18,756	05/20/2009	03/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079			2	1	221,773	107.9140	230,865	213,934	223,320		171			5.000	3.070	MON	891	10,165	05/20/2009	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084			2	1	26,765	111.2080	29,492	26,520	26,771		(129)			6.500	5.998	MON	144	1,577	10/24/2007	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257	R		2	1	201,457	108.3820	213,392	196,888	202,311		2,279			5.000	4.154	MON	820	10,759	03/13/2009	05/01/2037
31411W-BT-3	FED NATL MTG ASSOC #916350	R		2	1	13,995	111.2410	15,186	13,652	14,075		1			6.500	5.516	MON	74	950	10/24/2007	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010			2	1	369,286	107.7230	383,745	356,233	367,748		1,317			5.000	3.537	MON	1,484	17,045	05/20/2009	04/01/2022
31411X-MF-9	FED NATL MTG ASSOC #917558	R		2	1	36,786	111.1960	39,902	35,885	37,059		152			6.500	5.458	MON	194	2,625	10/24/2007	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874			2	1	181,639	113.3230	203,959	179,980	181,393		100			6.500	6.087	MON	975	10,831	07/20/2007	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002	R		2	1	211,770	108.3820	224,316	206,967	212,823		2,695			5.000	4.131	MON	862	11,387	03/13/2009	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104			2	1	394,343	106.4850	404,933	380,272	395,216		650			5.000	3.303	MON	1,584	17,784	05/20/2009	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497			2	1	235,124	107.9170	244,770	226,813	235,200		581			5.000	3.373	MON	945	10,801	05/20/2009	05/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664	R		2	1	49,259	111.0850	53,378	48,052	49,748		104			6.500	5.383	MON	260	3,448	10/24/2007	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898			2	1	489	106.4220	507	476	494		6			4.500	2.942	MON	2	19	03/23/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	208,466	107.9070	216,999	201,098	209,242		437			5.000	3.204	MON	838	9,642	05/20/2009	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039	R		2	1	8,981	111.3780	9,914	8,901	8,992		32			6.500	6.169	MON	48	916	06/26/2007	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156			2	1	145,590	111.1000	157,787	142,022	144,126		(310)			6.500	5.726	MON	769	8,588	10/24/2007	04/01/2037
31412D-2D-9	FED NATL MTG ASSOC #922472			2	1	76,451	111.0350	82,807	74,578	75,747		(198)			6.500	5.677	MON	404	4,663	10/24/2007	03/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776	R		2	1	17,484	111.0350	18,937	17,055	17,664		159			6.500	5.389	MON	92	1,115	10/24/2007	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772	R		2	1	213,727	111.1680	231,774	208,491	212,152		(652)			6.500	5.935	MON	1,129	13,286	10/24/2007	05/01/2037
31412L-LE-8	FED NATL MTG ASSOC #928325			2	1	90,296	111.1020	97,862	88,083	89,587		(906)			6.500	5.609	MON	477	5,520	10/24/2007	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511			2	1	99,015	111.0350	107,248	96,589	98,120		21			6.500	5.671	MON	523	5,906	10/24/2007	06/01/2037
31412L-ZB-9	FED NATL MTG ASSOC #928738			2	1	25,087	111.0350	27,173	24,473	24,914		13			6.500	5.558	MON	133	1,410	10/24/2007	10/01/2037
31412N-LF-1	FED NATL MTG ASSOC #930126	R		2	1	98,035	106.5460	101,816	95,560	98,176		454			4.500	3.359	MON	358	4,870	03/23/2009	11/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470			2	1	243,477	108.0140	253,427	234,624	244,558		1,220			5.000	3.321	MON	978	11,307	04/02/2009	01/01/2024
31412T-AQ-6	FED NATL MTG ASSOC #933915	R		2	1	66,375	106.5240	68,921	64,700	66,341		223			4.500	3.417	MON	243	3,163	03/23/2009	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329	R		2	1	90,872	108.3820	96,256	88,811	91,572		1,349			5.000	4.078	MON	370	4,773	03/13/2009	07/01/2038
31412X-H8-0	FED NATL MTG ASSOC #937755			2	1	111,506	108.3820	118,112	108,977	112,151		1,459			5.000	4.073	MON	454	4,799	03/13/2009	06/01/2037
31412X-JU-9	FED NATL MTG ASSOC #937775			2	1	270,909	107.9260	282,047	261,333	271,704		751			5.000	3.258	MON	1,089	12,231	05/20/2009	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776	R		2	1	25,863	111.0420	28,015	25,229	26,170		99			6.500	5.323	MON	137	1,741	10/24/2007	06/01/2037
31412X-V4-3	FED NATL MTG ASSOC #938135			2	1	68,694	111.0350	74,406	67,011	68,098		(40)			6.500	5.652	MON	363	4,058	10/24/2007	07/01/2037
31412X-ZF-4	FED NATL MTG ASSOC #938242	R		2	1	73,555	106.4130	76,297	71,699	73,571		187			4.500	3.324	MON	269	3,497	03/23/2009	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287			2	1	321,147	106.4900	329,903	309,796	322,011		1,275			5.000	3.314	MON	1,291	14,442	05/20/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602	R		2	1	3,579	106.4110	3,712	3,489	3,605		11			4.500	2.941	MON	13	161	03/23/2009	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115			2	1	40,086	112.0010	43,797	39,104	39,747		(58)			6.500	5.640	MON	212	2,453	10/24/2007	09/01/2037
31413B-H9-5	FED NATL MTG ASSOC #940456			2	1	233,269	106.4850	239,617	225,024	232,451		1,004			5.000	3.436	MON	938	10,688	05/20/2009	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915			2	1	6,842	106.3720	7,095	6,670	6,793		(4)			4.500	3.654	MON	25	283	03/23/2009	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028			2	1	75,330	111.0420	82,884	74,641	75,077		(172)			6.500	6.193	MON	404	4,387	07/20/2007	07/01/2037
31413F-MX-7	FED NATL MTG ASSOC #944174	R		2	1	18,612	111.1290	20,176	18,156	18,514		(14)			6.500	5.852	MON	98	1,539	10/24/2007	06/01/2037
31413F-S6-0	FED NATL MTG ASSOC #944341	R		2	1	87,664	111.0350	94,952	85,516	87,945		914			6.500	5.593	MON	463	6,489	10/24/2007	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939			2	1	224,705	111.0350	243,387	219,199	223,031		(683)			6.500	5.588	MON	1,187	13,615	10/24/2007	08/01/2037
31414C-AV-0	FED NATL MTG ASSOC #961820	R		2	1	53,012	108.3820	56,153	51,810	53,224		640			5.000	4.188	MON	216	2,784	03/13/2009	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366			2	1	9,838	106.5630	10,219	9,590	9,834		46			4.500	3.510	MON	36	413	03/23/2009	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697			2	1	4,114	106.5490	4,272	4,010	4,111		18			4.500	3.544	MON	15	175	03/23/2009	06/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326			2	1	14,980	108.3820	15,868	14,640	14,987		163			5.000	4.289	MON	61	739	03/13/2009	09/01/2038
31414F-6Y-2	FED NATL MTG ASSOC #965387			2	1	424,820	107.9900	442,549	409,805	422,682		1,674			5.000	3.744	MON	1,708	19,866	05/20/2009	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466			2	1	10,324	108.7310	10,942	10,063	10,238		7			4.500	3.796	MON	38	449	03/23/2009	09/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754			2	1	499,831	107.9000	520,254	482,165	494,524		1,387			5.000	3.919	MON	2,009	23,557	05/20/2009	01/01/2023
31414J-SN-4	FED NATL MTG ASSOC #967725			2	1	281,157	106.4680	288,760	271,219	281,434		1,015			5.000	3.391	MON	1,130	12,966	05/20/2009	01/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015			2	1	520,955	106.4870	535,140	502,542	517,374		858			5.000	3.720	MON	2,094	24,641	05/20/2009	01/01/2023

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
31414K-GB-0	FED NATL MTG ASSOC #968294			2	1	38,709	108.3820	41,002	37,831	38,966		527			5.000	4.103	MON	158	1,719	03/13/2009	02/01/2038
31414L-3Y-2	FED NATL MTG ASSOC #969815	R		2	1	106,297	106.5610	110,412	103,614	107,136		986			4.500	3.041	MON	389	4,764	03/23/2009	02/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595			2	1	71,093	108.3820	75,305	69,481	71,501		845			5.000	4.130	MON	290	3,223	03/13/2009	04/01/2038
31414Q-RL-3	FED NATL MTG ASSOC #973091			2	1	178,995	108.3820	189,599	174,936	180,204		2,399			5.000	4.098	MON	729	7,932	03/13/2009	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	565,224	106.5360	586,967	550,955	565,867		3,042			4.500	3.450	MON	2,066	23,553	03/23/2009	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993			2	1	310,630	106.4190	318,884	299,650	312,480		3,531			5.000	3.241	MON	1,249	14,420	05/20/2009	02/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744			2	1	240,870	108.3820	255,140	235,408	241,813		2,722			5.000	4.182	MON	981	11,036	03/13/2009	04/01/2038
31414S-YM-9	FED NATL MTG ASSOC #975116	R		2	1	136,320	108.3820	144,397	133,229	136,791		1,602			5.000	4.205	MON	555	7,160	03/13/2009	05/01/2038
31414S-6Z-1	FED NATL MTG ASSOC #975288	R		2	1	6,896	106.5670	7,163	6,722	6,925		43			4.500	3.218	MON	25	313	03/23/2009	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421			2	1	1,805	106.5390	1,874	1,759	1,825		18			4.500	3.052	MON	7	73	03/23/2009	03/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607			2	1	222,493	106.4840	228,546	214,629	224,218		885			5.000	3.222	MON	894	10,352	05/20/2009	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789			2	1	6,059	106.5280	6,292	5,906	6,061		29			4.500	3.484	MON	22	261	03/23/2009	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443			2	1	209,694	106.4760	215,382	202,282	210,361		735			5.000	3.363	MON	843	9,603	05/20/2009	08/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365			2	1	32,800	106.6520	34,099	31,972	32,745		162			4.500	3.545	MON	120	1,382	03/23/2009	04/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831			2	1	68,385	108.4530	72,483	66,834	69,467		1,562			5.000	3.829	MON	278	2,966	03/13/2009	05/01/2038
31415L-QX-8	FED NATL MTG ASSOC #983470			2	1	48,699	108.5280	51,653	47,594	49,222		915			5.000	3.979	MON	198	2,227	03/13/2009	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550	R		2	1	2,052	106.3570	2,127	2,000	2,052		10			4.500	3.402	MON	8	89	03/23/2009	05/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782	R		2	1	213,183	108.4810	226,019	208,349	214,776		2,334			5.000	4.087	MON	868	11,032	03/13/2009	08/01/2038
31415Q-NT-9	FED NATL MTG ASSOC #986102			2	1	236,570	107.6780	245,729	228,208	235,035		1,882			5.000	3.823	MON	951	9,239	05/20/2009	09/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	54,037	106.4370	56,064	52,673	53,954		289			4.500	3.575	MON	198	2,352	03/23/2009	08/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484			2	1	552,905	107.9570	575,802	533,362	550,333		1,710			5.000	3.736	MON	2,222	26,104	05/20/2009	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	378,981	107.9190	394,532	365,580	379,061		665			5.000	3.448	MON	1,523	17,978	05/20/2009	08/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961			2	1	103,441	106.5660	107,450	100,830	103,621		723			4.500	3.440	MON	378	4,198	03/23/2009	09/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956			2	1	269,755	106.4770	277,075	260,220	270,416		1,434			5.000	3.433	MON	1,084	12,110	05/20/2009	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933			2	1	238,295	107.9670	248,187	229,872	235,739		(515)			5.000	3.873	MON	958	11,186	05/20/2009	09/01/2023
31416H-E5-0	FED NATL MTG ASSOC #AA0155			2	1	262,619	106.4710	269,730	253,337	263,691		2,027			5.000	3.370	MON	1,056	12,090	05/20/2009	01/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606			2	1	187,283	106.4170	194,270	182,555	186,740		479			4.500	3.546	MON	685	8,118	03/23/2009	10/01/2023
31417Y-GM-3	FED NATL MTG ASSOC #MA0203			2	1	9,648,859	106.1250	9,847,472	9,279,143	9,543,138		(2,680)			4.000	2.460	MON	30,930	355,986	12/18/2009	10/01/2019
31417Y-JL-2	FED NATL MTG ASSOC #MA0266			2	1	6,192,441	106.4080	6,241,107	5,865,269	6,104,580		(4,883)			4.500	2.494	MON	21,995	252,250	12/18/2009	12/01/2019
31418A-GL-6	FED NATL MTG ASSOC #MA1102			2	1	313,250	102.1660	305,159	298,689	314,075		1,695			3.000	1.872	MON	747	8,748	08/15/2012	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS			2	1	9,178	109.8080	9,805	8,929	9,149		(37)			9.500	7.670	MON	71	816	02/27/1991	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS			2	1	287,295	108.6910	423,543	389,676	358,218		4,871			6.500	10.856	MON	2,111	25,303	11/22/1990	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS			2	1	329,562	117.5190	478,039	406,778	382,885		4,161			7.500	10.256	MON	2,542	30,590	05/12/1992	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS			2	1	3,217,790	116.0920	4,025,983	3,467,919	3,353,724		15,316			7.500	8.838	MON	21,674	255,091	11/05/1992	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS			2	1	773,546	113.2400	1,164,819	1,028,630	892,727		(14,904)			7.000	12.765	MON	6,000	70,528	06/19/1992	07/25/2022
3133T1-C5-9	FHR 1602 PJ RMBS			2	1	148,495	110.6190	155,623	140,684	143,839		(151)			6.500	5.482	MON	762	8,857	05/31/2004	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS			2	1	1,842,496	112.5290	2,203,343	1,958,031	1,904,920		7,746			6.500	7.639	MON	10,606	127,867	05/09/2002	07/15/2031
313399-AJ-6	FHR 2344 QG RMBS	R		2	1	73,386	104.8250	78,849	75,220	74,838		106			6.000	6.527	MON	376	4,984	03/26/2002	08/15/2016
313399-TE-7	FHR 2345 PZ RMBS			2	1	1,915,941	111.5400	2,263,635	2,029,436	1,980,290		1,556			6.500	7.526	MON	10,993	137,612	04/18/2002	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS			2	1	841,678	111.0780	974,738	877,527	862,895		671			6.500	7.226	MON	4,753	58,301	04/17/2002	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS			2	1	5,595,047	111.5820	6,537,346	5,858,787	5,761,450		19,107			6.500	7.244	MON	31,735	384,635	03/01/2002	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS			2	1	2,587,465	112.2120	3,040,313	2,709,436	2,657,133		16,439			6.500	7.261	MON	14,676	176,140	03/01/2002	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS			2	1	1,411,264	109.0610	1,478,158	1,355,356	1,376,368		(7,633)			6.500	5.810	MON	7,342	84,875	11/18/2009	05/15/2032
31392V-7G-1	FHR 2498 BM RMBS	R		2	1	301,928	106.4360	314,120	295,127	297,541		(447)			5.500	4.860	MON	1,353	17,994	04/13/2005	09/15/2017
31393K-PV-1	FHR 2575 EB RMBS	R		2	1	2,355,142	106.3010	2,483,737	2,336,522	2,340,812		(591)			5.000	4.869	MON	9,736	129,068	07/06/2005	02/15/2018
31394J-N2-9	FHR 2676E LG RMBS	R		2	1	545,951	100.8040	527,903	523,694	525,396		(3,183)			5.000	3.611	MON	2,182	36,328	03/30/2009	06/15/2032
31394N-NJ-3	FHR 2727B UD RMBS			2	1	82,566	100.0760	79,523	79,462	79,462		(513)			5.000	3.903	MON	331	389	04/03/2009	02/15/2032
31394W-M7-0	FHR 2777E PE RMBS	R		2	1	7,596,010	103.3570	7,538,867	7,293,993	7,346,212		(34,099)			5.000	3.842	MON	30,392	411,483	03/31/2009	04/15/2033
31394W-SH-2	FHR 2778 JD RMBS			2	1	3,131,116	101.8810	3,064,103	3,007,525	3,012,424		(22,464)			5.000	3.790	MON	12,531	108,715	03/31/2009	12/15/2032
31395G-GY-2	FHR 2861 JL RMBS	R		2	1	9,998,512	106.6760	11,579,869	10,855,208	10,636,241		21,293			4.500	5.705	MON	40,707	533,565	12/27/2004	09/15/2019
31395U-XT-3	FHR 2991D QE RMBS			2	1	1,365,016	101.0930	1,324,477	1,310,153	1,312,588		(7,486)			5.000	3.942	MON	5,459	50,200	03/31/2009	08/15/2034
31396E-GF-7	FHR 3079 MD RMBS			2	1	11,502,888	101.6340	11,223,437	11,043,049	11,070,791		(54,718)			5.000	3.926	MON	46,013	417,293	11/18/2009	03/15/2034
31358U-7D-2	FNR 1993-70 Z RMBS			2	1	68,477	112.6410	73,993	65,689	65,689					6.900	6.900	MON	378	4,402	05/31/2004	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS			2	1	1,100,189	106.0880	1,184,842	1,116,849	1,113,342		481			5.000	5.229	MON	4,654	53,202	01/01/2005	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS			2	1	4,681,687	106.5090	4,911,229	4,611,080	4,623,503		(1,937)			5.000	4.817	MON	19,213	220,944	04/11/2003	05/25/2018
31397M-WQ-6	FNR 2008-82 EY RMBS			2	1	9,574,579	108.1690	10,699,442	9,891,412	9,786,929		14,053			5.000	5.602	MON	41,214	477,083	07/31/2008	09/25/2023
31397M-WQ-6	FNR 2008-82 EY RMBS	R		2	1	6,933,316	108.1690	7,747,872	7,162,747	7,087,087		10,176			5.000	5.602	MON	29,845	378,327	07/31/2008	09/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS			2	1FE	54,713	108.2070	67,253	62,152	62,152					9.250	9.250	MON	479	5,934	11/30/1988	12/01/2018
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS			2	6*	5,963	101.8370	6,268	6,155		(48)	48			8.000	10.084	MON	86	423	10/11/1991	01/01/2019
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS			2	6*	14,668	108.8770	16,747	15,382		67	(67)			9.950	11.100	MON	259	1,434	08/31/1987	09/01/2017
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS			2	1FE	71,632	103.7210	88,931	85,740	81,799		2,181			8.700	15.814	MON	1,267	7,414	11/29/1988	12/01/2018
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS			2	1	2,299,347	115.7480	2,879,897	2,488,075	2,395,477		4,205			7.750	9.278	MON	16,069	195,387	06/17/1992	05/15/2022
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						146,117,596	XXX	156,693,622	145,399,020	146,317,782	19	231,383			XXX	XXX	XXX	650,241	7,630,347	XXX	XXX
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE	R		3	1FE	13,134,258	92.6400	13,154,880	14,200,000	13,154,880		20,622	1,065,742		0.209	0.492	4WK	1,237	98,982	06/12/2007	08/01/2041
28148V-AD-7	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE			3	1FE	11,359,520	92.6050	11,381,155	12,290,000	11,381,155		21,634	930,480		0.209	0.493	4WK	571	85,034	06/14/2007	08/01/2041
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05	R		2	3AM	2,979,890	103.2000	3,073,631	2,978,325	2,979,008		(97)			5.124	5.118	JJ	70,370	157,077	05/05/2005	07/15/2020
526602-AC-1	FORT LEONARD WOOD MO MILITARY HSG 05	R		2	2AM	9,412,978	92.5000	8,707,005	9,412,978	9,412,978					5.709	5.708	JJ	247,795	537,387	04/29/2005	07/15/2040
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT			2	2	12,755,657	98.7980	11,374,051	11,512,430	12,430,755		(46,287)			6.800	5.999	MJSD	34,793	587,134	07/15/2004	09/15/2028
50181Q-AH-1	LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT	R		2	2	20,484,043	98.7980	18,265,349	18,487,570	19,962,288		(74,332)			6.800	5.999	MJSD	55,874	1,452,866	07/15/2004	09/15/2028
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS				1FE	5,705,728	119.8810	6,123,082	5,107,625	5,233,589		(37,122)			8.500	7.641	MS	144,716	421,045	05/24/1993	09/01/2019
88948A-AP-2	TOLL ROAD VA INVESTOR PARTNERSHIP II 99	@			2AM	21,186,942	99.6650	32,789,686	32,900,000	32,702,758		1,570,550			0.000	5.090	NA			05/10/2005	02/15/2014
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						97,019,016	XXX	104,868,839	106,888,928	107,257,409		1,454,967	1,996,221		XXX	XXX	XXX	555,355	3,339,524	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,524,057,377	XXX	2,907,709,321	3,521,230,948	2,754,102,530	19	40,208,151	1,996,221		XXX	XXX	XXX	32,205,188	117,476,154	XXX	XXX
88579Y-AE-1	3M COMPANY	R			1FE	19,907,800	98.7340	19,746,740	20,000,000	19,935,187		18,141			1.000	1.095	JD	2,778	200,000	06/21/2012	06/26/2017
88579Y-AF-8	3M COMPANY				1FE	14,777,250	91.2480	13,687,245	15,000,000	14,807,969		20,403			2.000	2.166	JD	4,167	300,000	06/21/2012	06/26/2022
88579Y-AF-8	3M COMPANY	R			1FE	19,703,000	91.2480	18,249,660	20,000,000	19,743,959		27,204			2.000	2.166	JD	5,556	400,000	06/21/2012	06/26/2022
00003#-AA-1	A & E TELEVISION NETWORKS SER A SR NT			2		13,000,000	97.6710	12,697,290	13,000,000	13,000,000					3.110	3.110	FA	144,874	404,300	08/22/2012	08/22/2019
00037B-AB-8	ABB FINANCE USA INC		R		1FE	18,490,437	94.4930	17,859,196	18,900,000	18,549,495		36,196			2.875	3.129	MN	79,997	543,375	05/03/2012	05/08/2022
00037B-AB-8	ABB FINANCE USA INC	R	R		1FE	9,783,300	94.4930	9,449,310	10,000,000	9,814,548		19,151			2.875	3.129	MN	42,326	287,500	05/03/2012	05/08/2022
002824-AW-0	ABBOTT LABORATORIES				1FE	5,450,900	107.6770	5,383,855	5,000,000	5,339,591		(47,498)			4.125	2.953	MN	19,479	206,250	08/05/2011	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	13,926,740	109.0980	15,273,762	14,000,000	13,930,370		1,179			5.300	5.335	MN	70,078	742,000	02/01/2011	05/27/2040
00287Y-AK-5	ABBVIE INC				2FE	4,976,796	98.9210	4,946,050	5,000,000	4,978,422		1,627			2.000	2.094	MN	15,278	50,000	08/12/2013	11/06/2018
00287Y-AL-3	ABBVIE INC				2FE	4,969,919	93.4660	4,673,280	5,000,000	4,971,019		1,100			2.900	2.975	MN	22,153	72,500	08/12/2013	11/06/2022
024747-AC-1	ABC SUPPLY CO INC			1	4FE	9,708,500	100.5000	9,899,250	9,850,000	9,713,936		5,436			5.625	7.703	AO	116,969	251,719	10/23/2013	04/15/2021
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL		F	2	4FE	731,306	100.1040	732,067	731,306	731,306					4.000	4.172	MJSD	81	7,476	03/05/2013	12/13/2019
00440E-AM-9	ACE INA HOLDINGS				1FE	9,904,600	116.7430	11,674,330	10,000,000	9,941,132		8,872			5.900	6.044	JD	26,222	590,000	06/03/2009	06/15/2019
00440E-AN-7	ACE INA HOLDINGS	R			1FE	19,981,400	103.4560	20,691,120	20,000,000	19,992,669		3,728			2.600	2.620	MN	54,889	520,000	11/18/2010	11/23/2015
00440E-AP-2	ACE INA HOLDINGS				1FE	9,966,100	91.6320	9,163,220	10,000,000	9,968,488		2,388			2.700	2.739	MS	81,000	135,000	03/06/2013	03/13/2023
00440E-AP-2	ACE INA HOLDINGS	R			1FE	9,966,100	91.6320	9,163,220	10,000,000	9,968,488		2,388			2.700	2.739	MS	81,000	135,000	03/06/2013	03/13/2023
00440E-AG-2	ACE INA HOLDINGS INC				1FE	2,922,810	102.4480	3,073,431	3,000,000	2,994,460		11,644			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	102.3420	21,149,998	20,666,000	20,664,151		2,142			3.200	3.211	MN	106,545	661,312	11/12/2009	11/03/2014
00485C-AL-1	ACOSTA INC TERM LOAN B			2	4FE	3,426,790	100.5250	3,434,179	3,416,244	3,426,594		(2,211)			4.250	4.326	MJSD	403	158,264	11/26/2012	03/01/2018
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	7,780,050	103.5000	8,010,900	7,740,000	7,778,423		(1,627)			5.625	6.703	MS	123,356		09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD INC			1	3FE	1,170,000	104.2500	1,219,725	1,170,000	1,170,000					6.125	6.636	MS	20,304		09/12/2013	09/15/2023
00510R-AC-7	ACUITY BRANDS INC				2FE	11,227,163	107.8260	12,130,459	11,250,000	11,234,830		2,062			6.000	6.043	JD	30,000	675,000	12/01/2009	12/15/2019
00510R-AC-7	ACUITY BRANDS INC	R			2FE	3,742,388	107.8260	4,043,486	3,750,000	3,744,943		687			6.000	6.043	JD	10,000	225,000	12/01/2009	12/15/2019
00640@-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%			2	2	9,609,375	110.6620	10,633,886	9,609,375	9,609,375					8.300	8.300	FA	321,247	807,187	11/12/2009	08/06/2017
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB			2	4FE	990,000	100.4440	994,396	990,000	990,000					4.250	4.453	JAJO	117	10,753	03/01/2013	10/09/2019
00101J-AF-3	ADT CORP				3FE	4,076,257	87.0450	4,199,931	4,825,000	4,102,448		26,191			3.500	5.743	JJ	77,870		08/01/2013	07/15/2022
00101J-AF-3	ADT CORP	R			3FE	20,953,955	87.0450	18,279,492	21,000,000	20,956,746		2,791			3.500	3.528	JJ	338,917	367,500	05/07/2013	07/15/2022
00101J-AG-1	ADT CORP				3FE	11,959,111	75.2500	10,655,457	14,160,000	11,969,116		10,006			4.875	6.128	JJ	318,305	146,250	08/08/2013	07/15/2042
00101J-AH-9	ADT CORP				3FE	9,998,639	88.7510	8,875,120	10,000,000	9,998,706		67			4.125	4.121	JD	18,333	379,271	05/24/2013	06/15/2023
00101J-AH-9	ADT CORP	R			3FE	9,998,639	88.7510	8,875,120	10,000,000	9,998,706		67			4.125	4.121	JD	18,333	379,271	05/24/2013	06/15/2023
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	15,039,300	101.4740	15,221,130	15,000,000	15,032,888		(3,346)			4.500	4.464	JJ	311,250	675,000	01/11/2012	01/15/2022
007903-AX-5	ADVANCED MICRO DEVICES				4FE	787,430	97.0000	761,450	785,000	787,320		(110)			7.500	7.453	FA	22,242	29,438	06/13/2013	08/15/2022
007903-AX-5	ADVANCED MICRO DEVICES	R			4FE	478,355	97.0000	460,750	475,000	478,154		(201)			7.500	7.390	FA	13,458	17,813	06/13/2013	08/15/2022
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z	1	1.0000	1	1						18.241	0.000				03/01/2007	02/28/2014
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	5,280	95.7130	6,938	7,249	6,380		289			0.000	8.182	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	14,520	88.0170	17,545	19,934	17,545		794			0.000	8.182	NA			04/18/2002	03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F			2	4FE	1,450,657	100.2750	1,459,305	1,455,302	1,450,818		987			4.250	4.676	MJSD	10,437	65,397	10/31/2012	12/17/2017

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
007643-AB-5	AERCAP AVIATION SOLUTION		F		3FE	887,513	108.2500	954,765	882,000	885,982		(1,018)			6.375	6.252	MN	4,842	56,228	06/18/2012	05/30/2017
007643-AB-5	AERCAP AVIATION SOLUTION	M	F		3FE	3,249,206	108.2500	3,510,548	3,243,000	3,247,483		(1,146)			6.375	6.345	MN	17,803	206,741	06/18/2012	05/30/2017
001118-AA-2	AES HAWAII (HEPCO)				4	15,212,050	89.3840	13,597,139	15,212,050	15,212,050					6.870	6.929	MJSD	2,903	1,051,043	07/30/2003	06/30/2022
00105R-AA-2	AES PANAMA SA		F		3FE	8,925,930	109.0000	9,810,000	9,000,000	8,972,893		8,029			6.350	6.463	JD	15,875	571,500	12/15/2006	12/21/2016
00817Y-AE-8	AETNA INC				2FE	3,000,900	111.7750	3,353,235	3,000,000	3,000,557		(208)			6.000	5.991	JD	8,000	180,000	08/21/2007	06/15/2016
00817Y-AE-8	AETNA INC	R			2FE	14,910,750	111.7750	16,766,175	15,000,000	16,114,189		(432,098)			6.000	6.080	JD	40,000	900,000	06/06/2006	06/15/2016
00828D-AN-1	AFFINION GROUP INC			1	5FE	993	90.0000	900	1,000	995		1			7.875	9.105	JD	4	79	11/08/2010	12/15/2018
00828D-AN-1	AFFINION GROUP INC	LS		1	5FE	3,224,795	90.0000	2,924,100	3,249,000	3,232,381		2,639			7.875	9.105	JD	11,372	255,859	11/08/2010	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN			2	4FE	4,084,380	98.4420	4,039,634	4,103,568	4,074,428		9,017			6.750	5.547	MJSD	68,168	272,271	10/02/2012	10/09/2016
00846U-AH-4	AGILENT TECHNOLOGIES INC				2FE	5,988,120	91.5290	5,491,710	6,000,000	5,989,451		1,028			3.200	3.242	AO	48,000	201,600	09/10/2012	10/01/2022
00846U-AH-4	AGILENT TECHNOLOGIES INC	R			2FE	5,988,120	91.5290	5,491,710	6,000,000	5,989,451		1,028			3.200	3.242	AO	48,000	201,600	09/10/2012	10/01/2022
001192-AH-6	AGL CAPITAL CORP			1	2FE	8,984,970	109.6830	9,871,497	9,000,000	8,985,530		212			5.875	5.880	MS	155,688	528,750	03/16/2011	03/15/2041
001192-AJ-2	AGL CAPITAL CORP	R		1	2FE	14,772,450	99.4900	14,923,545	15,000,000	14,817,385		20,156			3.500	3.681	MS	154,583	525,000	09/15/2011	09/15/2021
008916-AK-4	AGRIUM INC		A	1	2FE	6,986,280	91.6480	6,415,346	7,000,000	6,987,769		1,195			3.150	3.174	AO	55,125	220,500	09/24/2012	10/01/2022
008916-AL-2	AGRIUM INC	R	A	1	2FE	4,994,950	93.1540	4,657,695	5,000,000	4,995,199		249			3.500	3.513	JD	14,583	87,986	05/28/2013	06/01/2023
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6			2	3FE	5,149,000	97.5960	5,025,218	5,149,000	5,149,000					6.080	6.080	AO	78,265	313,059	11/12/2009	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6	R		2	3FE	2,609,000	96.4220	2,515,650	2,609,000	2,609,000					6.440	6.440	AO	42,005	192,653	05/31/2007	10/01/2016
008685-AB-5	AHOLD FINANCE USA INC		R		2FE	9,102,905	118.4170	10,065,437	8,500,000	9,031,242		(20,234)			6.875	6.235	MN	97,396	584,375	02/17/2010	05/01/2029
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL		F	2	4FE	651,825	100.8130	660,426	655,100	652,037		213			4.500	4.752	MJSD	82	22,496	07/09/2013	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2		F	2	4FE	338,200	100.8130	342,663	339,900	338,311		110			4.500	4.752	MJSD	42	3,909	07/09/2013	10/03/2019
00912X-AJ-3	AIR LEASE CORP				2	2,030,000	103.8750	2,077,500	2,000,000	2,027,005		(2,995)			4.750	4.540	MS	31,667	54,361	03/08/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	11,991,360	108.2280	12,987,336	12,000,000	11,994,674		816			4.375	4.384	FA	189,583	525,000	08/18/2009	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS				1FE	9,994,000	96.2260	9,622,630	10,000,000	9,995,150		541			3.000	3.007	MN	48,333	300,000	10/31/2011	11/03/2021
009158-AT-3	AIR PRODUCTS & CHEMICALS				1FE	6,971,510	91.9540	6,436,794	7,000,000	6,973,786		2,276			2.750	2.796	FA	79,139	95,715	01/30/2013	02/03/2023
009158-AT-3	AIR PRODUCTS & CHEMICALS	R			1FE	4,979,650	91.9540	4,597,710	5,000,000	4,981,275		1,625			2.750	2.796	FA	56,528	68,368	01/30/2013	02/03/2023
00928Q-AF-8	AIRCASTLE LTD		E		3FE	2,679,000	111.5000	2,982,625	2,675,000	2,677,786		(736)			6.750	6.726	AO	38,119	180,563	04/19/2012	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		E		3FE	3,000,000	112.2500	3,367,500	3,000,000	3,000,000					7.625	7.625	AO	48,292	228,750	03/30/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD	R	E		3FE	350,000	107.1250	374,938	350,000	350,000					6.250	6.251	JD	1,823	21,936	01/18/2013	12/01/2019
009363-AG-7	AIRGAS INC				2FE	8,989,200	102.5880	9,232,929	9,000,000	8,998,332		2,280			4.500	4.538	MS	119,250	405,000	11/12/2009	09/15/2014
009363-AJ-1	AIRGAS INC				2FE	4,992,450	103.7850	5,189,260	5,000,000	4,997,220		1,520			3.250	3.285	AO	40,625	162,500	09/27/2010	10/01/2015
009363-AM-4	AIRGAS INC	R		1	2FE	9,988,900	90.7630	9,076,280	10,000,000	9,989,971		977			2.900	2.903	MN	37,056	281,139	11/19/2012	11/15/2022
009363-AN-2	AIRGAS INC			1	2FE	9,983,300	97.5130	9,751,340	10,000,000	9,986,140		2,840			1.650	1.687	FA	62,333	82,958	02/11/2013	02/15/2018
009363-AP-7	AIRGAS INC			1	2FE	19,978,200	94.4540	18,890,880	20,000,000	19,980,747		2,547			2.375	2.393	FA	179,444	238,819	02/11/2013	02/15/2020
01039X-AA-8	ALABAMA POWER CAP TR V	R		1	1FE	10,216,085	93.5000	9,489,315	10,149,000	10,149,000					3.348	5.309	JAJO	86,844	350,544	11/01/2005	10/01/2042
010392-FC-7	ALABAMA POWER CO				1FE	8,535,039	101.9290	8,399,994	8,241,000	8,465,478		(29,672)			3.375	2.927	AO	69,533	278,134	08/05/2011	10/01/2020
012653-AA-9	ALBEMARLE CORP				2FE	5,010,800	104.3460	5,217,305	5,000,000	5,001,443		(1,266)			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	102.7260	6,163,566	6,000,000	5,918,704		9,663			4.500	4.739	JD	12,000	270,000	03/30/2011	12/15/2020
013716-AT-2	ALCAN INC				1FE	8,798,880	100.1600	9,014,418	9,000,000	8,998,965		26,204			5.200	5.503	JJ	215,800	468,000	06/24/2004	01/15/2014
013817-AQ-4	ALCOA INC				2FE	3,532,725	103.2160	3,612,553	3,500,000	3,521,141		(1,984)			5.870	5.776	FA	73,049	205,450	02/20/2007	02/23/2022
01449H-AD-1	ALERE TERM LOAN B			2	4FE	2,923,023	100.5630	2,949,010	2,932,500	2,923,234		2,390			4.250	4.524	MJSD	346	101,043	12/27/2012	06/30/2017
01639#-AA-1	ALISAL WATER CORPORATION				3FE	6,990,000	112.9250	7,893,490	6,990,000	6,990,000					7.850	7.850	JAJO	137,179	544,496	05/08/2007	01/01/2027
01741R-AF-9	ALLEGHENY TECHNOLOGIES			1	2FE	5,316,300	100.9930	5,554,637	5,500,000	5,321,161		4,861			5.875	6.404	FA	151,689		08/16/2013	08/15/2023
018490-AM-4	ALLERGAN INC	R			1FE	8,175,555	110.6220	8,470,327	7,657,000	7,855,636		(82,121)			5.750	4.523	AO	110,069	440,278	10/29/2009	04/01/2016
018490-AN-2	ALLERGAN INC				1FE	8,623,791	102.2840	8,847,540	8,650,000	8,631,474		2,421			3.375	3.412	MS	85,959	291,938	09/07/2010	09/15/2020
018490-AQ-5	ALLERGAN INC			1	1FE	2,991,420	92.4720	2,774,172	3,000,000	2,992,023		603			2.800	2.837	MS	24,733	42,700	03/07/2013	03/15/2023
018490-AQ-5	ALLERGAN INC	R		1	1FE	5,982,840	92.4720	5,548,344	6,000,000	5,984,047		1,207			2.800	2.837	MS	49,467	85,400	03/07/2013	03/15/2023
018522-A#-9	ALLETE, INC.				1	20,000,000	109.4140	21,882,830	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	R			2FE	2,989,530	102.6220	3,078,660	3,000,000	2,998,219		2,181			4.000	4.110	AO	25,333	120,000	09/30/2009	10/15/2014
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	4FE	1,704,206	107.8750	1,747,575	1,620,000	1,675,355		(9,903)			6.875	6.235	MS	32,794	111,375	07/08/2011	09/15/2020
018804-AP-9	ALLIANT TECHSYSTEMS INC	LS		1	4FE	4,197,906	107.8750	4,315,000	4,000,000	4,132,293		(23,651)			6.875	6.282	MS	80,972	275,000	07/08/2011	09/15/2020
018804-AQ-7	ALLIANT TECHSYSTEMS INC			1	3FE	6,820,700	100.2500	6,786,925	6,770,000	6,820,509		(191)			5.250	4.883	AO	59,238		12/23/2013	10/01/2021
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3			2	3FE	1,953,623	100.4690	1,979,377	1,970,137	1,953,637		2,435			3.750	4.000	MJSD	410	46,465	11/05/2012	08/23/2019
471109-AB-4	ALLTRISTA CORP				4FE	5,160,000	115.7500	5,787,500	5,000,000	5,090,514		(23,898)			7.500	7.011	MN	62,500	375,000	03/11/2011	05/01/2017
02005N-AB-6	ALLY FINANCIAL INC				3FE	4,634,844	107.5000	4,923,500	4,580,000	4,595,116		(12,567)			8.300	7.983	FA	146,776	380,140	06/16/2010	02/12/2015
02005N-AE-0	ALLY FINANCIAL INC				3FE	1,081,520	119.8750	1,318,625	1,100,000	1,086,855		1,568			8.000	8.250	MS	25,911	88,000	03/10/2010	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC				3FE	7,640,000	116.5000	8,155,000	7,000,000	7,488,492		(57,181)			7.500	6.211	MS	154,583	525,000	03/10/2011	09/15/2020
00163M-AM-6	AMB PROPERTY L.P.			1	2FE	975,590	105.9930	1,059,934	1,000,000	985,196		3,281			4.000	4.534	JJ	18,444	40,000	12/06/2010	01/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00164V-AC-7	AMC NETWORKS INC			1	4FE	9,548,048	95.2500	9,221,153	9,681,000	9,553,093		5,046			4.750	5.566	JD	20,438	375,091	08/05/2013	12/15/2022
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR		F		2	5,000,000	108.8680	5,443,415	5,000,000	5,000,000					5.380	5.380	JD	11,956	279,000	12/15/2009	12/15/2016
02343*-AA-0	AMCOR LIMITED 2009 7-YEAR	R	F		2	5,000,000	108.8680	5,443,415	5,000,000	5,000,000					5.380	5.380	JD	11,956	269,000	12/15/2009	12/15/2016
023551-AF-1	AMERADA HESS				2FE	3,381,150	127.4390	3,823,170	3,000,000	3,298,035		(10,295)			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	120.5180	9,038,873	7,500,000	7,609,653		(2,786)			7.125	6.546	MS	157,344	534,375	01/25/2005	03/15/2033
023608-AE-2	AMEREN CORPORATION	R			2FE	4,975,250	102.8680	5,143,385	5,000,000	4,997,772		5,670			8.875	9.000	MN	56,701	443,750	05/12/2009	05/15/2014
02361D-AL-4	AMEREN ILLINOIS CO			1	1FE	24,991,000	93.5950	23,398,725	25,000,000	24,992,087		800			2.700	2.713	MS	225,000	695,625	08/13/2012	09/01/2022
02361D-AC-4	AMEREN ILLINOIS COMPANY				2FE	19,889,800	115.8600	23,172,020	20,000,000	19,901,139		1,848			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	108.3060	7,581,441	7,000,000	6,969,260		4,087			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	105.8120	6,348,696	6,000,000	5,925,190		1,113			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	109.2500	10,925,000	10,000,000	9,947,959		7,548			5.000	5.105	AO	104,167	500,000	10/08/2009	10/16/2019
02507*-AA-2	AMERICAN CENTURY COMPANIES, INC. 7 YEAR	R			2	10,000,000	108.0910	10,809,100	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	92.4800	13,871,985	15,000,000	14,972,950		2,600			2.950	2.985	JD	19,667	457,250	11/28/2012	12/15/2022
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC				2	4,203,405	115.0000	4,833,915	4,203,405	4,203,405					10.440	10.285	AO	92,643	418,244	12/31/1998	10/15/2017
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO				2FE	9,990,300	105.2550	10,525,460	10,000,000	9,998,641		994			5.375	5.386	AO	113,472	537,500	04/09/2003	04/15/2015
845437-BE-1	AMERICAN ELECTRIC POWER / SWEPCO	R			2FE	9,990,300	105.2550	10,525,460	10,000,000	9,998,641		994			5.375	5.386	AO	113,472	537,500	04/09/2003	04/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT	R			1FE	14,987,550	104.4880	15,673,200	15,000,000	14,993,022		2,439			2.800	2.818	MS	119,000	420,000	09/14/2011	09/19/2016
0258M0-DJ-5	AMERICAN EXPRESS CREDIT				1FE	6,992,720	100.1680	7,011,753	7,000,000	6,993,306		586			2.125	2.145	JJ	62,806		07/24/2013	07/27/2018
02636P-AA-0	AMERICAN GILSONITE CO			1	4FE	3,690,000	96.0000	3,480,000	3,625,000	3,677,670		(12,330)			11.500	14.498	MS	138,958	361,891	04/04/2013	09/01/2017
026874-CS-4	AMERICAN INTL GROUP				2FE	4,989,850	106.7900	5,339,495	5,000,000	4,993,236		1,935			3.800	3.845	MS	52,250	190,000	03/19/2012	03/22/2017
02687Q-DG-0	AMERICAN INTL GROUP				2FE	3,480,715	114.7050	4,014,675	3,500,000	3,490,898		1,940			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	104.5930	5,229,660	5,000,000	4,998,287		1,302			4.625	4.604	AO	57,813	231,250	11/12/2009	04/01/2015
029912-BC-5	AMERICAN TOWER CORP	R			2FE	9,988,000	105.7470	10,574,740	10,000,000	9,991,383		1,062			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	107.1260	10,712,630	10,000,000	9,995,205		1,060			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	99.9550	9,995,460	10,000,000	9,983,803		1,583			4.700	4.729	MS	138,389	470,000	03/07/2012	03/15/2022
03027X-AB-6	AMERICAN TOWER CORP				2FE	4,959,250	91.1750	4,558,725	5,000,000	4,962,611		3,361			3.500	3.624	JJ	73,403	98,681	01/03/2013	01/31/2023
03027X-AB-6	AMERICAN TOWER CORP	R			2FE	6,942,950	91.1750	6,382,215	7,000,000	6,947,655		4,705			3.500	3.624	JJ	102,764	138,153	01/03/2013	01/31/2023
03028P-C*-5	AMERICAN TRANSMISSION (2010 TRANSACTION)				1	5,000,000	99.2280	4,961,395	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	105.6040	19,008,686	18,000,000	17,960,187		29,021			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	105.3130	8,425,000	8,000,000	7,994,962		492			5.250	5.308	JJ	193,667	420,000	12/10/2009	01/15/2022
13006*-AG-2	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	6,000,000	115.0000	6,900,000	6,000,000	6,002,018		(218)			9.710	9.711	JD	48,550	582,600	12/31/1998	06/01/2020
13006*-AH-0	AMERICAN WATER / CALIFORNIA-AMERICAN WAT				1	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				1	10,500,000	120.0000	12,600,000	10,500,000	10,364,044		8,576			7.110	7.110	MN	124,425	746,550	12/31/1998	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN WATER				1	7,000,000	120.0000	8,400,000	7,000,000	7,135,890		(5,637)			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	11,647,879		32,713			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	9,754,006		5,386			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	6,972,429		1,385			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	12,596,537		8,523			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	454,500	106.7500	480,375	450,000	453,168		(480)			6.500	6.551	MN	3,331	29,250	01/11/2011	05/20/2021
030981-AF-1	AMERIGAS PART/FIN CORP	R		1	3FE	3,216,000	106.7500	3,416,000	3,200,000	3,211,274		(1,703)			6.500	6.658	MN	23,689	208,000	01/05/2011	05/20/2021
030981-AG-9	AMERIGAS PART/FIN CORP	R		1	3FE	2,500,000	107.5000	2,687,500	2,500,000	2,500,000					6.250	6.989	FA	56,858	156,250	07/27/2011	08/20/2019
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	1,412,000	108.6080	1,533,551	1,412,000	1,412,000					5.650	5.650	MN	10,194	79,778	11/18/2005	11/15/2015
03073E-AG-0	AMERISOURCEBERGEN CORP	R			1FE	23,297,107	110.0930	24,958,015	22,670,000	23,114,000		(65,363)			4.875	4.492	MN	141,215	1,105,163	03/14/2011	11/15/2019
03073E-AJ-4	AMERISOURCEBERGEN CORP	R		1	1FE	9,985,800	98.2690	9,826,870	10,000,000	9,988,425		1,256			3.500	3.519	MN	44,722	350,000	11/08/2011	11/15/2021
030955-AM-0	AMERITECH CAPITAL FUNDING				1FE	6,011,565	113.3130	6,294,554	5,555,000	5,730,423		(37,755)			6.450	5.565	JJ	165,215	358,298	09/30/2004	01/15/2018
031162-AV-2	AMGEN INC				2FE	6,209,830	113.4600	6,368,499	5,613,000	5,914,231		(80,480)			5.850	4.148	JD	27,363	328,361	02/04/2010	06/01/2017
031162-BD-1	AMGEN INC				2FE	9,713,828	101.4670	9,893,072	9,750,000	9,724,332		3,318			3.450	3.511	AO	84,094	336,375	09/13/2010	10/01/2020
031162-BN-9	AMGEN INC			1	2FE	14,930,250	99.0650	14,859,795	15,000,000	14,939,949		6,023			3.625	3.683	MN	69,479	543,750	05/11/2012	05/15/2022
031162-BN-9	AMGEN INC	R		1	2FE	4,976,750	99.0650	4,953,265	5,000,000	4,979,983		2,008			3.625	3.683	MN	23,160	181,250	05/11/2012	05/15/2022
031652-BC-3	AMKOR TECHNOLOGIES INC			1	4FE	2,029,000	105.5000	2,110,000	2,000,000	2,013,135		(5,015)			7.375	7.769	MN	24,583	147,500	07/21/2010	05/01/2018
031652-BC-3	AMKOR TECHNOLOGIES INC	R		1	4FE	6,334,400	105.5000	6,414,400	6,080,000	6,217,193		(53,147)			7.375	6.952	MN	74,733	448,400	06/28/2012	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	4FE	1,898,000	103.7500	1,893,438	1,825,000	1,879,644		(10,560)			6.625	6.632	JD	10,076	120,906	03/16/2012	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	4FE	514,530	102.7500	513,750	500,000	513,778		(752)			6.375	6.725	AO	7,969	15,938	08/16/2013	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC	R		1	4FE	125,000	102.7500	128,438	125,000	125,000					6.375	6.613	AO	1,992	8,190	01/15/2013	10/01/2022
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN	R			2FE	12,672,686	107.7920	13,660,141	12,672,686	13,236,699		(149,994)			6.470	6.470	JJ	343,912	819,924	01/31/2007	01/31/2017
032095-AB-7	AMPHENOL CORP	R		1	2FE	9,974,600	96.2760	9,627,600	10,000,000	9,978,742		2,185			4.000	4.039	FA	166,667	400,000	01/19/2012	02/01/2022
032166-AR-1	AMSOUTH BANCORP	R			3FE	7,326,210	104.7500	9,427,500	9,000,000	8,608,141		284,636			5.200	5.207	AO	117,000	468,000	03/18/2005	04/01/2015

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
03232P-AB-4	AMSURG CORP			1	4FE	2,580,193	104.0000	2,652,000	2,550,000	2,578,038		(2,155)			5.625	6.915	MN	12,352	71,719	08/01/2013	11/30/2020
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN			4	6*	0	0.0000	2	2						11.780	0.000	AO			09/02/2009	10/20/2012
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	9,650,000	114.8070	11,078,866	9,650,000	9,650,000					6.375	6.375	MS	181,139	615,188	08/09/2010	09/15/2017
032654-AH-8	ANALOG DEVICES INC			1	1FE	16,174,635	91.2040	15,732,759	17,250,000	16,213,353		38,718			2.875	3.650	JD	41,328	245,214	07/24/2013	06/01/2023
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	5,465,070	101.1110	5,532,442	5,471,633	5,465,442		12,088			3.727	4.917	MJSD	51,563	156,404	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	17,045,233		5,598			8.700	7.144	JD	770,173	786,463	07/15/2009	06/30/2020
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	5,645,277	113.5670	6,411,173	5,645,277	5,635,179		3,683			8.200	7.092	MN	59,150	488,081	07/15/2009	05/15/2016
G03698-AJ-5	ANGLIAN WATER SERVICES LTD 2011 CLASS A	R	F		1	17,000,000	105.4690	17,929,671	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	102.2170	8,177,344	8,000,000	8,039,227		(142,335)			9.375	7.515	AO	172,917	750,000	12/17/2009	04/08/2014
03674P-AK-9	ANTERO RESOURCES LLC			1	4FE	800,000	101.0000	808,000	800,000	800,000					5.375	6.591	MN	6,689		10/24/2013	11/01/2021
037389-AV-5	AON CORP	R			2FE	9,702,908	104.3690	10,175,958	9,750,000	9,732,764		9,398			3.500	3.649	MS	86,260	341,250	09/07/2010	09/30/2015
037411-AW-5	APACHE CORP			1	1FE	14,175,400	101.5330	15,229,920	15,000,000	14,211,039		12,855			5.100	5.482	MS	255,000	765,000	01/27/2011	09/01/2040
037411-AX-3	APACHE CORP			1	1FE	5,938,200	102.9540	6,177,228	6,000,000	5,954,524		5,510			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	103.8250	5,191,255	5,000,000	4,919,201		1,218			5.250	5.422	FA	109,375	262,500	11/30/2010	02/01/2042
037411-AZ-8	APACHE CORP			1	1FE	14,425,930	98.5250	14,261,552	14,475,000	14,433,295		4,311			3.250	3.298	AO	99,315	650,000	04/03/2012	04/15/2022
037735-CB-1	APPALACHIAN POWER CO				2FE	4,183,695	104.2410	4,690,841	4,500,000	4,451,532		42,111			4.950	5.991	FA	92,813	222,750	04/20/2006	02/01/2015
037833-AJ-9	APPLE INC	R			1FE	4,981,550	96.6950	4,834,735	5,000,000	4,983,934		2,384			1.000	1.076	MN	8,056	25,000	04/30/2013	05/03/2018
210571-A#-2	AQUA AMERICA / AQUA ILLINOIS				1	6,000,000	120.0000	7,200,000	6,000,000	6,056,292		(8,465)			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	4,434,662		6,009			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	4,888,884		5,630			7.630	7.631	MS	127,167	381,500	12/31/1998	09/01/2025
03843@-AA-1	AQUA AMERICA / AQUA OHIO				2	5,005,748	115.0000	5,750,000	5,000,000	5,005,440		(275)			6.950	6.937	AO	86,875	305,028	11/15/2012	04/01/2026
03843@-AB-9	AQUA AMERICA / AQUA OHIO				2	4,403,142	115.0000	5,175,000	4,500,000	4,407,692		4,060			7.180	7.425	FA	134,625	229,760	11/15/2012	02/01/2027
677755-C*-9	AQUA AMERICA / AQUA OHIO				2	3,800,000	115.0000	4,370,000	3,800,000	3,794,914		446			9.800	9.801	JJ	171,718	372,400	12/31/1998	07/15/2020
03842*-AA-4	AQUA AMERICA / AQUA PENNSYLVANIA				1	35,000,000	114.4720	40,065,190	35,000,000	35,000,000					5.950	5.950	MS	526,410	2,082,500	03/31/2006	03/31/2034
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	14,220,013		(9,002)			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	4FE	82,723	100.1000	77,511	77,434	82,259		(1,711)			3.747	1.447	MJSD	706	2,889	09/28/2012	07/26/2016
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)			2	4FE	168,751	100.1000	169,563	169,394	168,805		481			3.747	4.250	MJSD	1,545	6,468	09/28/2012	07/26/2016
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)			2	4FE	600,801	100.1000	612,054	611,443	597,181		(4,041)			3.719	6.761	MJSD	4,491	26,548	09/28/2012	07/26/2016
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)			2	4FE	2,984,203	100.1000	3,002,061	2,999,062	2,985,664		4,821			3.747	4.295	MJSD	312	133,918	02/06/2013	07/26/2016
03938L-AL-8	ARCELORMITTAL		F	3	3FE	6,925,170	108.6250	7,603,750	7,000,000	6,982,141		14,419			9.500	8.737	FA	251,222	665,000	11/12/2009	02/15/2015
03938L-AP-9	ARCELORMITTAL		F	3	3FE	7,139,188	98.2500	7,024,875	7,150,000	7,138,321		(866)			7.500	7.386	AO	113,208	151,875	12/18/2013	10/15/2039
03938L-AP-9	ARCELORMITTAL	R	F	3	3FE	1,043,125	98.2500	982,500	1,000,000	1,042,689		(436)			7.500	6.634	AO	15,833	75,000	03/22/2013	10/15/2039
03938L-AU-8	ARCELORMITTAL		F	3	3FE	2,204,000	106.0000	2,336,240	2,204,000	2,204,000					6.000	5.999	MS	44,080	66,120	08/02/2013	03/01/2021
03938L-AU-8	ARCELORMITTAL	M	F	3	3FE	3,714,594	106.0000	3,944,260	3,721,000	3,715,270		622			6.000	5.757	MS	74,420	169,380	08/02/2013	03/01/2021
03938L-AX-2	ARCELORMITTAL		F	3	3FE	54,125	108.7500	54,375	50,000	54,067		(58)			6.750	5.497	FA	1,181		11/05/2013	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	4,790,000	108.7500	4,893,750	4,500,000	4,783,462		(6,467)			6.750	5.717	FA	106,313	87,750	11/05/2013	02/25/2022
03937L-AA-3	ARCH CAPITAL GROUP LTD		E		1FE	8,963,600	126.8490	10,147,880	8,000,000	8,845,808		(19,834)			7.350	6.412	MN	98,000	588,000	11/02/2006	05/01/2034
039380-AG-5	ARCH COAL INC			1	5FE	43,625	76.5000	38,250	50,000	44,326		506			7.250	12.241	JD	161	3,625	07/31/2012	06/15/2021
039380-AG-5	ARCH COAL INC	LS		1	5FE	349,000	76.5000	306,000	400,000	354,607		4,051			7.250	12.241	JD	1,289	29,000	07/31/2012	06/15/2021
03938D-AD-4	ARCH COAL, INC. TERM LOAN B			2	4FE	3,185,371	98.5210	3,153,934	3,201,281	3,170,073		2,957			6.250	6.192	MJSD	556	47,664	06/01/2012	05/16/2018
039483-BE-1	ARCHER DANIELS	R			1FE	3,229,201	93.3590	3,528,985	3,780,000	3,245,964		7,736			4.535	5.538	MS	45,237	171,423	09/26/2011	03/26/2042
039483-BB-7	ARCHER-DANIELS-MIDLAND C			3	1FE	5,036,450	105.1410	5,257,065	5,000,000	5,027,879		(3,246)			4.479	4.607	MS	74,650	223,950	03/30/2011	03/01/2021
039483-BH-4	ARCHER-DANIELS-MIDLAND C				1FE	6,829,109	85.0170	8,501,710	10,000,000	6,861,463		32,354			4.016	6.401	AO	83,667	401,600	02/08/2013	04/16/2043
040555-CF-9	ARIZONA PUB SERVICE CO				1FE	3,248,374	103.3470	5,198,339	5,030,000	3,367,344		29,808			5.625	9.349	MN	36,153	282,938	04/20/2009	05/15/2033
040555-CH-5	ARIZONA PUB SERVICE CO				1FE	4,488,450	107.3220	5,366,100	5,000,000	4,523,299		10,099			5.500	6.313	MS	91,667	275,000	03/29/2010	09/01/2035
040555-CJ-1	ARIZONA PUBLIC SERVICE				1FE	1,491,870	112.1970	1,682,949	1,500,000	1,497,394		902			6.250	6.312	FA	39,063	93,750	07/31/2006	08/01/2016
040555-CK-8	ARIZONA PUBLIC SERVICE				1FE	4,992,450	120.6660	6,033,290	5,000,000	4,993,193		123			6.875	6.887	FA	143,229	343,750	07/31/2006	08/01/2036
040555-CM-4	ARIZONA PUBLIC SERVICE			1	1FE	12,291,593	102.6380	12,701,415	12,375,000	12,294,562		1,306			5.050	5.100	MS	208,313	624,938	08/22/2011	09/01/2041
040555-CM-4	ARIZONA PUBLIC SERVICE	LS		1	1FE	2,607,308	102.6380	2,694,240	2,625,000	2,607,937		277			5.050	5.100	MS	44,188	132,563	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE				1FE	6,108,825	95.7550	5,625,600	5,875,000	6,102,277		(4,095)			4.500	4.291	AO	66,094	264,375	05/15/2012	04/01/2042
040555-CN-2	ARIZONA PUBLIC SERVICE	R			1FE	9,905,400	95.7550	9,575,490	10,000,000	9,908,420		1,569			4.500	4.618	AO	112,500	450,000	01/10/2012	04/01/2042
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011				1	28,312,500	105.4280	29,849,430	28,312,500	28,312,500					4.710	4.710	JD	3,704	1,333,519	02/22/2011	12/30/2030
04269G-AD-4	ARRIS GROUP TERM LOAN B			2	3FE	3,355,530	99.5630	3,349,239	3,363,939	3,354,841		(688)			3.500	3.614	JAJO	327	61,706	04/26/2013	04/17/2020
042735-BC-3	ARROW ELECTRONICS INC	R		1	2FE	4,960,100	96.1720	4,808,580	5,000,000	4,962,869		2,769			4.500	4.617	MS	75,000	119,375	02/12/2013	03/01/2023
04273W-AA-9	ARROW ELECTRONICS INC				2FE	2,989,500	103.4880	3,104,649	3,000,000	2,995,938		2,112			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	102.3340	10,233,420	10,000,000	9,975,626		2,747			5.125	5.059	MS	170,833	512,500	10/29/2010	03/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04363U-AA-4	ASCIANO FINANCE		F		2FE	1,747,340	102.2630	1,789,603	1,750,000	1,749,034		536			3.125	3.158	MS	14,887	54,688	09/16/2010	09/23/2015
04363U-AB-2	ASCIANO FINANCE		F		2FE	4,988,500	100.1040	5,005,180	5,000,000	4,991,700		1,029			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
04363U-AB-2	ASCIANO FINANCE	R	F		2FE	4,988,500	100.1040	5,005,180	5,000,000	4,991,700		1,029			4.625	4.654	MS	62,951	231,250	09/16/2010	09/23/2020
045054-AB-9	ASHTEAD CAPITAL INC		R	1	4FE	1,060,000	106.6250	1,066,250	1,000,000	1,059,707		(293)			6.500	5.464	JJ	29,972		12/11/2013	07/15/2022
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC 2019		F		1	10,000,000	101.7230	10,172,269	10,000,000	10,000,000					3.180	3.180	MS	81,267	318,000	03/29/2012	03/29/2019
046353-AD-0	ASTRAZENECA PLC		F		1FE	4,978,900	119.4100	5,970,495	5,000,000	4,980,707		337			6.450	6.486	MS	94,958	322,500	09/05/2007	09/15/2037
046353-AF-5	ASTRAZENECA PLC		F		1FE	4,879,300	97.1620	4,858,090	5,000,000	4,879,682		382			1.950	2.403	MS	27,896		12/19/2013	09/18/2019
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL			2	4FE	4,811,086	99.9250	4,833,872	4,837,500	4,792,894		(18,192)			4.500	4.929	FMAN	605	55,631	02/21/2013	05/24/2019
00206R-AW-2	AT&T INC				1FE	17,272,697	104.2750	17,364,866	16,653,000	16,969,467		(128,839)			2.950	2.135	MN	62,773	491,264	08/12/2011	05/15/2016
00206R-AW-2	AT&T INC	R			1FE	10,447,600	104.2750	10,427,470	10,000,000	10,228,954		(93,408)			2.950	1.966	MN	37,694	295,000	08/12/2011	05/15/2016
00206R-AX-0	AT&T INC				1FE	39,970,000	105.2830	42,113,200	40,000,000	39,976,734		2,613			4.450	4.484	MN	227,444	1,780,000	04/26/2011	05/15/2021
00206R-BH-4	AT&T INC			1	1FE	40,195	84.8240	54,287	64,000	40,314		119			4.300	7.449	JD	122	1,376	06/27/2013	12/15/2042
04650N-AB-0	AT&T INC				1FE	4,608,500	98.9430	4,947,160	5,000,000	4,624,314		5,702			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	123.5470	8,648,311	7,000,000	7,019,212		(1,543)			8.700	8.700	AO	152,250	609,000	03/26/1992	04/01/2022
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB			2	3FE	613,025	99.5630	614,490	617,188	613,169		572			3.250	3.477	FMAN	56	16,255	12/07/2012	11/30/2019
048303-CE-9	ATLANTIC CITY ELECTRIC			1	1FE	9,984,800	105.4210	10,542,080	10,000,000	9,988,340		1,341			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	111.2550	25,032,263	22,500,000	22,551,032		(13,536)			5.600	5.527	MN	136,500	1,260,000	11/12/2009	05/22/2017
04939M-AK-5	ATLAS PIPELINE LP/FIN CO			1	4FE	626,063	91.5000	571,875	625,000	625,963		(100)			4.750	5.816	MN	3,793	15,256	05/07/2013	11/15/2021
049560-AF-2	ATMOS ENERGY CORP				1FE	1,999,240	103.3070	2,066,136	2,000,000	1,999,926		90			4.950	4.955	AO	20,900	99,000	10/20/2004	10/15/2014
049560-AF-2	ATMOS ENERGY CORP	R			1FE	7,452,760	103.3070	7,231,476	7,000,000	7,077,744		(95,662)			4.950	3.508	AO	73,150	346,500	11/06/2009	10/15/2014
049560-AG-0	ATMOS ENERGY CORP				1FE	18,081,760	108.1870	19,473,696	18,000,000	18,069,365		(1,694)			5.950	5.918	AO	226,100	1,071,000	11/04/2004	10/15/2034
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	6,982,900	106.7500	7,312,375	6,850,000	6,945,040		(19,937)			6.500	6.748	FA	185,521	445,250	01/12/2012	02/01/2020
050095-AM-0	ATWOOD OCEANICS INC	R		1	3FE	2,069,281	106.7500	2,097,638	1,965,000	2,041,456		(16,317)			6.500	5.764	FA	53,219	127,725	04/04/2012	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	3FE	1,922,000	104.7500	1,990,250	1,900,000	1,921,279		(721)			6.000	6.309	JD	5,067	51,617	10/17/2013	06/15/2021
05070G-AE-8	AUDATEX NORTH AMERICA IN	R		1	3FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					6.000	6.589	JD	2,667	27,167	06/27/2013	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			1	3FE	175,000	103.0000	180,250	175,000	175,000					6.125	6.651	MN	1,667		10/17/2013	11/01/2023
05329W-AJ-1	AUTONATION INC				3FE	6,345,464	115.7500	7,292,250	6,300,000	6,332,527		(6,686)			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	3,484,185		(3,981)			5.500	5.335	FA	79,177	190,025	06/04/2012	02/01/2020
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011			2	3FE	970,069	100.4170	974,114	970,069	970,069					4.000	4.129	FMAN	108	26,890	09/28/2012	12/15/2016
053332-AH-5	AUTOZONE INC				2FE	19,155,311	100.1950	17,644,322	17,610,000	17,625,911		(405,026)			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	118.5240	5,926,200	5,000,000	4,987,712		2,193			7.125	7.181	FA	148,438	356,250	07/29/2008	08/01/2018
053332-AK-8	AUTOZONE INC	R			2FE	4,997,950	105.0470	5,252,370	5,000,000	4,999,565		396			5.750	5.802	JJ	132,569	287,500	06/29/2009	01/15/2015
053332-AL-6	AUTOZONE INC	R		1	2FE	15,025,600	102.6820	15,402,315	15,000,000	15,021,791		(2,762)			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	96.4890	14,473,275	15,000,000	14,997,947		208			3.700	3.691	AO	117,167	555,000	04/17/2012	04/15/2022
053332-AN-2	AUTOZONE INC	R		1	2FE	9,967,200	90.0130	9,001,300	10,000,000	9,970,394		2,825			2.875	2.972	JJ	132,569	193,264	11/01/2012	01/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP (2012 ISSUANCE) 6	R			3	15,000,000	106.1900	15,928,500	15,000,000	15,000,000					6.000	6.000	AO	215,000	900,000	04/05/2012	04/05/2018
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL			2	3FE	981,411	99.8000	988,030	990,010	981,760		1,389			3.000	3.330	MJSD	83	40,699	10/16/2012	03/15/2019
05379B-AP-2	AVISTA CORP				1FE	14,965,500	109.9980	16,499,625	15,000,000	14,974,910		2,387			5.125	5.164	AO	192,188	768,750	09/15/2009	04/01/2022
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP			1	3FE	2,296,875	101.7500	2,314,813	2,275,000	2,295,843		(1,032)			6.000	5.725	AO	28,438		10/10/2013	10/15/2021
053807-AN-3	AVNET INC				2FE	6,137,310	112.0530	6,723,174	6,000,000	6,046,127		(15,191)			6.625	6.310	MS	117,042	397,500	10/05/2006	09/15/2016
053807-AN-3	AVNET INC	R			2FE	11,507,025	112.0530	12,605,951	11,250,000	11,336,344		(28,436)			6.625	6.311	MS	219,453	745,313	10/05/2006	09/15/2016
054303-BA-9	AVON PRODUCTS INC				2FE	4,951,500	97.2220	4,861,105	5,000,000	4,954,555		3,055			5.000	5.130	MS	73,611	127,083	03/07/2013	03/15/2023
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B			2	4FE	982,575	100.6250	998,703	992,500	983,600		1,025			4.750	5.123	FMAN	131	24,846	02/25/2013	02/03/2020
05461T-AA-5	AXIS CAPITAL HOLDINGS	R	E		1FE	20,083,000	104.4850	20,374,536	19,500,000	19,732,038		(245,949)			5.750	5.343	JD	93,438	1,121,250	06/30/2005	12/01/2014
05523U-AD-2	BAE SYSTEMS HOLDINGS INC	R	R		2FE	10,979,820	106.1780	11,679,602	11,000,000	10,995,901		2,357			5.200	5.225	FA	216,089	572,000	10/21/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC	R	R		2FE	21,044,022	101.7270	20,447,087	20,100,000	20,192,237		(215,868)			4.950	3.826	JD	82,913	994,950	10/26/2009	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	5,582,650	115.7320	5,786,580	5,000,000	5,447,482		(71,477)			6.375	4.494	JD	26,563	318,750	01/23/2012	06/01/2019
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	R	R		2FE	7,972,080	115.7320	9,258,528	8,000,000	7,982,715		2,594			6.375	6.416	JD	42,500	510,000	06/01/2009	06/01/2019
057224-BC-0	BAKER HUGHES INC				1FE	36,989,650	99.2910	36,737,522	37,000,000	36,991,770		916			3.200	3.201	FA	447,289	1,184,000	08/10/2011	08/15/2021
058498-AN-6	BALL CORP			1	3FE	3,188,340	108.0000	3,335,040	3,088,000	3,145,176		(13,327)			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	108.7500	1,631,250	1,500,000	1,539,955		(8,158)			6.750	6.277	MS	29,813	101,250	03/02/2011	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	6,513,538	105.2500	6,925,450	6,580,000	6,528,154		5,466			5.750	6.519	MN	48,345	378,350	03/03/2011	05/15/2021
058498-AQ-9	BALL CORP	R		1	3FE	3,940,000	105.2500	4,210,000	4,000,000	3,953,211		4,929			5.750	6.650	MN	29,389	230,000	03/01/2011	05/15/2021
058498-AS-5	BALL CORP				3FE	7,085,000	89.5000	6,712,500	7,500,000	7,094,348		9,348			4.000	4.703	MN	38,333	109,389	11/18/2013	11/15/2023
059165-DZ-0	BALTIMORE GAS & ELECTRIC	R			2FE	12,172,953	112.0300	12,457,747	11,120,000	11,581,058		(154,849)			5.900	4.284	AO	164,020	656,080	12/01/2009	10/01/2016
059165-EC-0	BALTIMORE GAS & ELECTRIC				2FE	5,535,000	117.5300	5,876,505	5,000,000	5,503,239		(10,814)			6.350	5.564	AO	79,375	317,500	11/17/2010	10/01/2036
059165-ED-8	BALTIMORE GAS & ELECTRIC			1	2FE	4,972,450	99.2780	4,963,905	5,000,000	4,977,522		2,434			3.500	3.567	MN	22,361	175,000	11/10/2011	11/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059165-ED-8	BALTIMORE GAS & ELECTRIC	R		1	2FE	4,972,450	99.2780	4,963,905	5,000,000	4,977,522		2,434			3.500	3.567	MN	22,361	175,000	11/10/2011	11/15/2021
059165-EE-6	BALTIMORE GAS & ELECTRIC			1	2FE	9,962,000	93.0870	9,308,740	10,000,000	9,966,606		3,373			2.800	2.843	FA	105,778	278,444	08/14/2012	08/15/2022
059165-EE-6	BALTIMORE GAS & ELECTRIC	R		1	2FE	9,962,000	93.0870	9,308,740	10,000,000	9,966,606		3,373			2.800	2.843	FA	105,778	278,444	08/14/2012	08/15/2022
060077-H*-8	BANGOR HYDRO-ELECTRIC COMPANY				2	13,238,551	120.0000	15,600,000	13,000,000	13,109,063		(11,225)			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	5,975,101		1,953			8.980	8.980	AO	121,230	538,800	12/31/1998	04/10/2022
060505-DP-6	BANK OF AMERICA CORP				1FE	17,374,800	113.8110	19,916,978	17,500,000	17,419,485		17,266			5.750	5.884	JD	83,854	1,006,250	09/02/2009	12/01/2017
060505-DP-6	BANK OF AMERICA CORP	R			1FE	2,391,200	113.8110	2,845,283	2,500,000	2,441,828		12,686			5.750	6.430	JD	11,979	143,750	07/21/2009	12/01/2017
06051G-EA-3	BANK OF AMERICA CORP	R			1FE	14,962,350	112.9090	16,936,320	15,000,000	14,984,119		5,475			6.500	6.555	FA	406,250	975,000	07/23/2009	08/01/2016
06051G-EM-7	BANK OF AMERICA CORP	R			1FE	12,820,920	113.1860	13,582,260	12,000,000	12,699,636		(69,507)			5.700	4.818	JJ	298,300	684,000	03/16/2012	01/24/2022
06051G-EQ-8	BANK OF AMERICA CORP	R			1FE	9,970,800	106.7320	10,673,180	10,000,000	9,980,527		5,559			3.875	3.940	MS	106,563	387,500	03/19/2012	03/22/2017
06051G-EU-9	BANK OF AMERICA CORP				1FE	4,972,200	94.6270	4,731,335	5,000,000	4,974,515		2,315			3.300	3.366	JJ	77,917	82,500	01/08/2013	01/11/2023
06051G-EU-9	BANK OF AMERICA CORP	R			1FE	9,944,400	94.6270	9,462,670	10,000,000	9,949,029		4,629			3.300	3.366	JJ	155,833	165,000	01/08/2013	01/11/2023
628855-AN-8	BANK OF AMERICA CORP				2FE	683,632	112.3790	561,896	500,000	533,834		(20,513)			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	112.7590	3,382,773	3,000,000	2,999,003		252			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
929648-AA-7	BANK OF AMERICA/WY GEORGIA HOLDINGS 2004				1	20,000,000	111.9970	22,399,436	20,000,000	20,000,000					5.590	5.590	MS	332,294	1,118,000	09/15/2004	09/14/2019
063660-W8-6	BANK OF MONTREAL	R	A		1FE	14,969,250	103.0090	15,451,350	15,000,000	14,980,918		5,988			2.500	2.544	JJ	177,083	375,000	01/06/2012	01/11/2017
063679-JJ-4	BANK OF MONTREAL		A		1FE	9,846,600	104.0300	10,403,000	10,000,000	9,933,099		30,948			2.625	2.961	JJ	113,750	262,500	02/14/2011	01/25/2016
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	13,000,000	99.5240	12,938,147	13,000,000	13,000,000					1.344	4.810	JAJO	43,190	181,868	06/27/2005	07/02/2015
064057-BD-3	BANK OF NEW YORK	R			1FE	10,314,200	112.5560	11,255,560	10,000,000	10,109,747		(24,674)			5.500	5.186	JD	45,833	550,000	07/23/2003	12/01/2017
06406J-HB-4	BANK OF NEW YORK CO INC	R			1FE	4,983,200	105.0150	5,250,730	5,000,000	4,997,515		1,955			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	113.6170	7,953,197	7,000,000	6,994,513		857			5.450	5.473	MN	48,747	381,500	05/05/2009	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	9,997,000	103.1660	10,316,620	10,000,000	9,998,755		588			2.500	2.559	JJ	115,278	250,000	12/02/2010	01/15/2016
06406H-BS-7	BANK OF NEW YORK MELLON	LS			1FE	4,998,500	103.1660	5,158,310	5,000,000	4,999,377		294			2.500	2.559	JJ	57,639	125,000	12/02/2010	01/15/2016
06406H-BU-2	BANK OF NEW YORK MELLON				1FE	4,974,500	106.2600	5,313,020	5,000,000	4,980,872		2,274			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	102.3140	13,914,718	13,600,000	13,592,687		809			3.550	3.558	MS	131,429	482,800	09/16/2011	09/23/2021
064149-A6-4	BANK OF NOVA SCOTIA	R	A		1FE	19,974,400	103.1660	20,633,160	20,000,000	19,994,215		5,280			3.400	3.428	JJ	300,333	680,000	01/19/2010	01/22/2015
064159-AM-8	BANK OF NOVA SCOTIA	R	A		1FE	4,990,000	103.7110	5,185,560	5,000,000	4,993,786		1,946			2.550	2.593	JJ	59,854	127,500	01/05/2012	01/12/2017
064207-UV-3	BANK OF OKLAHOMA	R		1	1FE	9,985,600	98.3000	9,830,000	10,000,000	9,994,403		1,624			0.931	5.762	FMAN	12,150	98,871	05/14/2007	05/15/2017
06659#-AB-3	BANNER SEVENTEEN, LLC 2016	R		3	2FE	8,000,000	99.2480	7,939,834	8,000,000	8,000,000					1.188	6.215	JAJO	17,161	100,164	04/28/2006	04/28/2016
067901-AL-2	BARRICK GOLD CORP	LS	A		2FE	10,397,000	90.0630	9,006,300	10,000,000	10,343,595		(35,579)			3.850	3.368	AO	96,250	385,000	06/21/2012	04/01/2022
067901-AQ-1	BARRICK GOLD CORPORATION		A		2FE	2,527,996	90.3890	2,666,478	2,950,000	2,536,313		8,316			4.100	6.091	MN	20,158	60,139	09/30/2013	05/01/2023
067901-AQ-1	BARRICK GOLD CORPORATION	LS	A		2FE	899,795	90.3890	949,086	1,050,000	902,755		2,960			4.100	6.091	MN	7,175	21,405	09/30/2013	05/01/2023
06849R-AK-8	BARRICK NA FINANCE LLC				2FE	3,254,510	89.9200	3,596,816	4,000,000	3,256,374		1,864			5.750	7.294	MN	38,333	114,361	09/30/2013	05/01/2043
06849R-AK-8	BARRICK NA FINANCE LLC	LS			2FE	3,268,439	89.9200	3,596,816	4,000,000	3,270,280		1,841			5.750	7.260	MN	38,333	114,361	09/30/2013	05/01/2043
06849U-AD-7	BARRICK PD AU FIN PTY LT		B		2FE	5,245,800	86.5240	4,326,220	5,000,000	5,234,708		(3,995)			5.950	5.603	AO	62,806	297,500	01/25/2011	10/15/2039
070101-D@-6	BASIN ELECTRIC POWER COOPERATIVE	R		2	1	700,000	105.1860	736,304	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	R			1	9,169,200	97.3000	8,921,648	9,169,200	9,169,200					4.000	4.000	AO	91,692	375,576	10/31/2011	10/01/2031
071813-AU-3	BAXTER INTERNATIONAL INC	R			1FE	8,426,170	104.8250	8,385,968	8,000,000	8,094,212		(75,481)			4.625	3.620	MS	108,944	370,000	10/20/2009	03/15/2015
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	11,959,920	109.5600	13,147,152	12,000,000	11,975,257		3,784			4.500	4.534	FA	204,000	540,000	08/17/2009	08/15/2019
071813-BF-5	BAXTER INTERNATIONAL INC				1FE	4,978,350	90.6490	4,532,440	5,000,000	4,981,040		1,953			2.400	2.451	FA	45,333	120,667	08/08/2012	08/15/2022
071813-AX-7	BAXTER INTL				1FE	10,497,592	118.6520	11,135,490	9,385,000	10,438,943		(21,204)			6.250	5.407	JD	48,880	586,563	02/01/2011	12/01/2037
05531G-AA-9	BB&T CORPORATION			1	1FE	4,965,300	98.2330	4,911,655	5,000,000	4,970,496		2,971			3.950	4.036	MS	54,313	197,500	03/15/2012	03/22/2022
05531G-AA-9	BB&T CORPORATION	R		1	1FE	4,965,300	98.2330	4,911,655	5,000,000	4,970,496		2,971			3.950	4.036	MS	54,313	197,500	03/15/2012	03/22/2022
055381-AR-8	BE AEROSPACE INC			1	3FE	5,936,969	109.7500	6,225,020	5,672,000	5,852,340		(31,860)			6.875	6.346	AO	97,488	389,950	03/09/2011	10/01/2020
055381-AR-8	BE AEROSPACE INC	R		1	3FE	3,135,000	109.7500	3,292,500	3,000,000	3,091,676		(16,182)			6.875	6.392	AO	51,563	206,250	03/01/2011	10/01/2020
055381-AS-6	BE AEROSPACE INC			1	3FE	2,772,688	101.5000	2,765,875	2,725,000	2,772,615		(72)			5.250	5.401	AO	35,766		12/23/2013	04/01/2022
055381-AS-6	BE AEROSPACE INC	R		1	3FE	1,848,500	101.5000	1,852,375	1,825,000	1,844,680		(2,629)			5.250	5.458	AO	23,953	95,813	07/09/2012	04/01/2022
07385T-AJ-5	BEAR STEARNS CO INC				1FE	2,055,479	104.4520	2,089,042	2,000,000	2,006,361		(6,953)			5.700	5.650	MN	14,567	114,000	01/01/2005	11/15/2014
075887-AT-6	BECTON DICKINSON				1FE	24,910,250	108.6020	27,150,450	25,000,000	24,967,389		6,675			4.900	4.934	AO	258,611	1,225,000	04/04/2003	04/15/2018
075887-AT-6	BECTON DICKINSON	R			1FE	9,375,000	108.6020	10,860,180	10,000,000	9,753,176		49,701			4.900	5.554	AO	103,444	490,000	06/29/2004	04/15/2018
075887-AW-9	BECTON DICKINSON				1FE	9,994,900	99.8400	9,984,020	10,000,000	9,996,326		470			3.250	3.256	MN	44,236	325,000	11/08/2010	11/12/2020
075887-AW-9	BECTON DICKINSON	R			1FE	4,997,450	99.8400	4,992,010	5,000,000	4,998,163		235			3.250	3.256	MN	22,118	162,500	11/08/2010	11/12/2020
081437-AF-2	BEMIS COMPANY INC				2FE	2,990,730	117.2160	3,516,477	3,000,000	2,994,078		845			6.800	6.853	FA	85,000	204,000	07/20/2009	08/01/2019
081437-AG-0	BEMIS COMPANY INC	R			2FE	7,933,050	102.7930	7,426,801	7,225,000	7,331,164		(177,803)			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	102.1410	10,214,080	10,000,000	9,947,329		5,515			4.500	4.601	AO	95,000	450,000	09/27/2011	10/15/2021
084423-AS-1	BERKLEY (WR) CORPORATION	R			2FE	9,962,000	101.1460	10,114,580	10,000,000	9,967,591		3,175			4.625	4.671	MS	136,181	462,500	03/13/2012	03/15/2022
084664-BQ-3	BERKSHIRE HATHAWAY FIN				1FE	21,129,600	106.2690	21,253,740	20,000,000	20,877,493		(107,999)			4.250	3.540	JJ	391,944	850,000	08/05/2011	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	8,808,295	103.1030	9,082,352	8,809,000	8,808,440		62			3.750	3.751	FA	124,794	330,338	08/10/2011	08/15/2021
084670-BC-1	BERKSHIRE HATHAWAY INC	L.S.			1FE	6,190,505	103.1030	6,383,113	6,191,000	6,190,606		44			3.750	3.751	FA	87,706	232,163	08/10/2011	08/15/2021
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C			2	4FE	3,644,062	99.8540	3,638,742	3,644,062	3,644,062					2.169	2.332	MJSD	219	55,315	09/28/2012	04/03/2015
05541V-AA-4	BG ENERGY CAPITAL PLC	R	F		1FE	3,170,408	104.1430	3,384,631	3,250,000	3,190,588		7,205			4.000	4.307	JD	7,944	130,000	01/26/2011	12/09/2020
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	4,991,650	104.3900	5,219,495	5,000,000	4,995,203		1,629			2.875	2.916	AO	30,347	143,750	10/06/2011	10/15/2016
05541V-AD-8	BG ENERGY CAPITAL PLC	R	F		1FE	4,492,485	104.3900	4,697,546	4,500,000	4,495,683		1,466			2.875	2.916	AO	27,313	129,375	10/06/2011	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	4,960,500	102.5820	5,129,105	5,000,000	4,967,935		3,431			4.000	4.101	AO	42,222	200,000	10/06/2011	10/15/2021
05541V-AE-6	BG ENERGY CAPITAL PLC	R	F		1FE	9,921,000	102.5820	10,258,210	10,000,000	9,935,871		6,863			4.000	4.101	AO	84,444	400,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		F		1FE	9,828,400	102.5440	10,254,430	10,000,000	9,834,014		2,608			5.125	5.242	AO	108,194	512,500	10/06/2011	10/15/2041
055451-AG-3	BHP BILLITON FIN USA LTD	R	F		1FE	8,796,780	101.2760	8,102,040	8,000,000	8,047,695		(187,898)			5.500	3.078	AO	110,000	440,000	10/22/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD	R	F		1FE	6,308,300	119.8890	5,994,460	5,000,000	5,935,642		(164,008)			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	99.4070	13,917,036	14,000,000	13,896,890		11,242			3.250	3.357	MN	50,556	455,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD	R	F		1FE	19,812,800	95.6320	19,126,380	20,000,000	19,843,447		16,743			2.875	2.984	FA	202,847	575,000	02/21/2012	02/24/2022
055451-AR-9	BHP BILLITON FIN USA LTD	R	F		1FE	4,912,900	88.8590	4,442,935	5,000,000	4,915,700		1,538			4.125	4.228	FA	72,760	206,250	02/21/2012	02/24/2042
055451-AF-5	BHP BILLITON FINANCE	R	F		1FE	10,284,542	111.9960	11,636,364	10,390,000	10,347,471		11,666			5.400	5.539	MS	143,382	561,060	10/19/2007	03/29/2017
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		F		1FE	4,993,850	100.4340	5,021,690	5,000,000	4,993,979		129			3.850	3.865	MS	48,660		09/25/2013	09/30/2023
055451-AB-4	BHP BILLITON FINANCE USA	R	F		1FE	4,812,950	108.8300	5,441,480	5,000,000	4,953,376		21,921			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	118.2810	4,731,244	4,000,000	4,120,988		(6,567)			6.420	6.064	MS	85,600	256,800	06/25/2004	03/01/2026
090613-AJ-9	BIOMET INC			1	4FE	939,162	105.0000	945,000	900,000	935,703		(3,458)			6.500	6.453	FA	24,375	29,250	06/27/2013	08/01/2020
090613-AJ-9	BIOMET INC	R		1	4FE	416,874	105.0000	420,000	400,000	415,181		(1,693)			6.500	6.518	FA	10,833	13,000	06/27/2013	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2			2	4FE	1,590,353	100.5630	1,500,903	1,492,500	1,488,967		199			3.670	3.730	JAJO	754	11,748	10/11/2013	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS			3	2	11,471,934	110.5830	12,781,882	11,558,624	11,590,908		(9,977)			9.875	10.021	MJSD	3,171	1,124,367	12/31/1998	12/30/2016
091797-AN-0	BLACK & DECKER				1FE	2,987,610	113.4970	3,404,913	3,000,000	2,995,691		1,342			5.750	5.805	MN	22,042	172,500	11/13/2006	11/15/2016
092114-AA-5	BLACK HILLS POWER				1FE	27,000,000	122.7240	33,135,588	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	113.1350	5,656,735	5,000,000	4,996,743		51			6.125	6.135	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AC-5	BLACKROCK INC				1FE	4,959,800	116.0270	5,801,370	5,000,000	4,982,113		4,160			6.250	6.355	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AD-3	BLACKROCK INC				1FE	19,971,000	102.9220	20,584,460	20,000,000	19,994,146		6,012			3.500	3.532	JD	40,833	700,000	12/07/2009	12/10/2014
09247X-AH-4	BLACKROCK INC				1FE	9,942,800	105.8080	10,580,810	10,000,000	9,955,425		5,016			4.250	4.321	MN	43,681	425,000	05/19/2011	05/24/2021
09247X-AJ-0	BLACKROCK INC				1FE	14,920,350	98.9090	14,836,320	15,000,000	14,931,324		6,927			3.375	3.445	JD	42,188	506,250	05/22/2012	06/01/2022
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	1,300,000	103.0000	1,339,000	1,300,000	1,300,000					8.125	9.622	JJ	38,142		08/07/2013	07/15/2021
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,166,480	108.8750	2,177,496	2,000,000	2,084,940		(25,389)			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	110.7880	22,157,640	20,000,000	19,918,051		11,745			5.750	5.886	MS	338,611	1,150,000	08/20/2009	09/15/2019
097014-AK-0	BOEING CAPITAL CORP				1FE	19,094,191	102.3250	19,334,233	18,895,000	18,931,662		(43,444)			3.250	3.008	AO	109,171	614,088	02/22/2010	10/27/2014
097014-AM-6	BOEING CAPITAL CORP	R		1	1FE	20,161,750	104.0310	20,806,220	20,000,000	20,110,860		(22,493)			2.900	2.788	FA	219,111	580,000	09/07/2011	08/15/2018
097023-AZ-8	BOEING CO				1FE	9,895,800	111.4940	11,149,360	10,000,000	9,933,039		9,140			4.875	5.032	FA	184,167	487,500	07/23/2009	02/15/2020
097023-BC-8	BOEING CO	R			1FE	19,679,400	107.7160	21,543,180	20,000,000	19,856,978		45,864			3.750	4.015	MN	85,417	750,000	11/17/2009	11/20/2016
097751-AY-7	BOMBARDIER INC		A		3FE	6,917,500	99.2500	6,947,500	7,000,000	6,929,336		6,857			5.750	5.917	MS	118,514	287,500	10/10/2013	03/15/2022
097751-BF-7	BOMBARDIER INC		A		3FE	5,008,750	99.2500	4,863,250	4,900,000	5,002,389		(6,361)			6.125	5.827	JJ	138,391	89,306	08/21/2013	01/15/2023
097751-BF-7	BOMBARDIER INC	R	A		3FE	1,556,875	99.2500	1,513,563	1,525,000	1,554,917		(1,958)			6.125	5.845	JJ	43,071	46,963	03/13/2013	01/15/2023
099724-AC-0	BORG-WARNER AUTOMOTIVE				2FE	4,770,001	116.0220	5,801,110	5,000,000	4,811,319		3,758			7.125	7.669	FA	134,583	356,250	01/01/2005	02/15/2029
101137-AN-7	BOSTON SCIENTIFIC CORP			1	2FE	24,234,480	99.1910	24,053,818	24,250,000	24,234,958		478			4.125	4.199	AO	383,453		08/08/2013	10/01/2023
05569A-AB-5	BP AMI LEASING INC		R		1FE	15,000,000	111.7140	16,757,130	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	111.4640	5,573,185	5,000,000	5,092,125		(15,505)			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	108.0420	10,804,150	10,000,000	10,704,895		(91,731)			4.500	3.325	AO	112,500	450,000	08/12/2011	10/01/2020
05565Q-BR-8	BP CAPITAL MARKETS PLC	R	F		1FE	10,000,000	109.3860	10,938,640	10,000,000	10,000,000					4.742	4.742	MS	144,894	474,200	03/08/2011	03/11/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC		F		1FE	5,035,617	100.7810	5,039,070	5,000,000	5,028,903		(3,160)			3.561	3.476	MN	29,675	178,050	10/27/2011	11/01/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC	R	F		1FE	15,000,000	100.7810	15,117,210	15,000,000	15,000,000					3.561	3.561	MN	89,025	534,150	10/27/2011	11/01/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC		F		1FE	13,000,000	96.9260	12,600,406	13,000,000	13,000,000					3.245	3.245	MN	64,449	421,850	05/02/2012	05/06/2022
05565Q-BZ-0	BP CAPITAL MARKETS PLC	R	F		1FE	5,000,000	96.9260	4,846,310	5,000,000	5,000,000					3.245	3.245	MN	24,788	162,250	05/02/2012	05/06/2022
10510K-AB-3	BRAMBLES USA INC	R	R		2FE	4,995,700	103.4060	5,170,285	5,000,000	4,998,846		884			3.950	3.972	AO	49,375	197,500	03/24/2010	04/01/2015
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013			2	4FE	735,075	100.5250	746,398	742,500	735,758		683			4.000	4.287	FMAN	1,650	20,271	04/08/2013	01/30/2020
Q1629#-AA-5	BRISBANE AIRPORT 10 YR		F		2	17,000,000	106.8510	18,164,743	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	R	F		2	9,000,000	104.8610	9,437,494	9,000,000	9,000,000					5.340	5.340	JJ	222,945	480,600	04/20/2011	07/14/2023
07794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		F		2FE	10,000,000	93.1180	9,311,788	10,000,000	10,000,000					4.130	4.130	FA	147,992	413,000	08/22/2012	08/22/2024
110122-AT-5	BRISTOL-MYERS SQUIBB CO	R			1FE	24,628,500	88.5150	22,128,750	25,000,000	24,676,403		33,957			2.000	2.167	FA	208,333	501,389	07/26/2012	08/01/2022
110394-AE-3	BRISTOW GROUP INC	R		1	3FE	1,713,200	105.5700	1,710,234	1,620,000	1,702,226		(9,813)			6.250	5.469	AO	21,375	102,094	11/15/2012	10/15/2022
N1614R-AP-6	BRITISH GAS INTL FINANCE		F		1FE	13,705,600	71.5390	28,615,440	40,000,000	23,786,443		1,525,291			0.000	6.743	MN			09/20/2006	11/04/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	9,037,965	113.8450	9,676,808	8,500,000	8,842,929		(74,631)			6.100	5.022	FA	195,878	518,500	04/06/2011	02/15/2018
111013-AK-4	BRITISH SKY BROADCASTING	R	F		2FE	14,934,900	93.1040	13,965,540	15,000,000	14,941,086		5,644			3.125	3.176	MN	45,573	468,750	11/19/2012	11/26/2022
111320-AD-9	BROADCOM CORP				1FE	13,543,070	102.5680	13,846,734	13,500,000	13,520,581		(10,922)			2.375	2.290	MN	53,438	320,625	07/27/2011	11/01/2015
111320-AF-4	BROADCOM CORP				1FE	21,847,041	89.4560	19,680,210	22,000,000	21,856,232		9,192			2.500	2.585	FA	207,778	275,000	05/17/2013	08/15/2022
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE SER 2				2	25,000,000	98.6130	24,653,190	25,000,000	25,000,000					5.910	5.910	JD	61,563	1,477,500	12/16/2005	12/16/2025
11778B-AA-0	BSKYB FINANCE UK LTD		F		2FE	20,306,070	107.9970	22,139,467	20,500,000	21,665,615		(630,848)			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	106.8760	9,618,840	9,000,000	8,994,027		1,520			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	111.7620	16,764,255	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	109.9210	13,190,484	12,000,000	11,950,854		7,258			5.500	5.580	FA	249,333	660,000	08/11/2009	08/15/2019
118230-AK-7	BUCKEYE PARTNERS LP	R		1	2FE	4,990,500	96.1540	4,807,705	5,000,000	4,990,930		430			4.150	4.204	JJ	115,854		06/03/2013	07/01/2023
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN			2	3FE	963,438	100.5000	982,513	977,625	964,191		3,182			5.250	6.083	JAJO	143	13,116	11/28/2011	10/31/2017
120111-BJ-7	BUILDING MATERIALS CORP			1	3FE	2,910,000	108.0000	3,240,000	3,000,000	2,935,095		7,828			7.500	8.948	MS	66,250	225,000	06/16/2010	03/15/2020
120111-BJ-7	BUILDING MATERIALS CORP	R		1	3FE	1,090,000	108.0000	1,080,000	1,000,000	1,069,591		(20,409)			7.500	4.560	MS	22,083	75,000	03/08/2013	03/15/2020
120111-BK-4	BUILDING MATERIALS CORP			1	3FE	1,867,075	106.2500	1,960,313	1,845,000	1,855,612		(4,429)			6.875	7.308	FA	47,919	126,844	03/08/2011	08/15/2018
120111-BK-4	BUILDING MATERIALS CORP	R		1	3FE	2,977,500	106.2500	3,187,500	3,000,000	2,985,349		2,603			6.875	7.889	FA	77,917	206,250	09/27/2010	08/15/2018
120111-BL-2	BUILDING MATERIALS CORP			1	3FE	511,275	108.2500	552,075	510,000	510,932		(141)			6.750	7.280	MN	5,738	34,425	06/07/2011	05/01/2021
120111-BL-2	BUILDING MATERIALS CORP	R		1	3FE	3,225,000	108.2500	3,247,500	3,000,000	3,175,007		(28,914)			6.750	5.428	MN	33,750	202,500	03/21/2012	05/01/2021
12189L-AA-9	BURLINGTN NORTH SANTA FE			1	2FE	4,983,150	109.7390	5,486,965	5,000,000	4,984,007		255			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	98.7580	11,851,008	12,000,000	11,976,414		2,627			3.450	3.507	MS	121,900	414,000	08/17/2011	09/15/2021
12189T-AA-2	BURLINGTN NORTH SANTA FE	R			2FE	7,178,156	122.8500	7,800,981	6,350,000	6,994,049		(36,477)			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	117.2960	11,729,590	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	112.1510	3,925,289	3,500,000	3,499,308		184			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	113.8500	5,692,520	5,000,000	4,996,072		74			6.150	6.178	MN	51,250	307,500	04/10/2007	05/01/2037
12201P-AN-6	BURLINGTON RESOURCES FIN				1FE	1,893,984	129.6480	2,074,373	1,600,000	1,835,281		(7,135)			7.400	6.044	JD	9,867	118,400	02/25/2003	12/01/2031
12201P-AN-6	BURLINGTON RESOURCES FIN	R			1FE	4,024,716	129.6480	4,408,042	3,400,000	3,899,973		(15,162)			7.400	6.044	JD	20,967	251,600	02/25/2003	12/01/2031
12189T-AJ-3	BURLINGTON/SANTA				2FE	8,385,200	115.3510	11,535,060	10,000,000	8,685,462		45,288			6.700	8.179	FA	279,167	670,000	10/18/2000	08/01/2028
12686C-BB-4	CABLEVISION SYSTEMS CORP	R			4FE	4,000,000	95.7500	3,830,000	4,000,000	4,000,000					5.875	5.875	MS	69,194	227,167	09/13/2012	09/15/2022
127055-AJ-0	CABOT CORP				2FE	9,987,200	99.8620	9,986,200	10,000,000	9,990,441		2,218			2.550	2.579	JJ	117,583	257,125	07/09/2012	01/15/2018
12768R-AD-9	CAESARS ENTERTAINMENT OP	R		1	4FE	613,463	96.2500	577,500	600,000	611,187		(2,214)			8.500	7.894	FA	19,267	51,000	12/21/2012	02/15/2020
127693-AE-9	CAESARS ENTERTAINMENT OP	R		1	4FE	750,000	97.2500	729,375	750,000	750,000					9.000	10.603	FA	25,500	33,750	08/08/2013	02/15/2020
12800U-AL-4	CAISSE CENTRALE DESJARDIN	R	A		1FE	2,999,280	101.2500	3,037,500	3,000,000	2,999,535		141			1.600	1.605	MS	15,333	48,000	02/28/2012	03/06/2017
130572-AA-8	CALIFORNIA RIDGE WIND ENERGY LLC 16.08-Y			2	2	30,000,000	96.9740	29,092,176	30,000,000	30,000,000					6.250	6.250	MJSD	5,208	1,875,000	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
131347-BS-4	CALPINE CORP			1	3FE	4,040,500	109.5000	4,242,030	3,874,000	3,986,679		(20,308)			7.875	7.282	JJ	127,963	323,820	03/11/2011	07/31/2020
131347-BS-4	CALPINE CORP	R		1	3FE	1,050,234	109.5000	1,151,940	1,052,000	1,050,366		43			7.875	7.925	JJ	34,749	88,043	07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP			1	3FE	7,262,340	109.1250	7,416,135	6,796,000	7,149,749		(64,816)			7.500	6.272	FA	192,553	509,700	03/16/2012	02/15/2021
131347-CC-8	CALPINE CORP			1	3FE	1,755,000	97.7500	1,710,625	1,750,000	1,754,921		(79)			5.875	5.926	JJ	17,421		10/29/2013	01/15/2024
13134M-BA-0	CALPINE CORP 7Y SECURED TLB			2	4FE	491,565	100.5800	496,614	493,750	491,641		310			4.000	4.276	MJSD	55	17,028	10/26/2012	10/09/2019
13134M-AY-9	CALPINE CORP SENIOR SECURED (6-11) TLB			2	3FE	975,000	100.5770	980,626	975,000	975,000					4.000	4.284	MJSD	108	27,604	06/29/2012	04/01/2018
13134M-AW-3	CALPINE CORP TERM LOAN B			2	3FE	2,431,250	100.5770	2,445,278	2,431,250	2,431,250					4.000	4.289	MJSD	270	67,911	07/02/2012	04/01/2018
13342B-AE-5	CAMERON INTL CORP			1	2FE	11,898,120	103.9850	12,478,176	12,000,000	11,920,160		8,847			4.500	4.605	JD	45,000	540,000	05/25/2011	06/01/2021
13342B-AJ-4	CAMERON INTL CORP	R		1	2FE	9,974,400	97.9800	9,798,010	10,000,000	9,977,975		2,227			3.600	3.611	AO	61,000	360,000	05/14/2012	04/30/2022
134429-AT-6	CAMPBELL SOUP CO	R			2FE	6,714,720	109.5170	6,571,002	6,000,000	6,462,620		(82,712)			4.500	2.870	FA	102,000	270,000	11/05/2010	02/15/2019
134429-AV-1	CAMPBELL SOUP CO	R			2FE	4,985,550	104.3090	5,215,435	5,000,000	4,992,332		2,020			3.050	3.108	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				2FE	9,949,000	101.8410	10,184,110	10,000,000	9,960,845		4,484			4.250	4.328	AO	89,722	425,000	03/31/2011	04/15/2021
136069-DM-0	CANADIAN IMPERIAL BANK	R	A		1FE	35,006,400	103.1500	36,102,500	35,000,000	35,002,008		(1,305)			2.600	2.596	JJ	452,472	910,000	06/30/2010	07/02/2015
136069-DT-5	CANADIAN IMPERIAL BANK	R	A		1FE	9,412,695	104.3000	9,908,500	9,500,000	9,461,871		17,592			2.750	2.951	JJ	111,757	261,250	02/14/2011	01/27/2016
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,492,125	110.3330	2,758,328	2,500,000	2,497,664		876			5.800	5.844	JD	12,083	145,000	05/23/2006	06/01/2016
136375-BX-9	CANADIAN NATL RAILWAY	R	A	1	1FE	4,993,350	89.6460	4,482,275	5,000,000	4,994,020		602			2.250	2.262	MN	14,375	110,938	11/08/2012	11/15/2022
136375-BL-5	CANADIAN NAT'L RAILWAYS		A		1FE	28,163,490	118.3130	31,944,456	27,000,000	27,985,983		(24,021)			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	113.2800	19,625,795	17,325,000	18,224,238		(24,230)			6.450	5.999	JD	3,104	1,117,463	10/13/2004	06/30/2033
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	11,952,720	98.2650	11,791,848	12,000,000	11,961,450		4,187			3.450	3.496	MN	52,900	414,000	11/10/2011	11/15/2021
13643E-AG-0	CANADIAN OIL SANDS TRUST	R	A		2FE	6,945,470	100.7080	7,049,581	7,000,000	6,953,342		4,558			4.500	4.601	AO	78,750	315,000	03/26/2012	04/01/2022
136440-AL-8	CANADIAN PACIFIC RAILWAY	R	A		2FE	14,714,300	132.6500	13,265,000	10,000,000	12,522,698		(263,431)			9.450	5.357	FA	393,750	945,000	05/28/2003	08/01/2021
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	R	A	1	2FE	12,695,813	103.2300	13,161,774	12,750,000	12,707,261		3,676			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	109.5690	3,834,926	3,500,000	3,446,568		1,018			5.950	6.081	MN	26,610	208,250	05/03/2007	05/15/2037
13645R-AJ-3	CANADIAN PACIFIC RR CO	R	A		2FE	4,983,150	121.1040	6,055,220	5,000,000	4,989,478		1,550			7.250	7.298	MN	46,319	362,500	05/12/2009	05/15/2019

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
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM			2	3FE	1,311,231	100.5000	1,327,041	1,320,439	1,312,069		838			4.000	4.229	JAJO	147	9,432	04/10/2013	04/10/2019
14040H-AS-4	CAPITAL ONE FINANCIAL CO				2FE	4,975,550	102.5750	5,128,760	5,000,000	4,997,738		5,472			7.375	7.499	MN	38,924	368,750	05/19/2009	05/23/2014
14149Y-AG-3	CARDINAL HEALTH INC	R			2FE	4,422,700	104.6570	5,232,870	5,000,000	4,899,981		64,343			4.000	5.448	JD	8,889	200,000	11/05/2004	06/15/2015
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	3,489,010	111.8990	3,916,462	3,500,000	3,495,452		1,151			6.000	6.058	JD	9,333	210,000	06/05/2007	06/15/2017
14149Y-AT-5	CARDINAL HEALTH INC	R			2FE	4,975,050	107.9370	5,396,850	5,000,000	4,981,472		2,206			4.625	4.691	JD	10,278	231,250	12/08/2010	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC				2FE	9,987,900	95.0300	9,502,990	10,000,000	9,989,585		1,056			3.200	3.239	JD	14,222	320,000	05/16/2012	06/15/2022
14149Y-AV-0	CARDINAL HEALTH INC	R			2FE	4,993,950	95.0300	4,751,495	5,000,000	4,994,793		528			3.200	3.239	JD	7,111	160,000	05/16/2012	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC				2FE	9,979,300	93.6260	9,362,610	10,000,000	9,980,818		1,518			3.200	3.248	MS	94,222	180,444	02/19/2013	03/15/2023
14149Y-AY-4	CARDINAL HEALTH INC	R			2FE	4,989,650	93.6260	4,681,305	5,000,000	4,990,409		759			3.200	3.248	MS	47,111	90,222	02/19/2013	03/15/2023
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS	R		3	2	20,779,421	102.1450	21,324,720	20,876,837	20,801,330		4,467			5.770	5.782	MS	304,494	1,218,521	09/10/2008	09/30/2027
14170T-AB-7	CAREFUSION CORP				2FE	4,917,900	113.1720	5,658,620	5,000,000	4,947,835		7,507			6.375	6.626	FA	132,813	318,750	07/14/2009	08/01/2019
14170T-AF-8	CAREFUSION CORP	R			2FE	10,607,260	102.5270	10,252,650	10,000,000	10,082,330		(137,271)			5.125	3.689	FA	213,542	512,500	12/17/2009	08/01/2014
14170T-AG-6	CAREFUSION CORP			1	2FE	4,995,400	91.3800	4,569,005	5,000,000	4,995,719		319			3.300	3.301	MS	55,000	77,917	03/06/2013	03/01/2023
141781-AY-0	CARGILL INC				1FE	24,209,601	103.7750	25,409,211	24,485,000	24,269,308		18,726			4.307	4.473	MN	137,680	1,054,569	08/09/2011	05/14/2021
141781-AY-0	CARGILL INC	R			1FE	17,495,639	103.7750	18,684,617	18,005,000	17,605,635		41,778			4.307	4.682	MN	101,243	775,475	07/29/2011	05/14/2021
142812-AB-2	CARLSON WAGONLIT BV	R	F	1	4FE	760,313	103.7500	778,125	750,000	757,960		(1,492)			6.875	8.106	JD	2,292	51,563	05/17/2012	06/15/2019
144141-CV-8	CAROLINA POWER & LIGHT				1FE	2,802,480	110.2710	3,308,142	3,000,000	2,819,269		4,017			5.700	6.214	AO	42,750	171,000	04/29/2009	04/01/2035
144141-CW-6	CAROLINA POWER & LIGHT	R			1FE	4,995,250	105.7040	5,285,210	5,000,000	4,999,268		554			5.150	5.162	AO	64,375	257,500	03/17/2005	04/01/2015
144141-BP-2	CAROLINA PWR & LT CO 1ST MTG				1FE	9,814,500	128.2690	12,826,930	10,000,000	9,933,903		5,777			8.625	8.933	MS	253,958	862,500	11/22/1991	09/15/2021
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES	R			2	10,000,000	103.7140	10,371,374	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 -	R			2	6,750,000	108.7980	7,343,860	6,750,000	6,750,000					5.720	5.720	MS	97,598	424,710	09/29/2006	09/30/2019
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -			2	2	8,100,000	107.5920	8,714,929	8,100,000	8,100,000					5.720	5.720	MS	117,117	437,580	03/30/2007	03/30/2020
14754D-AD-2	CASH AMERICA INTERNATION				2	1,948,750	95.0000	1,852,500	1,950,000	1,948,879		129			5.750	5.765	MN	14,327	56,063	05/22/2013	05/15/2018
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	8,850,485	113.6680	9,661,772	8,500,000	8,701,484		(41,868)			5.450	4.852	AO	97,797	463,250	03/04/2010	04/15/2018
14912L-4X-6	CATERPILLAR FINANCIAL SE	R			1FE	9,977,300	102.6540	10,265,360	10,000,000	9,987,990		4,478			2.050	2.100	FA	85,417	205,000	07/26/2011	08/01/2016
14912L-5F-4	CATERPILLAR FINANCIAL SE				1FE	7,986,880	95.1170	7,609,320	8,000,000	7,988,720		1,169			2.850	2.870	JD	19,000	228,000	05/22/2012	06/01/2022
14912L-5F-4	CATERPILLAR FINANCIAL SE	R			1FE	11,980,320	95.1170	11,413,980	12,000,000	11,983,080		1,754			2.850	2.870	JD	28,500	342,000	05/22/2012	06/01/2022
149123-BL-4	CATERPILLAR INC				1FE	12,441,660	105.3710	14,751,898	14,000,000	12,566,046		30,896			5.300	6.161	MS	218,478	742,000	07/13/2009	09/15/2035
14916R-AC-8	CATHOLIC HEALTH INTIATIVES TAXABLE SER 2	R			1FE	19,946,800	90.8850	18,176,960	20,000,000	19,952,231		4,663			2.950	2.982	MN	98,333	591,639	10/25/2012	11/01/2022
124857-AD-5	CBS CORP	R			2FE	2,496,925	112.2520	2,806,310	2,500,000	2,497,873		274			5.750	5.787	AO	30,347	143,750	03/30/2010	04/15/2020
124857-AG-8	CBS CORP			1	2FE	19,819,000	95.4410	19,088,100	20,000,000	19,847,661		15,874			3.375	3.484	MS	225,000	675,000	02/24/2012	03/01/2022
14987B-AE-3	CC HOLDINGS GS V LLC/CRO				2FE	4,725,000	93.6100	4,423,087	4,725,000	4,725,000					3.849	3.848	AO	38,394	90,933	06/27/2013	04/15/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO	LS			2FE	275,000	93.6100	257,428	275,000	275,000					3.849	3.848	AO	2,235	5,292	06/27/2013	04/15/2023
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	3FE	3,408,760	105.8750	3,489,640	3,296,000	3,359,025		(19,778)			7.250	7.896	AO	40,490	238,960	08/26/2011	10/30/2017
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP	R		1	3FE	6,167,280	105.8750	6,339,795	5,988,000	6,085,628		(30,800)			7.250	7.909	AO	73,561	434,130	03/11/2011	10/30/2017
125094-AB-8	CDP FINANCIAL	R	A		1FE	41,986,560	102.4210	43,016,694	42,000,000	41,997,432		2,775			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	111.8630	11,186,280	10,000,000	9,975,553		412			5.600	5.618	MN	56,000	560,000	11/20/2009	11/25/2039
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B			2	3FE	979,846	100.2860	985,111	982,302	980,065		220			3.250	3.360	FMAN	89	11,721	04/24/2013	03/06/2020
15089Q-AB-0	CELANESE US HOLDINGS LLC			1	3FE	5,440,000	106.7500	5,551,000	5,200,000	5,328,732		(41,532)			6.625	6.036	AO	72,728	344,500	03/10/2011	10/15/2018
15089Q-AB-0	CELANESE US HOLDINGS LLC	R		1	3FE	1,037,500	106.7500	1,067,500	1,000,000	1,020,231		(6,505)			6.625	6.293	AO	13,986	66,250	03/11/2011	10/15/2018
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	4,137,500	106.5000	4,260,000	4,000,000	4,132,298		(5,202)			5.875	5.330	JD	10,444	117,500	08/21/2013	06/15/2021
151020-AD-6	CELGENE CORP				2FE	4,992,700	102.7290	5,136,425	5,000,000	4,997,297		1,461			2.450	2.493	AO	25,861	122,500	10/04/2010	10/15/2015
151020-AE-4	CELGENE CORP				2FE	7,979,600	103.5740	8,285,952	8,000,000	7,985,326		1,849			3.950	3.992	AO	66,711	316,000	10/04/2010	10/15/2020
151020-AH-7	CELGENE CORP				2FE	14,992,350	94.6760	14,201,355	15,000,000	14,993,273		666			3.250	3.262	FA	184,167	495,625	08/06/2012	08/15/2022
151020-AH-7	CELGENE CORP	R			2FE	4,997,450	94.6760	4,733,785	5,000,000	4,997,758		222			3.250	3.262	FA	61,389	165,208	08/06/2012	08/15/2022
151020-AJ-3	CELGENE CORP				2FE	3,978,080	98.4600	3,938,392	4,000,000	3,978,802		722			4.000	4.079	FA	64,444		08/01/2013	08/15/2023
151020-AK-0	CELGENE CORP				2FE	1,995,840	99.4510	1,989,018	2,000,000	1,996,156		316			2.300	2.356	FA	18,528		08/01/2013	08/15/2018
151020-AL-8	CELGENE CORP				2FE	4,957,350	100.8220	5,041,095	5,000,000	4,957,589		239			5.250	5.316	FA	105,729		08/01/2013	08/15/2043
151191-AW-3	CELULOSA ARAUCO CONSTITU	R	F		2FE	5,911,800	97.4240	5,845,452	6,000,000	5,925,969		7,353			4.750	4.938	JJ	134,583	285,000	01/04/2012	01/11/2022
12516U-A*-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES		R	23	4	6,798,484	100.2500	7,181,055	7,163,148	6,970,245		25,258			8.910	7.267	MJSD	28,366	638,236	08/14/2009	02/14/2017
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)			2	4FE		81.1250								0.000	0.000	MON			04/10/2012	07/05/2017
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	11,991,960	113.9130	13,669,572	12,000,000	11,994,835		734			5.700	5.764	AO	144,400	684,000	09/15/2009	10/15/2019
15135U-AJ-8	CENOVUS ENERGY INC		A	1	2FE	7,071,641	97.4880	6,955,797	7,135,000	7,073,599		1,958			3.800	3.950	MS	102,427		08/12/2013	09/15/2023
15135U-AJ-8	CENOVUS ENERGY INC	LS	A	1	2FE	2,839,559	97.4880	2,793,043	2,865,000	2,840,345		786			3.800	3.950	MS	41,129		08/12/2013	09/15/2023
15234Q-AL-2	CENT ELET BRASILEIRAS SA		F		2FE	10,000,000	97.1250	9,712,500	10,000,000	10,000,000					5.750	5.750	AO	102,222	575,000	10/20/2011	10/27/2021
15189X-AL-2	CENTERPOINT ENER HOUSTON	R		1	1FE	14,960,100	90.4180	13,562,655	15,000,000	14,965,141		3,638			2.250	2.274	FA	140,625	329,063	08/07/2012	08/01/2022
15189T-AG-2	CENTERPOINT ENERGY	R			2FE	17,635,500	108.1260	16,218,840	15,000,000	15,848,018		(579,332)			6.850	2.752	JD	85,625	1,027,500	10/22/2010	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
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	3,986,320	114.7810	4,591,252	4,000,000	3,993,770		1,401			6.125	6.189	MN	40,833	245,000	10/18/2007	11/01/2017
15189W-AG-5	CENTERPOINT ENERGY RESOU			1	2FE	5,388,050	106.6630	5,333,130	5,000,000	5,301,471		(37,127)			4.500	3.504	JJ	103,750	225,000	08/08/2011	01/15/2021
152312-AT-1	CENTEX CORP	R			3FE	1,993,360	110.3750	2,207,500	2,000,000	2,148,294		(60,315)			6.500	6.546	MN	21,667	130,000	05/02/2006	05/01/2016
15405E-AF-5	CENTRAL MAINE POWER 5.30% DUE 2016				2FE	30,000,000	103.0770	30,923,010	30,000,000	31,759,567		(780,948)			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				2FE	14,970,000	95.0480	14,257,260	15,000,000	14,973,917		584			5.875	5.890	MS	293,750	881,250	10/20/2005	10/25/2035
156700-AR-7	CENTURYLINK INC				3FE	4,946,076	104.0000	5,161,520	4,963,000	4,949,414		1,378			6.450	6.495	JD	14,227	320,114	06/09/2011	06/15/2021
156700-AR-7	CENTURYLINK INC	LS			3FE	5,019,824	104.0000	5,238,480	5,037,000	5,023,211		1,399			6.450	6.495	JD	14,439	324,887	06/09/2011	06/15/2021
156700-AS-5	CENTURYLINK INC				3FE	19,968,400	98.7500	19,750,000	20,000,000	19,972,843		2,519			5.800	5.827	MS	341,556	1,160,000	03/05/2012	03/15/2022
156700-AW-6	CENTURYLINK INC				3FE	5,692,500	101.7500	5,748,875	5,650,000	5,688,399		(4,101)			5.625	5.512	AO	79,453	123,203	11/13/2013	04/01/2020
156700-AW-6	CENTURYLINK INC	R			3FE	3,889,375	101.7500	3,917,375	3,850,000	3,885,710		(3,665)			5.625	5.469	AO	54,141	114,297	03/19/2013	04/01/2020
156700-AJ-5	CENTURYTEL INC				3FE	1,660,055	103.7500	2,075,000	2,000,000	1,937,395		51,426			5.000	6.719	FA	37,778	100,000	07/14/2006	02/15/2015
156700-AL-0	CENTURYTEL INC				3FE	1,307,386	110.2500	1,653,750	1,500,000	1,412,659		22,677			6.000	6.088	AO	22,500	90,000	03/26/2007	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	4FE	2,208,000	93.7500	2,062,500	2,200,000	2,207,285		(715)			5.125	6.323	JD	5,011	65,458	05/13/2013	12/15/2021
15672W-AE-4	CEQUEL COM HLDG I/CAP CP	LS		1	4FE	2,002,500	93.7500	1,875,000	2,000,000	2,002,277		(223)			5.125	6.410	JD	4,556	59,507	05/13/2013	12/15/2021
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B			2	3FE	6,759,372	100.0830	6,883,208	6,877,500	6,763,617		19,619			3.500	4.086	MJSD	52,154	261,708	10/18/2012	02/14/2019
125276-AC-7	CF INDUSTRIES INC	R			2FE	14,986,050	91.3230	13,698,405	15,000,000	14,986,764		714			3.450	3.470	JD	43,125	270,250	05/20/2013	06/01/2023
163893-AD-2	CHEMTURA CORP			1	4FE	3,041,250	101.3750	3,041,250	3,000,000	3,040,360		(890)			5.750	6.653	JJ	75,708		11/21/2013	07/15/2021
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	4,490,000	108.3750	4,335,000	4,000,000	4,133,433		(111,391)			9.500	6.367	FA	143,556	380,000	07/14/2010	02/15/2015
165167-CG-0	CHESAPEAKE ENERGY CORP				3FE	113,038	107.2500	117,975	110,000	112,347		(260)			6.125	5.762	FA	2,545	6,738	03/11/2011	02/15/2021
165167-CG-0	CHESAPEAKE ENERGY CORP	M			3FE	4,374,463	107.2500	4,708,275	4,390,000	4,371,428		1,738			6.125	6.210	FA	101,580	268,888	04/25/2012	02/15/2021
165167-CK-1	CHESAPEAKE ENERGY CORP	R		1	3FE	1,257,813	103.5000	1,293,750	1,250,000	1,256,997		(815)			5.375	6.775	JD	2,986	47,405	03/19/2013	06/15/2021
165167-CL-9	CHESAPEAKE ENERGY CORP				3FE	50,000	103.0000	51,500	50,000	50,000					5.750	5.750	MS	847	1,310	03/18/2013	03/15/2023
165167-CL-9	CHESAPEAKE ENERGY CORP	LS			3FE	1,950,000	103.0000	2,008,500	1,950,000	1,950,000					5.750	5.750	MS	33,015	51,079	03/18/2013	03/15/2023
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL			2	3FE	3,933,008	102.0000	4,080,000	4,000,000	3,935,162		14,070			5.750	6.616	MJSD	35,778	215,735	12/03/2012	12/02/2017
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	5,527,500	106.5000	5,857,500	5,500,000	5,519,193		(3,842)			5.875	6.836	AO	68,215	323,125	03/23/2012	04/15/2021
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS	R		1	3FE	2,000,000	106.5000	2,130,000	2,000,000	2,000,000					5.875	6.833	AO	24,806	117,500	04/14/2011	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	425,000	107.0000	428,000	400,000	421,535		(2,978)			6.125	5.114	JJ	11,297	24,500	10/25/2012	07/15/2022
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS	R		1	3FE	1,450,000	107.0000	1,551,500	1,450,000	1,450,000					6.125	6.667	JJ	40,952	88,813	01/06/2012	07/15/2022
165258-AB-0	CHESAPEAKE OIL OP/FIN	R		1	3FE	769,650	104.7500	785,625	750,000	767,859		(1,792)			6.625	6.725	MN	6,349	24,844	07/22/2013	11/15/2019
166764-AB-6	CHEVRON CORP			1	1FE	21,000,000	90.9590	19,101,348	21,000,000	21,000,000					2.355	2.355	JD	35,718	494,550	11/28/2012	12/05/2022
166764-AB-6	CHEVRON CORP	R		1	1FE	17,000,000	90.9590	15,462,996	17,000,000	17,000,000					2.355	2.355	JD	28,914	400,350	11/28/2012	12/05/2022
166764-AG-5	CHEVRON CORP	R		1	1FE	21,000,000	97.3060	20,434,260	21,000,000	21,000,000					2.427	2.427	JD	9,910	254,835	06/17/2013	06/24/2020
166764-AH-3	CHEVRON CORP			1	1FE	11,250,000	95.9950	10,799,449	11,250,000	11,250,000					3.191	3.191	JD	6,980	179,494	06/17/2013	06/24/2023
166764-AH-3	CHEVRON CORP	R		1	1FE	4,500,000	95.9950	4,319,780	4,500,000	4,500,000					3.191	3.191	JD	2,792	71,798	06/17/2013	06/24/2023
167885-AA-0	CHICAGO PARKING METERS, LLC SEN SEC 2020				2FE	30,000,000	98.7710	29,631,411	30,000,000	30,000,000					5.489	6.000	JD	4,574	1,646,700	11/04/2010	12/30/2020
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS				2	3,108,051	110.7020	3,440,683	3,108,051	3,102,196		1,353			8.090	8.225	MS	63,559	238,858	12/31/1998	09/30/2017
16937M-AB-1	CHINA DEVELOPMENT BANK		F		1FE	9,195,945	102.8970	9,775,177	9,500,000	9,463,634		45,229			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	98.1350	12,757,550	13,000,000	12,994,575		1,704			0.924	5.827	FMAN	16,020	127,907	02/07/2007	02/14/2017
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,036,250	110.5000	1,105,000	1,000,000	1,025,946		(6,409)			8.000	7.821	JD	3,556	80,000	05/04/2012	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,840,500	113.7500	2,047,500	1,800,000	1,832,936		(4,695)			8.250	8.447	JD	6,600	148,500	05/04/2012	06/15/2021
12543K-AE-4	CHS COMMUNITY HEALTH SYS INC TL EXTENDED			2	3FE	5,752,258	100.7340	5,819,438	5,777,034	5,752,945		5,199			3.737	4.258	MJSD	19,289	220,954	03/01/2012	01/25/2017
12543D-AL-4	CHS/COMMUNITY HEALTH SYS			1	4FE	717,500	108.5000	759,500	700,000	712,750		(2,748)			8.000	8.137	MN	7,156	56,000	03/07/2012	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS			1	4FE	4,790,313	103.7500	4,616,875	4,450,000	4,743,611		(46,702)			7.125	5.560	JJ	146,201	183,053	03/19/2013	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS	R		1	3FE	350,000	103.2500	361,375	350,000	350,000					5.125	5.908	FA	6,776	17,838	08/08/2012	08/15/2018
171232-AR-2	CHUBB CORP				1FE	1,486,590	114.9430	1,724,141	1,500,000	1,493,192		1,330			5.750	5.888	MN	11,021	86,250	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORP				1FE	741,105	123.5140	926,357	750,000	741,761		134			6.500	6.603	MN	6,229	48,750	05/01/2008	05/15/2038
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.	R		2	1	18,000,000	100.2530	18,045,623	18,000,000	18,000,000					4.200	4.298	MS	222,600	756,000	01/21/2011	03/15/2031
171340-AH-5	CHURCH & DWIGHT CO INC				2FE	10,016,900	92.5640	9,256,350	10,000,000	10,015,017		(1,495)			2.875	2.861	AO	71,875	291,493	09/19/2012	10/01/2022
171340-AH-5	CHURCH & DWIGHT CO INC	R			2FE	9,990,500	92.5640	9,256,350	10,000,000	9,991,555		837			2.875	2.891	AO	71,875	291,493	09/19/2012	10/01/2022
125509-BE-8	CIGNA CORP	R		3	2FE	1,027,267	120.6340	1,326,975	1,100,000	1,037,971		2,451			8.300	8.927	JJ	42,099	91,300	07/24/2000	01/15/2033
125509-BJ-7	CIGNA CORP	R			2FE	5,592,650	110.8150	5,540,740	5,000,000	5,312,065		(90,856)			5.375	3.306	MS	79,132	268,750	10/14/2010	03/15/2017
125509-BN-8	CIGNA CORP	R		1	2FE	6,983,010	106.3950	7,447,678	7,000,000	6,987,442		1,512			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	106.2740	10,627,360	10,000,000	9,961,627		4,407			4.500	4.576	MS	132,500	450,000	03/02/2011	03/15/2021
125509-BS-7	CIGNA CORPORATION			1	2FE	7,188,440	101.7870	7,125,083	7,000,000	7,188,054		(386)			4.000	3.605	FA	105,778		12/19/2013	02/15/2022
17252M-AH-3	CINTAS CORPORATION NO. 2				2FE	6,992,860	112.6050	7,882,322	7,000,000	6,996,678		730			6.125	6.125	JD	35,729	428,750	12/04/2007	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC	R			1FE	1,986,520	110.0130	2,200,268	2,000,000	1,995,928		1,744			5.500	5.601	FA	39,417	110,000	10/16/2007	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC				1FE	12,385,854	112.4830	12,665,608	11,260,000	12,384,344		(3,463)			4.950	2.875	FA	210,562	129,393	12/19/2013	02/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
17275R-AE-2	CISCO SYSTEMS INC	LS			1FE	2,380,608	112.4830	2,683,849	2,386,000	2,382,908		518			4.950	4.976	FA	44,618	118,107	02/09/2009	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC				1FE	11,902,280	105.8030	12,696,396	12,000,000	11,909,074		1,440			5.500	5.483	JJ	304,333	660,000	01/21/2011	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC				1FE	15,677,760	109.0670	16,360,020	15,000,000	15,503,434		(75,315)			4.450	3.839	JJ	307,792	667,500	08/09/2011	01/15/2020
17275R-AH-5	CISCO SYSTEMS INC	R			1FE	12,523,560	109.0670	13,088,016	12,000,000	12,384,343		(55,534)			4.450	3.850	JJ	246,233	534,000	05/26/2011	01/15/2020
125581-GQ-5	CIT GROUP INC	R			3FE	1,851,875	97.5000	1,803,750	1,850,000	1,851,665		(151)			5.000	4.995	FA	34,944	95,583	08/01/2012	08/15/2022
172967-FA-4	CITIGROUP INC				1FE	10,289,486	105.3040	10,635,734	10,100,000	10,140,326		(40,018)			6.010	5.582	JD	26,978	607,010	12/02/2009	01/15/2015
172967-FD-8	CITIGROUP INC				1FE	2,345,955	105.2250	2,482,262	2,359,000	2,355,074		2,682			4.750	4.876	MN	13,073	112,053	05/12/2010	05/19/2015
172967-FH-9	CITIGROUP INC	R			1FE	9,177,984	106.8610	9,617,526	9,000,000	9,073,972		(35,602)			4.587	4.145	JD	18,348	412,830	12/01/2010	12/15/2015
172967-FT-3	CITIGROUP INC				1FE	15,254,846	105.9710	15,620,155	14,740,000	15,188,396		(46,455)			4.500	4.055	JJ	307,698	663,300	07/31/2012	01/14/2022
172967-FT-3	CITIGROUP INC	LS			1FE	5,422,504	105.9710	5,574,085	5,260,000	5,401,384		(14,601)			4.500	4.106	JJ	109,803	236,700	07/31/2012	01/14/2022
172967-FW-6	CITIGROUP INC	R			1FE	6,990,410	108.3800	7,586,593	7,000,000	6,993,947		1,829			4.450	4.481	JJ	147,963	311,500	01/03/2012	01/10/2017
172967-GL-9	CITIGROUP INC				1FE	9,976,300	95.0520	9,505,150	10,000,000	9,978,042		1,742			3.375	3.415	MS	112,500	179,063	02/14/2013	03/01/2023
172967-GL-9	CITIGROUP INC	R			1FE	4,988,150	95.0520	4,752,575	5,000,000	4,989,021		871			3.375	3.415	MS	56,250	89,531	02/14/2013	03/01/2023
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	1,750,000	107.7500	1,885,625	1,750,000	1,750,000					7.125	7.125	MS	36,714	124,688	03/19/2007	03/15/2019
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS		F		2	3,000,000	104.3910	3,131,731	3,000,000	3,000,000					5.760	5.760	JD	1,920	172,800	12/26/2002	12/27/2014
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS	R	F		2	2,800,000	104.3910	2,922,949	2,800,000	2,800,000					5.760	5.760	JD	1,792	241,920	12/26/2002	12/27/2014
18055#-AG-7	CLARION LION PROPERTIES FUND 5.73% 12/06				2	8,000,000	110.3510	8,828,103	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	11,000,000	106.1540	11,676,966	11,000,000	11,000,000					5.220	5.220	FA	204,160	574,200	08/23/2005	08/23/2015
18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C	R			2	4,568,400	106.1540	5,307,712	5,000,000	4,879,238		67,276			5.220	5.220	FA	92,800	261,000	09/10/2008	08/23/2015
18055#-AE-2	CLARION LION PROPERTIES FUND HOLD. SER E				2	15,000,000	107.7730	16,165,881	15,000,000	15,568,804		(275,961)			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	111.9200	7,834,425	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	1,100,000	103.0000	1,133,000	1,100,000	1,100,000					5.250	5.898	FA	24,063	57,910	11/26/2012	08/01/2020
184496-AJ-6	CLEAN HARBORS INC	R		1	3FE	1,227,000	103.0000	1,236,000	1,200,000	1,222,345		(4,264)			5.250	5.225	FA	26,250	63,175	11/21/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	518,091	101.0000	505,000	500,000	516,303		(1,788)			5.125	4.675	JD	2,135	25,198	05/22/2013	06/01/2021
184496-AL-1	CLEAN HARBORS INC	R		1	3FE	750,000	101.0000	757,500	750,000	750,000					5.125	5.789	JD	3,203	37,797	05/22/2013	06/01/2021
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE	R		1	4FE	5,414,375	105.1250	5,781,875	5,500,000	5,429,072		8,572			7.625	9.944	MS	123,483	419,375	03/26/2012	03/15/2020
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE			1	4FE	396,194	101.3750	405,500	400,000	396,329		135			6.500	7.409	MN	3,322	13,000	07/19/2013	11/15/2022
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	1,000,000	102.1250	1,021,250	1,000,000	1,000,000					6.500	7.151	MN	8,306	32,500	07/19/2013	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	18,636,840	114.0980	21,678,563	19,000,000	18,665,127		6,575			6.500	6.655	JD	102,917	1,235,000	11/09/2009	12/01/2035
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	6,602,972	101.8240	6,588,000	6,470,000	6,602,883		(1,019)			5.950	5.790	JD	17,110	251,983	08/01/2013	12/15/2036
186108-CJ-3	CLEVELAND ELECTRIC ILLUM				2FE	12,930,580	107.8730	14,023,503	13,000,000	12,945,329		3,693			5.500	5.548	FA	270,111	715,000	08/13/2009	08/15/2024
18683K-AB-7	CLIFFS NATURAL RESOURCES	LS			2FE	4,740,168	99.3920	4,721,101	4,750,000	4,742,883		873			4.800	4.845	AO	57,000	228,000	09/15/2010	10/01/2020
18683K-AD-3	CLIFFS NATURAL RESOURCES				2FE	999	97.2530	973	1,000	999					4.875	4.902	AO	12	49	03/16/2011	04/01/2021
18683K-AD-3	CLIFFS NATURAL RESOURCES	LS			2FE	4,694,160	97.2530	4,569,933	4,699,000	4,695,274		419			4.875	4.902	AO	57,269	229,076	03/16/2011	04/01/2021
189054-AR-0	CLOROX COMPANY	R			2FE	9,983,000	105.0090	10,500,940	10,000,000	9,994,400		2,906			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	93.7360	14,060,340	15,000,000	14,957,840		4,162			3.050	3.090	MS	134,708	460,042	09/10/2012	09/15/2022
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	2,077,640	107.9170	2,158,334	2,000,000	2,049,925		(10,769)			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	15,000,000	102.4380	15,365,667	15,000,000	15,000,000					3.210	3.259	AO	101,650	481,500	10/15/2010	10/15/2017
210518-B#-2	CMS ENERGY / CONSUMERS ENERGY (2010_08 T	R		3	1	3,000,000	102.4380	3,073,133	3,000,000	3,000,000					3.210	3.259	AO	20,330	96,300	10/15/2010	10/15/2017
125896-BE-9	CMS ENERGY CORP				2FE	1,684,000	115.6120	1,849,787	1,600,000	1,659,707		(8,059)			6.250	5.518	FA	41,667	100,000	10/15/2010	02/01/2020
125896-BK-5	CMS ENERGY CORP	R		1	2FE	3,239,893	107.9570	3,508,603	3,250,000	3,241,360		830			5.050	5.097	MS	48,326	164,125	03/07/2012	03/15/2022
12621E-AG-8	CNO FINANCIAL GROUP INC			1	3FE	949,438	106.5000	990,450	930,000	945,973		(2,843)			6.375	7.073	AO	14,822	59,782	10/24/2012	10/01/2020
191098-AH-5	COCA COLA BOTTL CO CONSL				2FE	4,157,454	107.5240	4,516,008	4,200,000	4,285,658		(32,506)			5.000	5.122	JD	9,333	210,000	06/24/2005	06/15/2016
459284-AA-3	COCA COLA ENTERPRISES	R			2FE	29,889,600	101.9360	30,580,680	30,000,000	29,961,010		22,201			2.125	2.204	MS	187,708	637,500	09/07/2010	09/15/2015
191085-AA-7	COCA-COLA AMATIL LTD	R	F		1FE	34,964,650	101.9780	35,692,335	35,000,000	34,993,689		7,335			3.250	3.272	MN	186,424	1,137,500	10/28/2009	11/02/2014
191216-BE-9	COCA-COLA CO				1FE	4,846,800	96.1820	4,809,105	5,000,000	4,846,800					3.200	3.572	MN	27,556		12/30/2013	11/01/2023
191216-BG-4	COCA-COLA CO				1FE	9,985,900	97.1310	9,713,140	10,000,000	9,986,210		310			2.450	2.472	MN	40,833		10/29/2013	11/01/2020
191216-AR-1	COCA-COLA CO/THE	R			1FE	14,455,630	101.4460	14,709,656	14,500,000	14,468,036		4,100			3.150	3.186	MN	58,363	456,750	11/04/2010	11/15/2020
191216-AV-2	COCA-COLA CO/THE				1FE	17,933,506	100.1600	18,529,619	18,500,000	18,028,289		41,991			3.300	3.782	MS	203,500	610,500	08/10/2011	09/01/2021
191216-AV-2	COCA-COLA CO/THE	R			1FE	19,982,600	100.1600	20,032,020	20,000,000	19,986,233		1,554			3.300	3.333	MS	220,000	660,000	08/03/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES				2FE	19,677,950	95.7070	19,141,440	20,000,000	19,744,534		28,801			3.250	3.442	FA	238,333	650,000	08/17/2011	08/19/2021
19122T-AE-9	COCA-COLA ENTERPRISES	R			2FE	1,976,420	95.7070	1,914,144	2,000,000	1,981,295		2,114			3.250	3.390	FA	23,833	65,000	08/17/2011	08/19/2021
459284-AB-1	COCA-COLA ENTERPRISES	R			2FE	10,140,700	99.9620	9,996,220	10,000,000	10,115,727		(15,737)			3.500	3.312	MS	103,056	350,000	02/01/2012	09/15/2020
21987B-AJ-7	CODELCO INC	R	F		1FE	6,593,048	102.7710	7,193,949	7,000,000	6,947,385		63,465			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	98.8800	1,483,202	1,500,000	1,448,098		1,155			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	119.0940	14,291,256	12,000,000	13,407,240		(241,123)			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	99.9620	6,997,319	7,000,000	6,910,586		11,173			3.750	3.965	MN	41,563	262,500	10/28/2010	11/04/2020

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
21987B-AP-3	CODELCO INC	R	F		1FE	21,277,105	97.8080	21,028,613	21,500,000	21,318,044		19,376			3.875	4.002	MN	134,226	833,125	11/01/2011	11/03/2021
19238V-AG-0	COGECO CABLE INC		A	1	3FE	250,000	96.5000	241,250	250,000	250,000					4.875	6.044	MN	2,031	6,365	04/18/2013	05/01/2020
194162-DR-8	COLGATE-PALMOLIVE CO	R			1FE	13,941,295	99.3500	14,405,779	14,500,000	14,079,203		53,460			2.950	3.432	MN	71,292	427,750	07/28/2011	11/01/2020
194162-EA-4	COLGATE-PALMOLIVE CO	R			1FE	20,692,770	86.9220	18,253,620	21,000,000	20,730,395		26,668			1.950	2.106	FA	170,625	409,500	07/27/2012	02/01/2023
195869-AJ-1	COLONIAL PIPELINE CO	R			1FE	1,998,540	118.4080	2,368,152	2,000,000	1,998,805		32			6.580	6.585	FA	44,963	131,600	08/20/2002	08/28/2032
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	24,718,500	108.4670	27,116,725	25,000,000	24,754,935		5,425			5.850	5.931	AO	365,625	1,462,500	10/11/2005	10/01/2035
20030N-AB-7	COMCAST CORP	R			1FE	4,729,635	106.0320	4,771,445	4,500,000	4,532,367		(29,412)			6.500	5.775	JJ	134,875	292,500	11/02/2005	01/15/2015
20030N-AG-6	COMCAST CORP				1FE	13,752,143	109.1930	16,340,732	14,965,000	14,561,323		147,962			4.950	6.150	JD	32,923	740,768	06/18/2008	06/15/2016
20030N-AJ-0	COMCAST CORP	R			1FE	9,999,200	109.4080	10,940,790	10,000,000	9,999,813		92			5.850	5.851	MN	74,750	585,000	11/08/2005	11/15/2015
20030N-AL-5	COMCAST CORP				1FE	1,924,520	110.4390	2,208,778	2,000,000	1,978,507		8,807			5.900	6.429	MS	34,744	118,000	07/14/2006	03/15/2016
20030N-AX-9	COMCAST CORP				1FE	1,496,790	115.4750	1,732,122	1,500,000	1,497,033		50			6.400	6.427	MN	12,267	96,000	05/02/2008	05/15/2038
20030N-BD-2	COMCAST CORP	R			1FE	19,982,800	95.4300	19,086,040	20,000,000	19,985,038		1,506			3.125	3.148	JJ	288,194	647,569	06/26/2012	07/15/2022
20030N-BH-3	COMCAST CORP				1FE	19,832,200	92.8920	18,578,380	20,000,000	19,837,429		5,229			4.250	4.314	JJ	391,944	427,361	01/08/2013	01/15/2033
20030N-BH-3	COMCAST CORP	R			1FE	16,857,370	92.8920	15,791,623	17,000,000	16,861,814		4,444			4.250	4.314	JJ	333,153	363,257	01/08/2013	01/15/2033
200340-AN-7	COMERICA INC				1FE	8,739,150	103.7930	9,081,844	8,750,000	8,746,110		2,187			3.000	3.027	MS	76,563	262,500	09/13/2010	09/16/2015
201723-AH-6	COMMERCIAL METALS CO				3FE	513,750	110.7500	553,750	500,000	509,769		(2,417)			6.500	5.878	JJ	14,986	32,500	04/23/2012	07/15/2017
201723-AH-6	COMMERCIAL METALS CO	R			3FE	383,906	110.7500	415,313	375,000	381,647		(1,642)			6.500	5.936	JJ	11,240	24,375	08/07/2012	07/15/2017
201723-AJ-2	COMMERCIAL METALS CO				3FE	2,495,700	114.0000	2,850,000	2,500,000	2,497,632		416			7.350	7.406	FA	69,417	183,750	07/30/2008	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	2,291,250	93.0000	2,139,000	2,300,000	2,291,644		394			4.875	4.922	MN	14,327	54,505	05/24/2013	05/15/2023
202795-HK-9	COMMONWEALTH EDISON				1FE	2,727,750	114.2450	2,856,128	2,500,000	2,712,808		(4,977)			5.900	5.246	MS	43,431	147,500	10/26/2010	03/15/2036
202795-HN-3	COMMONWEALTH EDISON	R			1FE	4,803,260	111.8010	4,919,235	4,400,000	4,570,194		(60,011)			5.950	4.371	FA	98,902	261,800	11/03/2009	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				1FE	7,518,280	115.5540	8,088,780	7,000,000	7,270,476		(65,948)			6.150	5.013	MS	126,758	430,500	12/17/2009	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	1,497,120	114.8570	1,722,852	1,500,000	1,498,583		290			5.800	5.801	MS	25,617	87,000	03/19/2008	03/15/2018
202795-HU-7	COMMONWEALTH EDISON	R			1FE	11,174,700	114.8570	12,634,248	11,000,000	11,106,169		(23,811)			5.800	5.558	MS	187,856	638,000	03/15/2010	03/15/2018
202795-HZ-6	COMMONWEALTH EDISON	O		1	1FE	19,993,400	100.5630	20,112,560	20,000,000	19,994,740		591			3.400	3.398	MS	226,667	680,000	08/30/2011	09/01/2021
202795-GX-2	COMMONWLTH EDIS				2FE	14,313,262	113.9580	16,009,917	14,049,000	14,407,799		(73,057)			6.950	6.348	JJ	450,231	976,406	04/20/2011	07/15/2018
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			2	3FE	523,371	100.1560	524,504	523,688	522,090		27			3.250	3.051	JAJO	1,368	3	12/03/2013	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN			2	3FE	348,042	100.2080	349,851	349,125	348,069		27			2.674	2.487	JAJO	751		12/03/2013	01/23/2017
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS		R		2	14,884,784	105.0800	15,762,002	15,000,000	15,353,148		(280,910)			5.250	5.390	MS	216,563	787,500	06/27/2008	03/22/2015
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	3,454,770	112.0000	4,060,000	3,625,000	3,478,207		15,332			9.500	12.053	JD	15,306	344,375	05/31/2012	06/15/2020
205768-AJ-3	COMSTOCK RESOURCES INC	M		1	4FE	2,027,170	112.0000	2,380,000	2,125,000	2,040,626		8,818			9.500	12.024	JD	8,972	201,875	06/05/2012	06/15/2020
205887-AR-3	CONAGRA FOODS INC				2FE	11,902,840	117.3920	12,560,976	10,700,000	11,598,121		(36,652)			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	112.6990	16,008,950	14,205,000	14,327,744		(31,876)			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	101.5440	13,505,352	13,300,000	13,382,759		(280,922)			5.875	3.681	AO	164,957	781,375	10/27/2009	04/15/2014
205887-BN-1	CONAGRA FOODS INC				2FE	10,901,935	113.4790	12,482,657	11,000,000	10,902,273		338			6.625	6.697	FA	275,306		10/07/2013	08/15/2039
205887-BR-2	CONAGRA FOODS INC			1	2FE	9,975,400	92.8430	9,284,280	10,000,000	9,977,378		1,978			3.200	3.230	JJ	138,667	160,000	01/15/2013	01/25/2023
205887-BR-2	CONAGRA FOODS INC	R		1	2FE	4,987,700	92.8430	4,642,140	5,000,000	4,988,689		989			3.200	3.230	JJ	69,333	80,000	01/15/2013	01/25/2023
205887-AX-0	CONAGRA INC				2FE	11,368,350	128.9440	11,604,951	9,000,000	10,857,198		(61,783)			8.250	6.242	MS	218,625	742,500	12/05/2002	09/15/2030
20605P-AB-7	CONCHO RESOURCES INC			1	3FE	1,065,000	110.0000	1,100,000	1,000,000	1,050,796		(8,450)			7.000	5.888	JJ	32,278	70,000	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	2,331,000	103.2500	2,426,375	2,350,000	2,333,301		1,344			5.500	6.165	AO	32,313	129,250	03/23/2012	10/01/2022
20605P-AD-3	CONCHO RESOURCES INC	R		1	3FE	1,250,000	103.2500	1,290,625	1,250,000	1,250,000					5.500	5.990	AO	17,188	68,750	03/07/2012	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC	R		1	3FE	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					5.500	5.504	AO	20,625	82,500	08/14/2012	04/01/2023
207597-DT-9	CONNECTICUT LIGHT & PWR				1FE	14,910,600	105.3770	15,806,535	15,000,000	14,986,226		10,428			5.000	5.077	AO	187,500	750,000	04/04/2005	04/01/2015
207597-EF-8	CONNECTICUT LIGHT & PWR			1	1FE	14,902,650	91.3930	13,708,980	15,000,000	14,910,965		8,315			2.500	2.576	JJ	172,917	187,500	01/08/2013	01/15/2023
20825C-AS-3	CONOCOPHILLIPS				1FE	6,275,285	100.3390	5,843,738	5,824,000	5,833,506		(113,040)			4.750	2.764	FA	115,267	276,640	01/11/2010	02/01/2014
20825C-AT-1	CONOCOPHILLIPS	R			1FE	2,153,260	104.2380	2,084,750	2,000,000	2,033,127		(30,951)			4.600	2.983	JJ	42,422	92,000	12/07/2009	01/15/2015
20825C-AU-8	CONOCOPHILLIPS				1FE	12,399,700	117.3120	11,731,160	10,000,000	11,777,343		(266,755)			6.000	2.782	JJ	276,667	600,000	08/10/2011	01/15/2020
20825V-AB-8	CONOCOPHILLIPS CANADA				1FE	3,523,940	116.6640	4,083,244	3,500,000	3,521,724		(444)			5.950	5.900	AO	43,964	208,250	04/18/2008	10/15/2036
20826F-AA-4	CONOCOPHILLIPS COMPANY	R		1	1FE	11,488,730	91.0610	10,472,050	11,500,000	11,489,805		1,009			2.400	2.418	JD	12,267	282,133	12/04/2012	12/15/2022
209111-EY-5	CONS EDISON CO OF NY				1FE	10,958,420	110.3930	12,143,219	11,000,000	10,960,926		667			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	113.4830	5,674,160	5,000,000	4,976,918		366			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	91.5710	10,988,496	12,000,000	11,958,614		753			4.200	4.222	MS	148,400	504,000	03/08/2012	03/15/2042
20854P-AD-1	CONSOL ENERGY INC	R		1	4FE	2,072,113	105.3750	2,107,500	2,000,000	2,029,907		(11,839)			8.000	7.831	AO	40,000	160,000	03/07/2011	04/01/2017
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE				1	5,479,841	115.0000	6,301,817	5,479,841	5,479,841					8.710	8.710	JD	1,326	477,892	06/20/2008	06/30/2022
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	2,990,580	104.1150	3,123,453	3,000,000	2,998,932		1,112			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	118.2660	8,231,314	6,960,000	7,057,352		(2,499)			7.600	7.421	AO	132,240	528,960	05/30/2002	04/01/2032
210518-CP-9	CONSUMERS ENERGY				1FE	9,980,700	109.8820	10,988,220	10,000,000	9,983,284		377			5.800	5.813	MS	170,778	580,000	08/08/2005	09/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
210518-CT-1	CONSUMERS ENERGY CO			1	1FE	4,999,550	95.2780	4,763,900	5,000,000	4,999,616		40			2.850	2.858	MN	18,208	142,500	05/01/2012	05/15/2022
210518-CT-1	CONSUMERS ENERGY CO	R		1	1FE	4,999,550	95.2780	4,763,900	5,000,000	4,999,616		40			2.850	2.858	MN	18,208	142,500	05/01/2012	05/15/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	996,170	115.3880	1,153,884	1,000,000	998,004		360			5.650	5.701	MS	16,636	56,500	03/10/2008	09/15/2018
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL			2	3FE	4,260,616	100.5000	4,239,216	4,218,125	4,256,798		(3,819)			4.000	3.965	MJSD	2,348	112,788	05/31/2013	04/01/2019
212015-AD-3	CONTINENTAL RESOURCES			1	2FE	1,623,750	112.5000	1,687,500	1,500,000	1,584,734		(15,589)			7.375	5.952	AO	27,656	110,625	05/12/2011	10/01/2020
212015-AF-8	CONTINENTAL RESOURCES			1	2FE	1,070,000	113.3750	1,133,750	1,000,000	1,049,205		(7,760)			7.125	6.116	AO	17,813	71,250	03/01/2011	04/01/2021
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	6,507,000	103.8750	6,725,906	6,475,000	6,500,968		(3,501)			5.000	5.351	MS	95,326	323,750	03/29/2012	09/15/2022
212015-AH-4	CONTINENTAL RESOURCES	R		1	2FE	2,010,000	103.8750	2,077,500	2,000,000	2,008,123		(1,095)			5.000	5.351	MS	29,444	100,000	03/29/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	10,412,500	101.3750	10,441,625	10,300,000	10,412,281		(219)			4.500	4.353	AO	97,850	7,125	12/18/2013	04/15/2023
216871-AF-0	COOPER US INC				2FE	9,981,700	102.6900	10,269,020	10,000,000	9,992,422		3,584			2.375	2.467	JJ	109,514	237,500	12/02/2010	01/15/2016
21869M-AA-5	CORESTATES CAPTL			1	1FE	14,683,994	81.0000	12,150,000	15,000,000	14,815,439		13,149			0.811	6.571	FMAN	15,874	130,050	02/06/1997	02/15/2027
219350-AS-4	CORNING INC	R			1FE	9,999,200	120.1130	12,011,330	10,000,000	9,999,507		74			6.625	6.634	MN	84,653	662,500	05/07/2009	05/15/2019
219350-AU-9	CORNING INC	R			1FE	2,972,460	106.5470	3,196,407	3,000,000	2,980,492		2,491			4.250	4.371	FA	48,167	127,500	08/03/2010	08/15/2020
219350-AV-7	CORNING INC				1FE	3,972,800	108.4070	4,336,264	4,000,000	3,974,077		402			5.750	5.804	FA	86,889	230,000	08/03/2010	08/15/2040
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE				2	10,000,000	108.0590	10,805,882	10,000,000	9,983,558		2,925			5.120	5.120	JD	21,333	512,000	06/16/2010	06/16/2017
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE	R			2	10,000,000	108.0590	10,805,882	10,000,000	9,983,256		2,623			5.120	5.120	JD	21,333	768,000	06/16/2010	06/16/2017
222862-AH-7	COVENTRY HEALTH CARE INC				2FE	6,411,883	103.5130	6,728,326	6,500,000	6,487,087		19,716			6.300	6.616	FA	154,700	409,500	12/17/2009	08/15/2014
223030-AK-6	COVIDIEN INTL FINANCE SA		E		1FE	4,990,600	102.8280	5,141,385	5,000,000	4,997,106		1,921			2.800	2.819	JD	6,222	140,000	06/21/2010	06/15/2015
223030-AL-4	COVIDIEN INTL FINANCE SA		E		1FE	10,699,200	106.1100	10,610,970	10,000,000	10,529,893		(72,576)			4.200	3.282	JD	18,667	420,000	08/09/2011	06/15/2020
223030-AL-4	COVIDIEN INTL FINANCE SA	R	E		1FE	3,995,200	106.1100	4,244,388	4,000,000	3,996,668		441			4.200	4.196	JD	7,467	168,000	06/21/2010	06/15/2020
223030-AN-0	COVIDIEN INTL FINANCE SA		E	1	1FE	4,984,600	96.4290	4,821,430	5,000,000	4,986,715		1,346			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
223030-AN-0	COVIDIEN INTL FINANCE SA	R	E	1	1FE	4,984,600	96.4290	4,821,430	5,000,000	4,986,715		1,346			3.200	3.253	JD	7,111	160,000	05/22/2012	06/15/2022
223030-AP-5	COVIDIEN INTL FINANCE SA	R	F	1	1FE	4,988,650	92.5060	4,625,320	5,000,000	4,989,260		610			2.950	3.005	JD	6,556	85,632	05/13/2013	06/15/2023
224044-BM-8	COX COMMUNICATIONS INC	R			2FE	1,322,371	104.5050	1,336,620	1,279,000	1,287,502		(8,504)			5.450	4.729	JD	3,098	69,706	07/21/2009	12/15/2014
224044-BW-6	COX COMMUNICATIONS INC	R			2FE	24,961,500	90.4880	22,622,100	25,000,000	24,965,094		3,306			3.250	3.285	JD	36,111	848,611	11/26/2012	12/15/2022
224044-CA-3	COX COMMUNICATIONS INC	R		1	2FE	14,934,000	87.3840	13,107,615	15,000,000	14,937,740		3,740			2.950	3.057	JD	1,229	293,771	04/24/2013	06/30/2023
224050-AE-4	COX ENTERPRISES INC				2FE	1,140,000	116.1040	1,161,044	1,000,000	1,121,187		(5,650)			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	104.3890	5,219,430	5,000,000	4,973,272		3,164			4.400	4.528	JJ	101,444	220,000	12/15/2010	01/15/2021
224399-AR-6	CRANE CO			1	2FE	3,521,630	98.8440	3,459,530	3,500,000	3,521,543		(87)			4.450	4.375	JD	7,788		12/10/2013	12/15/2023
225460-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	101.6300	5,081,500	5,000,000	4,999,613		1,126			5.500	5.514	MN	45,833	275,000	04/28/2009	05/01/2014
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	350,000	102.5000	358,750	350,000	350,000					6.125	7.081	MS	3,156		10/22/2013	03/01/2022
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	1,283,407	103.0000	1,287,500	1,250,000	1,283,064		(343)			6.000	5.944	JD	3,333	37,500	12/10/2013	12/15/2020
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP	R		1	4FE	1,125,000	103.0000	1,158,750	1,125,000	1,125,000					6.000	6.912	JD	3,000	33,750	12/10/2013	12/15/2020
12626P-AG-8	CRH AMERICA INC		R		2FE	5,244,008	111.7120	5,809,034	5,200,000	5,215,067		(4,934)			6.000	5.892	MS	78,867	312,000	01/10/2007	09/30/2016
226829-AA-7	CROCKETT COGENER	R			2FE	7,923,478	104.9620	8,316,673	7,923,478	7,923,478					5.869	5.912	MJSD	1,292	470,703	03/10/2005	03/30/2025
22818V-AB-3	CROWN AMER/CAP CORP III			1	3FE	2,037,500	108.5000	2,170,000	2,000,000	2,026,141		(4,288)			6.250	6.355	FA	52,083	125,000	03/14/2011	02/01/2021
22818V-AB-3	CROWN AMER/CAP CORP III	R		1	3FE	6,110,000	108.5000	6,510,000	6,000,000	6,077,545		(12,722)			6.250	6.374	FA	156,250	375,000	08/04/2011	02/01/2021
228189-AB-2	CROWN AMERICAS LLC				3FE	6,990,589	93.5000	6,755,375	7,225,000	6,992,878		2,289			4.500	4.956	JJ	149,919		11/19/2013	01/15/2023
228189-AB-2	CROWN AMERICAS LLC	R			3FE	631,564	93.5000	607,750	650,000	631,750		186			4.500	4.887	JJ	13,488		11/19/2013	01/15/2023
228227-BD-5	CROWN CASTLE INTL CORP				3FE	3,807,500	98.0000	3,871,000	3,950,000	3,812,088		4,588			5.250	5.774	JJ	95,623	76,781	08/19/2013	01/15/2023
228255-AH-8	CROWN CORK & SEAL CO INC				3FE	2,027,833	110.5000	2,023,255	1,831,000	2,024,210		(3,623)			7.375	6.178	JD	6,002	67,518	08/13/2013	12/15/2026
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	5,384,590	105.1250	5,334,043	5,074,000	5,209,766		(65,960)			8.875	7.769	FA	170,120	450,318	03/10/2011	02/15/2018
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC	R		1	4FE	1,072,500	105.1250	1,051,250	1,000,000	1,032,369		(13,659)			8.875	7.551	FA	33,528	88,750	10/27/2010	02/15/2018
126304-AK-0	CSC HOLDINGS INC				3FE	3,782,500	114.3750	4,003,125	3,500,000	3,685,908		(34,538)			7.625	6.265	JJ	123,059	266,875	03/09/2011	07/15/2018
126307-AF-4	CSC HOLDINGS LLC				3FE	8,640,000	107.7500	8,620,000	8,000,000	8,633,505		(6,495)			6.750	5.497	MN	69,000		11/20/2013	11/15/2021
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC			2	2FE	11,960,874	91.3600	10,927,414	11,960,874	11,960,874					5.371	5.371	MJSD	1,790	71,380	11/21/2013	09/30/2038
12646R-AB-1	CST BRANDS INC			1	3FE	8,196,131	96.5000	8,017,220	8,308,000	8,196,400		270			5.000	5.870	MN	69,233		12/19/2013	05/01/2023
12646R-AB-1	CST BRANDS INC	R		1	3FE	1,494,609	96.5000	1,447,500	1,500,000	1,494,624		15			5.000	5.605	MN	12,500		12/19/2013	05/01/2023
126408-BM-4	CSX CORP				2FE	4,470,700	126.9090	6,345,440	5,000,000	4,596,813		15,211			7.950	9.000	MN	66,250	397,500	05/11/2000	05/01/2027
126408-GJ-6	CSX CORP				2FE	3,493,595	112.2660	3,929,310	3,500,000	3,497,465		674			5.600	5.636	MN	32,667	196,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	2,497,575	111.6570	2,791,415	2,500,000	2,497,809		41			6.150	6.164	MN	25,625	153,750	04/20/2007	05/01/2037
126408-GM-9	CSX CORP				2FE	2,790,123	115.5670	3,178,090	2,750,000	2,769,292		(3,919)			6.250	6.070	MS	50,608	171,875	10/29/2007	03/15/2018
126408-GM-9	CSX CORP	R			2FE	8,636,000	115.5670	9,245,352	8,000,000	8,347,165		(72,328)			6.250	5.090	MS	147,222	500,000	08/26/2009	03/15/2018
126408-GT-4	CSX CORP	R		1	2FE	7,117,250	103.0050	7,210,336	7,000,000	7,090,286		(11,521)			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	105.1680	2,629,190	2,500,000	2,474,935		385			5.500	5.566	AO	29,028	137,500	10/18/2010	04/15/2041
126408-GY-3	CSX CORP			1	2FE	4,981,750	84.7400	4,237,010	5,000,000	4,982,100		295			4.100	4.097	MS	60,361	183,931	10/17/2012	03/15/2044
12641L-BU-6	CSX CORP				2FE	2,721,825	116.6140	2,915,343	2,500,000	2,666,792		(6,699)			6.800	6.111	JD	14,167	170,000	02/18/2003	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
126415-AB-4	CTC BEAVER VALLEY FUND			1	2FE	4,236	106.3900	4,256	4,000	4,000					12.000	11.210	JD	40	480	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	2,398,306		4,924			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	8,456,160	115.0000	9,724,584	8,456,160	8,369,874		18,987			8.770	8.772	FA	309,002	741,605	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	8,437,366		13,555			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	1,636,812		2,781			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	6,598,183		8,378			8.770	8.772	FA	242,454	581,890	12/31/1998	08/01/2017
231516-AA-3	CURTIS PALMER INC				4FE	19,924,400	100.4740	20,094,700	20,000,000	19,994,723		9,371			5.900	5.950	JJ	544,111	1,180,000	06/23/2004	07/15/2014
126650-BH-2	CVS CAREMARK CORP	R			2FE	5,343,350	113.4110	5,670,555	5,000,000	5,172,278		(45,527)			5.750	4.647	JD	23,958	287,500	12/18/2009	06/01/2017
126650-BJ-8	CVS CAREMARK CORP				2FE	7,213,129	116.2010	8,308,372	7,150,000	7,205,420		(2,658)			6.250	6.170	JD	37,240	446,875	12/02/2009	06/01/2027
126650-BJ-8	CVS CAREMARK CORP	R			2FE	3,613,504	116.2010	3,718,432	3,200,000	3,558,179		(18,241)			6.250	5.088	JD	16,667	200,000	10/13/2010	06/01/2027
126650-BR-0	CVS CAREMARK CORP				2FE	10,875,820	113.4120	12,475,309	11,000,000	10,882,672		1,809			6.125	6.213	MS	198,382	673,750	11/06/2009	09/15/2039
126650-BU-3	CVS CAREMARK CORP	R		1	2FE	5,821,043	109.2590	6,391,628	5,850,000	5,829,978		2,624			4.750	4.813	MN	33,191	277,875	05/13/2010	05/18/2020
126650-BW-9	CVS CAREMARK CORP	R		1	2FE	24,671,000	103.6570	25,914,300	25,000,000	24,744,623		28,892			4.125	4.296	MN	131,771	1,031,250	05/09/2011	05/15/2021
126650-BE-9	CVS CORP	R			2FE	5,184,550	112.4700	5,623,490	5,000,000	5,032,951		(11,317)			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	109.2500	8,193,750	7,500,000	7,403,421		37,601			6.500	7.118	AO	102,917	487,500	06/14/2010	04/15/2016
23331A-BG-3	D.R. HORTON INC			1	3FE	1,980,000	95.0000	1,900,000	2,000,000	1,980,913		913			4.750	4.889	FA	35,889	50,139	06/06/2013	02/15/2023
23331A-BH-1	D.R. HORTON INC			1	3FE	4,023,750	101.7500	4,070,000	4,000,000	4,023,021		(729)			5.750	5.681	FA	93,278		07/31/2013	08/15/2023
233851-AF-1	DAIMLER FINANCE NA LLC		R		1FE	16,835,950	100.9200	17,156,400	17,000,000	16,868,121		14,357			3.875	3.994	MS	193,965	658,750	09/07/2011	09/15/2021
233851-AF-1	DAIMLER FINANCE NA LLC	R	R		1FE	2,971,050	100.9200	3,027,600	3,000,000	2,976,727		2,534			3.875	3.994	MS	34,229	116,250	09/07/2011	09/15/2021
233851-BA-1	DAIMLER FINANCE NA LLC				1FE	6,982,640	99.7790	6,984,516	7,000,000	6,984,009		1,369			2.375	2.428	FA	69,271		07/24/2013	08/01/2018
235825-AA-4	DANA HOLDING CORP			1	4FE	1,518,750	106.2500	1,593,750	1,500,000	1,511,017		(3,106)			6.500	6.930	FA	36,833	97,500	05/17/2011	02/15/2019
235825-AA-4	DANA HOLDING CORP	R		1	4FE	4,055,000	106.2500	4,250,000	4,000,000	4,031,348		(8,842)			6.500	6.901	FA	98,222	260,000	03/01/2011	02/15/2019
235825-AB-2	DANA HOLDING CORP			1	4FE	3,655,625	107.5000	3,762,500	3,500,000	3,641,232		(11,985)			6.750	5.912	FA	89,250	101,250	08/14/2013	02/15/2021
235825-AC-0	DANA HOLDING CORP			1	4FE	2,007,500	100.3750	2,007,500	2,000,000	2,007,072		(428)			5.375	6.703	MS	44,493		07/31/2013	09/15/2021
235851-AG-7	DANAHER CORP				1FE	1,490,865	113.9950	1,709,925	1,500,000	1,495,715		919			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	103.4670	19,762,254	19,100,000	20,002,313		(105,332)			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	111.4120	1,671,173	1,500,000	1,498,901		250			6.200	6.220	AO	19,633	93,000	10/10/2007	10/15/2017
237194-AH-8	DARDEN RESTAURANTS INC				2FE	743,835	100.6350	754,760	750,000	744,323		93			6.800	6.864	AO	10,767	51,000	10/10/2007	10/15/2037
237194-AJ-4	DARDEN RESTAURANTS INC				2FE	6,972,070	95.7700	6,703,921	7,000,000	6,977,235		2,387			4.500	4.556	AO	66,500	315,000	10/05/2011	10/15/2021
237194-AJ-4	DARDEN RESTAURANTS INC	LS			2FE	2,988,030	95.7700	2,873,109	3,000,000	2,990,244		1,023			4.500	4.556	AO	28,500	135,000	10/05/2011	10/15/2021
237194-AK-1	DARDEN RESTAURANTS INC			1	2FE	13,873,747	86.0320	11,940,312	13,879,000	13,874,300		447			3.350	3.385	MN	77,491	499,817	10/01/2012	11/01/2022
237194-AK-1	DARDEN RESTAURANTS INC	LS		1	2FE	1,124,453	86.0320	964,413	1,121,000	1,124,086		(296)			3.350	3.343	MN	6,259	40,370	10/01/2012	11/01/2022
237264-AA-4	DARLING INTERNATIONAL INC			1	4FE	8,272,500	100.7500	8,261,500	8,200,000	8,272,500					0.000	6.357	JJ			12/18/2013	01/15/2022
23918K-AL-2	DAVITA INC			1	4FE	3,875,000	105.0000	4,068,750	3,875,000	3,875,000					6.375	7.890	MN	41,172	247,031	10/05/2010	11/01/2018
23918K-AL-2	DAVITA INC	R		1	4FE	4,617,500	105.0000	4,725,000	4,500,000	4,572,499		(23,026)			6.375	7.063	MN	47,813	286,875	04/10/2012	11/01/2018
23918K-AM-0	DAVITA INC	R		1	4FE	4,448,300	107.2500	4,756,538	4,435,000	4,443,432		(1,896)			6.625	7.684	MN	48,970	293,819	04/14/2011	11/01/2020
23918K-AP-3	DAVITA INC			1	4FE	6,125,000	101.2500	6,075,000	6,000,000	6,123,683		(1,317)			5.750	5.820	FA	130,333		12/06/2013	08/15/2022
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN			2	3FE	2,925,190	100.5500	2,926,005	2,910,000	2,924,807		(4,770)			4.500	4.516	FMAN	364	90,729	09/28/2012	10/20/2016
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN			2	3FE	1,717,401	100.6250	1,743,328	1,732,500	1,717,557		2,178			4.000	4.281	JAJO	193	48,009	11/27/2012	11/01/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU			2	2FE	8,798,088	106.8930	9,404,556	8,798,088	8,798,088					6.200	6.200	MN	46,972	536,086	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP			2	2FE	15,189,158	108.6510	16,503,162	15,189,158	15,189,158					6.560	6.567	MN	85,802	1,013,653	05/21/2007	11/30/2023
23307*-AC-6	DC ARENA LP	R		2	2FE	3,790,000	108.6510	4,342,937	3,997,147	3,848,430		12,097			6.560	6.549	MN	22,579	406,807	09/10/2008	11/30/2023
G26138-AA-4	DCC CORPORATE SERVICES GTD SR NTS		F		2	15,828,573	100.9330	16,149,280	16,000,000	15,990,654		32,498			5.120	5.342	AO	204,800	819,200	06/27/2008	04/19/2014
G26138-AA-4	DCC CORPORATE SERVICES GTD SR NTS	R	F		2	7,000,000	100.9330	7,065,310	7,000,000	7,000,000					5.120	5.121	AO	89,600	358,400	04/19/2004	04/19/2014
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 2019		F		2	15,000,000	112.2340	16,835,100	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	104.5160	5,225,780	5,000,000	4,996,325		487			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	99.9560	17,992,098	18,000,000	17,992,840		749			4.750	4.774	MS	216,125	855,000	09/14/2011	09/30/2021
23311V-AB-3	DCP MIDSTREAM OPERATING			1	2FE	19,907,000	101.5090	20,301,860	20,000,000	19,920,456		7,619			4.950	5.043	AO	247,500	990,000	03/08/2012	04/01/2022
244199-BD-6	DEERE & COMPANY				1FE	9,971,060	112.2840	11,228,360	10,000,000	9,974,880		988			5.375	5.399	AO	111,979	537,500	10/15/2009	10/16/2029
244199-BE-4	DEERE & COMPANY			1	1FE	9,974,600	93.5070	9,350,660	10,000,000	9,978,149		2,285			2.600	2.630	JD	16,611	260,000	06/05/2012	06/08/2022
24468#-AD-3	DEFIANCE METAL 14% SR SUB NTS (HANCOCK M				5	20,674	100.3600	21,974	21,895	21,603		82			14.000	14.895	MJSD	85	3,065	12/31/2009	09/21/2016
24468#-AC-5	DEFIANCE METAL PRODUCTS 12% SR SUB NOTES			1	5	715,640	100.0900	779,462	778,761	769,331		2,743			12.000	13.826	MJSD	2,596	93,451	09/21/2006	09/21/2016
24521Q-AB-8	DEL MONTE FOODS CO. INITIAL TERM LOAN			2	4FE	1,392,280	100.2310	1,397,916	1,394,694	1,392,406		406			4.000	7.255	JAJO	155	35,835	06/29/2012	03/08/2018
24713E-AF-4	DELPHI CORP			1	2FE	2,690,250	110.8750	2,827,313	2,550,000	2,661,258		(17,545)			6.125	5.286	MN	19,957	156,188	04/23/2012	05/15/2021
247131-AF-2	DELPHI FINANCIAL GROUP				2FE	3,999,800	116.2850	4,651,412	4,000,000	3,999,861		17			7.875	7.910	JJ	132,125	315,000	01/14/2010	01/31/2020
247131-AF-2	DELPHI FINANCIAL GROUP	R			2FE	3,999,800	116.2850	4,651,412	4,000,000	3,999,861		17			7.875	7.910	JJ	132,125	315,000	01/14/2010	01/31/2020
24821V-AA-6	DENALI BORROWER LLC			1	3FE	2,000,000	99.1250	1,982,500	2,000,000	2,000,000					5.625	6.959	AO	26,250		09/23/2013	10/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
247916-AC-3	DENBURY RESOURCES INC	R		1	4FE	975,000	106.5000	1,038,375	975,000	975,000		(18,853)			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	110.1250	933,860	848,000	905,364		26,429			8.250	5.557	FA	69,960		05/18/2012	02/15/2020
24823U-AH-1	DENBURY RESOURCES INC			1	4FE	5,327,500	90.2500	4,963,750	5,500,000	5,337,370		9,870			4.625	5.757	JJ	117,295	113,056	06/10/2013	07/15/2023
249030-AC-1	DENTSPLY INTERNATIONAL			1	2FE	20,004,750	100.1210	20,024,200	20,000,000	20,003,714		(446)			4.125	4.112	FA	311,667	825,000	08/17/2011	08/15/2021
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL	R		2	1FE	500,000	102.7160	513,580	500,000	500,000					5.250	5.251	FA	10,938	31,500	08/18/2005	08/01/2015
250847-EA-4	DETROIT EDISON				1FE	14,910,600	112.8940	16,934,085	15,000,000	14,920,983		1,534			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	124.9640	9,006,163	7,207,000	7,203,519		66			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	124.9640	3,490,247	2,793,000	2,791,651		26			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	91.9150	22,978,850	25,000,000	24,727,227		4,839			4.500	4.555	MS	375,000	1,125,000	09/06/2011	09/01/2041
250847-EJ-5	DETROIT EDISON COMPANY	R		1	1FE	4,992,200	93.7870	4,689,355	5,000,000	4,993,263		702			2.650	2.662	JD	5,889	132,500	06/19/2012	06/15/2022
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	R	F		2FE	2,844,240	109.7960	3,293,889	3,000,000	2,955,237		18,133			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	95.4290	9,542,920	10,000,000	9,864,287		2,178			4.875	4.965	MS	155,729	487,500	02/28/2012	03/06/2042
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	14,952,300	104.2100	15,631,500	15,000,000	14,953,936		689			5.600	5.625	JJ	387,333	840,000	07/05/2011	07/15/2041
25179M-AP-8	DEVON ENERGY CORPORATION			1	2FE	2,485,200	95.3550	2,383,873	2,500,000	2,487,294		1,297			3.250	3.321	MN	10,382	81,250	05/07/2012	05/15/2022
25179M-AP-8	DEVON ENERGY CORPORATION	R		1	2FE	7,455,600	95.3550	7,151,618	7,500,000	7,461,881		3,890			3.250	3.321	MN	31,146	243,750	05/07/2012	05/15/2022
25271C-AK-8	DIAMOND OFFSHORE DRILL				1FE	11,805,210	115.6200	12,718,200	11,000,000	11,565,440		(92,310)			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	108.6220	2,172,444	2,000,000	1,987,674		205			5.700	5.754	AO	24,067	114,000	10/05/2009	10/15/2039
253651-A#-0	DIEBOLD, INC. 10YR / 2016	R			3	10,000,000	106.9020	10,690,221	10,000,000	10,000,000					5.500	5.502	MN	70,278	550,000	03/02/2006	03/02/2016
25389M-AD-1	DIGITALGLOBE INC			1	4FE	2,344,125	97.5000	2,291,250	2,350,000	2,344,612		487			5.250	5.937	FA	51,406	62,030	03/13/2013	02/01/2021
25389M-AD-1	DIGITALGLOBE INC	R		1	4FE	2,643,375	97.5000	2,583,750	2,650,000	2,643,926		551			5.250	5.936	FA	57,969	69,949	03/13/2013	02/01/2021
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B			2	3FE	2,002,369	100.4060	1,993,059	1,985,000	2,000,648		(1,721)			3.750	3.750	JAJO	207	30,813	03/26/2013	01/31/2020
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	9,999,950	108.8970	10,889,720	10,000,000	10,000,011		(3)			5.200	5.206	MS	153,111	520,000	04/19/2010	03/15/2020
25459H-BF-1	DIRECTV HOLDINGS/FING	R			2FE	4,997,900	96.0640	4,803,180	5,000,000	4,998,224		181			3.800	3.814	MS	55,944	190,000	03/05/2012	03/15/2022
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	4,989,800	113.3140	5,665,700	5,000,000	4,995,732		1,073			6.450	6.478	JD	17,021	322,500	06/05/2007	06/12/2017
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	27,839,840	112.2840	31,439,604	28,000,000	27,899,009		14,856			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	104.0550	7,804,133	7,500,000	7,496,619		2,283			3.700	3.728	JD	23,125	277,500	05/26/2010	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	2,999,220	110.6430	3,319,299	3,000,000	2,999,255		11			6.350	6.349	JD	15,875	190,500	05/26/2010	06/01/2040
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	1,983,340	94.6800	1,893,596	2,000,000	1,985,679		1,456			3.300	3.397	MN	8,433	66,000	05/10/2012	05/15/2022
25470D-AF-6	DISCOVERY COMMUNICATIONS	R			2FE	3,966,680	94.6800	3,787,192	4,000,000	3,971,357		2,912			3.300	3.397	MN	16,867	132,000	05/10/2012	05/15/2022
25470X-AP-0	DISH DBS CORP	R			3FE	1,850,000	102.0000	1,887,000	1,850,000	1,850,000					4.250	4.247	AO	19,656	38,439	08/29/2013	04/01/2018
25470X-AQ-8	DISH DBS CORP	R			3FE	1,850,000	100.2500	1,854,625	1,850,000	1,850,000					5.125	5.142	MN	15,802	54,254	09/04/2013	05/01/2020
27876G-BH-0	DISH DBS CORP				3FE	15,640,000	108.5000	16,546,250	15,250,000	15,376,430		(82,580)			7.750	7.123	MN	101,773	1,181,875	07/22/2010	05/31/2015
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL			2	4FE	2,882,984	100.9380	2,925,787	2,898,598	2,883,264		3,529			4.750	5.100	JAJO	382	115,960	09/28/2012	09/15/2017
257469-AC-0	DOMINION RESOURCES INC				2FE	27,375,767	104.5010	25,278,695	24,190,000	24,486,175		(402,116)			7.195	5.399	MS	512,472	1,740,471	06/25/2008	09/15/2014
257469-AC-0	DOMINION RESOURCES INC	LS			2FE	1,593,556	104.5010	1,630,209	1,560,000	1,564,536		(6,093)			7.195	6.762	MS	33,049	112,242	06/25/2008	09/15/2014
25746U-BM-0	DOMINION RESOURCES INC				2FE	4,923,550	95.9820	4,799,110	5,000,000	4,926,390		1,221			4.900	4.995	FA	102,083	245,000	08/02/2011	08/01/2041
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN			2	4FE	1,331,508	99.5000	1,334,444	1,341,150	1,333,146		1,584			5.750	6.141	FMAN	2,999	77,923	12/19/2012	04/18/2018
260003-AJ-7	DOVER CORP			1	1FE	19,988,400	105.8320	21,166,400	20,000,000	19,991,220		1,026			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	116.3820	23,276,340	20,000,000	20,260,534		(29,444)			7.750	7.751	FA	585,556	1,550,000	09/08/1993	09/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	10,221,600	103.2970	10,329,670	10,000,000	10,184,278		(20,027)			4.125	3.856	MN	52,708	412,500	01/31/2012	11/15/2021
260543-CF-8	DOW CHEMICAL CO/THE	R		1	2FE	5,241,450	103.2970	5,164,835	5,000,000	5,193,047		(29,251)			4.125	3.537	MN	26,354	206,250	01/31/2012	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY				2FE	713,795	114.3310	819,756	717,000	715,377		318			5.700	5.778	MN	5,222	91,685	05/01/2008	05/15/2018
260547-C#-9	DOW CORNING CORPORATION SERIES 2021				2	9,000,000	99.5270	8,957,470	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	1,991,438	108.2500	2,110,875	1,950,000	1,974,461		(7,839)			6.500	6.045	AO	26,758	126,750	09/27/2011	10/15/2016
256882-AB-7	DPL INC	R		1	3FE	1,950,000	108.2500	2,110,875	1,950,000	1,950,000					6.500	6.500	AO	26,758	126,750	09/26/2011	10/15/2016
256882-AD-3	DPL INC			1	3FE	2,590,088	101.2500	2,445,188	2,415,000	2,561,880		(14,258)			7.250	6.251	AO	36,963	175,088	12/13/2011	10/15/2021
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	1,749,738	118.0340	2,065,595	1,750,000	1,749,865		26			6.820	6.825	MN	19,892	119,350	04/25/2008	05/01/2018
26138E-AH-2	DR PEPPER SNAPPLE GROUP	R			2FE	5,130,600	118.0340	5,901,700	5,000,000	5,068,683		(13,348)			6.820	6.451	MN	56,833	341,000	09/11/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	1,749,580	127.6500	2,233,868	1,750,000	1,749,607		6			7.450	7.454	MN	21,729	130,375	04/25/2008	05/01/2038
26138E-AP-4	DR PEPPER SNAPPLE GROUP	R		1	2FE	13,945,550	96.4410	13,501,684	14,000,000	13,955,716		4,863			3.200	3.247	MN	57,244	448,000	11/07/2011	11/15/2021
261608-AD-5	DRESSER-RAND GROUP INC	R		1	4FE	3,000,000	106.5000	3,195,000	3,000,000	3,000,000					6.500	6.462	MN	32,500	195,000	03/10/2011	05/01/2021
262049-AA-7	DRILL RIGS HLDS INC		E	1	4FE	5,100,000	108.0000	5,400,000	5,000,000	5,079,187		(20,813)			6.500	6.827	AO	81,250	334,931	03/08/2013	10/01/2017
23334B-AA-2	DTE ENERGY CNTR				3FE	21,395,061	105.0560	21,775,912	20,727,850	21,138,859		(32,691)			7.458	7.161	AO	261,941	1,539,220	11/18/2004	04/30/2024
233331-AN-7	DTE ENERGY COMPANY	R			2FE	5,000,000	102.5370	5,126,825	5,000,000	5,000,000					7.625	7.625	MN	48,715	381,250	05/06/2009	05/15/2014
23330J-AA-9	DUBAI PORTS WORLD		F		2FE	9,991,100	98.2500	9,825,000	10,000,000	9,991,846		137			6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
26442C-AK-0	DUKE ENERGY CAROLINAS	R		1	1FE	15,893,550	104.2300	15,634,515	15,000,000	15,704,982		(82,543)			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	93.1120	9,311,200	10,000,000	9,983,704		299			4.250	4.265	JD	18,889	425,000	12/05/2011	12/15/2041

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
26441C-AC-9	DUKE ENERGY CORP	R			2FE	15,269,805	102.3740	15,356,055	15,000,000	15,042,962		(59,190)			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	100.0250	5,001,230	5,000,000	4,999,243		84			3.550	3.576	MS	52,264	177,500	08/22/2011	09/15/2021
26439X-AF-0	DUKE ENERGY FIELD SRVCS				2FE	7,932,880	106.3640	8,509,128	8,000,000	7,985,204		7,675			5.375	5.485	AO	90,778	430,000	11/12/2009	10/15/2015
26483E-AE-0	DUN & BRADSTREET CORP	R			2FE	9,964,700	102.5510	10,255,090	10,000,000	9,986,113		7,114			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				5Z	22,061	100.0000	22,061	22,061	22,061					10.000	10.125	MJSD	558	2,022	11/01/2006	06/30/2014
26507#-AA-7	DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK	0		1	5	380,839	96.8900	406,121	419,156	412,871		6,360			13.000	14.995	MJSD	13,774	54,490	11/01/2006	10/31/2015
263534-BG-3	DUPONT EI NEMOUR				1FE	10,582,800	121.2750	12,127,450	10,000,000	10,437,637		(19,374)			6.500	6.033	JJ	299,722	650,000	06/16/2004	01/15/2028
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP			1	3FE	1,150,000	103.2500	1,187,375	1,150,000	1,150,000					5.875	7.315	MS	18,204		12/19/2013	09/15/2021
266233-AC-9	DUQUENSE LIGHT HLDGS INC	R			2FE	3,970,880	114.3820	4,575,284	4,000,000	3,978,519		2,486			6.400	6.505	MS	75,378	256,000	09/08/2010	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS				2FE	15,427,471	109.8860	15,982,846	14,545,000	15,310,173		(79,502)			5.900	5.109	JD	71,513	858,155	06/26/2012	12/01/2021
266233-AD-7	DUQUESNE LIGHT HOLDINGS	R			2FE	5,970,801	109.8860	6,098,645	5,550,000	5,904,220		(35,818)			5.900	4.916	JD	27,288	327,450	02/02/2012	12/01/2021
263534-BN-8	E.I. DU PONT DE NEMOURS				1FE	4,969,050	101.4530	5,072,670	5,000,000	4,998,694		3,842			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	112.1850	5,609,255	5,000,000	4,993,918		1,855			5.250	5.295	JD	11,667	262,500	12/12/2006	12/15/2016
263534-CB-3	E.I. DU PONT DE NEMOURS	R			1FE	9,503,200	102.0510	10,205,100	10,000,000	9,627,760		44,516			3.625	4.242	JJ	167,153	362,500	01/31/2011	01/15/2021
263534-CK-3	E.I. DU PONT DE NEMOURS				1FE	9,996,500	91.5840	9,158,430	10,000,000	9,996,770		270			2.800	2.804	FA	105,778	140,000	02/12/2013	02/15/2023
263534-CK-3	E.I. DU PONT DE NEMOURS	R			1FE	9,996,500	91.5840	9,158,430	10,000,000	9,996,770		270			2.800	2.804	FA	105,778	140,000	02/12/2013	02/15/2023
269871-AA-7	EAGLE SPINCO INC			1	3FE	965,000	98.0000	980,000	1,000,000	966,565		1,565			4.625	5.974	FA	17,472	25,052	07/31/2013	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN			2	3FE	295,815	100.3750	296,924	295,815	295,815					3.500	4.172	JAJO	29	4,302	05/07/2013	01/28/2017
277432-AD-2	EASTMAN CHEMICAL				2FE	8,283,415	121.9650	10,023,100	8,218,000	8,266,318		(2,112)			7.600	7.527	FA	260,237	624,568	05/09/2002	02/01/2027
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	110.1510	5,507,565	5,000,000	4,996,686		466			5.500	5.539	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AJ-9	EASTMAN CHEMICAL CO	R			2FE	4,994,200	103.6080	5,180,420	5,000,000	4,997,634		1,158			3.000	3.034	JD	6,667	150,000	12/01/2010	12/15/2015
277432-AN-0	EASTMAN CHEMICAL CO			1	2FE	7,937,920	96.0060	7,680,472	8,000,000	7,946,051		5,226			3.600	3.781	FA	108,800	344,000	05/29/2012	08/15/2022
277432-AN-0	EASTMAN CHEMICAL CO	M		1	2FE	11,906,880	96.0060	11,520,708	12,000,000	11,919,076		7,840			3.600	3.781	FA	163,200	516,000	05/29/2012	08/15/2022
278058-AW-2	EATON CORP				2FE	3,142,984	128.7190	3,346,699	2,600,000	3,015,592		(15,241)			7.650	6.067	MN	25,415	198,900	11/20/2002	11/15/2029
278058-AY-8	EATON CORP				2FE	4,038,000	102.8250	5,141,250	5,000,000	4,110,423		18,365			5.450	7.099	AO	57,528	272,500	07/22/2009	10/15/2034
278062-AD-6	EATON CORP				2FE	9,969,842	91.8410	9,184,100	10,000,000	9,969,967		125			4.000	4.023	MN	65,556		11/19/2013	11/02/2032
278642-AC-7	EBAY INC			1	1FE	17,160,012	101.7360	17,709,203	17,407,000	17,216,707		23,960			3.250	3.440	AO	119,431	565,728	08/09/2011	10/15/2020
278642-AE-3	EBAY INC	R			1FE	4,993,450	91.9730	4,598,640	5,000,000	4,994,292		589			2.600	2.608	JJ	59,944	126,750	07/19/2012	07/15/2022
27876G-BE-7	ECHOSTAR DBS CORP				3FE	3,257,813	110.7500	3,599,375	3,250,000	3,253,346		(1,507)			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	108.0820	10,808,177	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	110.8570	22,171,324	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	103.6930	5,184,660	5,000,000	4,997,353		274			4.350	4.358	JD	13,896	217,500	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	4,948,550	107.0870	5,354,355	5,000,000	4,950,022		734			5.500	5.571	JD	17,569	275,000	12/05/2011	12/08/2041
281020-AF-4	EDISON INTERNATIONAL				2FE	8,724,183	104.8000	9,170,000	8,750,000	8,734,948		3,714			3.750	3.798	MS	96,615	328,125	03/24/2011	09/15/2017
48003#-AH-5	EDWARD JONES SUB NTS	R			2	2,500,000	102.7530	2,568,820	2,500,000	2,500,000					7.330	7.330	JD	9,672	183,250	06/12/2002	06/12/2014
263534-BY-4	EI DU PONT DE NEMOUR & C	R			1FE	9,975,700	102.8690	10,286,870	10,000,000	9,994,794		4,848			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	109.1610	16,374,210	15,000,000	14,959,614		5,666			4.625	4.783	JJ	319,896	693,750	11/04/2009	01/15/2020
28264Q-GC-2	EKSPORTFINANS A/S		F		3FE	20,805,000	105.4500	20,035,500	19,000,000	19,897,018		(235,095)			5.500	4.034	JD	14,514	1,045,000	11/18/2009	06/26/2017
28336L-BR-9	EL PASO CORP				3FE	5,670,938	114.1640	6,421,725	5,625,000	5,653,564		(5,532)			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	109.0380	7,632,625	7,000,000	7,155,509		(65,718)			8.250	7.100	FA	218,167	577,500	06/24/2010	02/15/2016
28336L-BV-0	EL PASO CORP	R			3FE	3,247,500	107.2320	3,216,966	3,000,000	3,174,290		(35,090)			6.500	5.380	MS	57,417	195,000	03/02/2011	09/15/2020
28336L-BQ-1	EL PASO CORPORATION				3FE	498,750	113.0640	565,319	500,000	499,303		173			7.000	7.045	JD	1,556	35,000	07/01/2010	06/15/2017
28370T-AA-7	EL PASO PIPELINE PART OP	R			2FE	1,325,000	114.8420	1,521,655	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			1	2FE	5,960,220	104.7310	6,283,878	6,000,000	5,967,595		3,337			5.000	5.105	AO	75,000	300,000	09/15/2011	10/01/2021
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('				1	2,271,667	102.1080	2,319,558	2,271,667	2,296,460		(32,648)			6.170	6.170	MN	17,910	70,081	05/15/2002	05/15/2014
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018		F		2	6,582,390	104.1990	7,293,930	7,000,000	6,765,921		39,264			5.390	6.182	JD	16,769	377,300	09/10/2008	12/15/2018
G2978#-AD-5	ELECTRICITY SUPPLY BOARD SER D, DUE 2018	R	F		2	8,000,000	104.1990	8,335,920	8,000,000	8,000,000					5.390	5.390	JD	19,164	431,200	12/15/2003	12/15/2018
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201		F		2	28,165,830	103.9000	29,264,298	28,165,830	29,563,064		(688,052)			5.190	5.190	JD	64,969	1,461,807	12/15/2003	12/15/2015
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201	R	F		2	31,461,879	103.9000	33,075,702	31,834,170	32,652,952		(405,707)			5.190	5.190	JD	73,431	1,652,193	09/10/2008	12/15/2015
28617X-AA-1	ELEKTRA NORESTE, SA PANAMA 144A		F		2FE	19,331,520	115.0000	22,425,000	19,500,000	19,392,207		10,236			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	109.7530	4,027,917	3,670,000	3,455,212		4,178			5.550	6.021	MS	59,974	203,685	04/07/2009	03/15/2037
532457-BB-3	ELI LILLY & CO				1FE	956,860	111.6620	1,116,619	1,000,000	982,993		4,702			5.200	5.789	MS	15,311	52,000	07/11/2007	03/15/2017
28932M-AD-7	ELM RD GENERATING STAT				1FE	4,000,000	111.1900	4,447,608	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			2	1FE	12,000,000	104.8220	12,578,688	12,000,000	12,000,000					5.848	5.848	JJ	315,792	701,760	01/12/2011	01/19/2041
291011-BD-5	EMERSON ELECTRIC CO				1FE	9,886,800	105.1720	10,517,200	10,000,000	9,893,941		1,876			5.250	5.325	MN	67,083	525,000	11/10/2009	11/15/2039
291011-BE-3	EMERSON ELECTRIC CO			1	1FE	4,978,250	93.3990	4,669,960	5,000,000	4,979,913		1,663			2.625	2.671	FA	49,583	63,802	02/14/2013	02/15/2023
291011-BE-3	EMERSON ELECTRIC CO	R		1	1FE	4,978,250	93.3990	4,669,960	5,000,000	4,979,913		1,663			2.625	2.671	FA	49,583	63,802	02/14/2013	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025		F		2FE	16,411,280	100.5130	16,495,465	16,411,280	16,411,280					5.750	5.750	FMAN	94,365	948,606	08/18/2011	05/25/2025
29250R-AN-6	ENBRIDGE ENERGY PARTNERS				2FE	9,946,600	116.3860	11,638,570	10,000,000	9,972,913		5,309			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	117.2500	3,224,361	2,750,000	2,742,565		106			7.500	7.545	AO	43,542	206,250	03/31/2008	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS			1	2FE	16,378,848	100.6120	16,512,376	16,412,000	16,385,282		2,879			4.200	4.226	MS	202,962	689,304	09/06/2011	09/15/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS	LS		1	2FE	3,580,752	100.6120	3,609,944	3,588,000	3,582,159		629			4.200	4.226	MS	44,372	150,696	09/06/2011	09/15/2021
29250N-AC-9	ENBRIDGE INC	R	A		1FE	17,081,094	102.3300	15,764,960	15,406,000	15,642,739		(511,057)			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	109.4310	5,471,525	5,000,000	4,962,304		845			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	101.7270	20,345,400	20,000,000	19,996,654		9,709			5.800	5.852	MN	193,333	1,160,000	05/10/2004	05/01/2014
29271L-AA-2	ENDO FINANCE CO			1	4FE	350,000	100.5000	351,750	350,000	350,000					5.750	14.376	JJ	671		12/11/2013	01/15/2022
29264D-AJ-0	ENDO PHARMA 2011 TERM B LOAN			2	3FE	129,750	100.0710	129,842	129,750	129,750					4.000	4.275	JAJO	14	6,263	09/28/2012	06/17/2018
29264F-AG-1	ENDO PHARMACEUT HLDGS IN			1	4FE	4,359,581	107.0000	4,584,950	4,285,000	4,331,841		(11,390)			7.000	7.352	JJ	138,310	299,950	06/06/2011	07/15/2019
29264F-AG-1	ENDO PHARMACEUT HLDGS IN	R		1	4FE	1,616,000	107.0000	1,712,000	1,600,000	1,610,040		(2,444)			7.000	7.568	JJ	51,644	112,000	06/03/2011	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN			1	4FE	4,676,000	107.0000	4,627,750	4,325,000	4,625,940		(39,967)			7.250	5.616	JJ	144,587	208,438	05/08/2013	01/15/2022
29268B-AC-5	ENEL FINANCE INTERNATION		F		2FE	1,496,025	103.6520	1,554,780	1,500,000	1,496,347		61			6.800	6.814	MS	30,033	102,000	09/13/2007	09/15/2037
29268B-AC-5	ENEL FINANCE INTERNATION	LS	F		2FE	997,350	103.6520	1,036,520	1,000,000	997,565		40			6.800	6.814	MS	20,022	68,000	09/13/2007	09/15/2037
29268B-AF-8	ENEL FINANCE INTL SA		F		2FE	1,207,500	95.9140	1,438,703	1,500,000	1,212,951		3,466			6.000	7.721	AO	21,000	90,000	05/17/2012	10/07/2039
29265W-AA-6	ENEL SPA		F	13	3FE	2,975,490	108.7370	3,262,101	3,000,000	2,975,493		3			8.750	8.875	MS	70,729		09/17/2013	09/24/2073
29265N-AS-7	ENERGEN CORP	R		1	2FE	14,430,680	97.9070	13,706,910	14,000,000	14,401,903		(28,846)			4.625	4.191	MS	215,833	439,375	05/02/2013	09/01/2021
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	14,998,800	101.0150	15,152,295	15,000,000	14,999,062		104			4.700	4.701	MN	82,250	705,000	05/16/2011	05/19/2021
29266R-L#-3	ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007	R			2	29,755,784	113.1030	33,931,026	30,000,000	29,881,706		26,483			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	103.3590	10,335,930	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	105.3550	1,053,547	1,000,000	995,525		3,873			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	111.2270	1,668,398	1,500,000	1,499,511		138			6.125	6.138	FA	34,708	91,875	10/18/2006	02/15/2017
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	19,941,200	116.1050	23,221,080	20,000,000	19,969,258		5,673			6.700	6.530	JJ	670,000	1,340,000	03/25/2008	07/01/2018
29273R-AH-2	ENERGY TRANSFER PARTNERS	R			2FE	11,235,400	116.1050	11,610,540	10,000,000	10,855,841		(167,670)			6.700	4.573	JJ	335,000	670,000	08/29/2011	07/01/2018
29273R-AQ-2	ENERGY TRANSFER PARTNERS			1	2FE	5,985,480	105.2790	6,316,764	6,000,000	5,987,752		1,190			5.200	5.259	FA	130,000	312,000	01/09/2012	02/01/2022
29273R-AR-0	ENERGY TRANSFER PARTNERS			1	2FE	5,284,450	107.4750	5,373,770	5,000,000	5,277,386		(3,822)			6.500	6.098	FA	135,417	325,000	02/03/2012	02/01/2042
29273R-AS-8	ENERGY TRANSFER PARTNERS			1	2FE	2,897,071	92.6040	2,685,510	2,900,000	2,897,304		233			3.600	3.624	FA	43,500	54,810	01/14/2013	02/01/2023
29273R-AS-8	ENERGY TRANSFER PARTNERS	M		1	2FE	18,081,719	92.6040	16,761,288	18,100,000	18,083,171		1,452			3.600	3.624	FA	271,500	342,090	01/14/2013	02/01/2023
26874R-AA-6	ENI SPA		F		1FE	2,946,995	101.9070	3,057,198	3,000,000	2,956,141		5,468			4.150	4.403	AO	31,125	124,500	04/17/2012	10/01/2020
26874R-AA-6	ENI SPA	R	F		1FE	3,341,289	101.9070	3,464,824	3,400,000	3,351,421		6,057			4.150	4.397	AO	35,275	141,100	04/17/2012	10/01/2020
29348Q-AA-0	ENOGEX LLC	R			2FE	3,990,720	102.8250	4,112,992	4,000,000	3,998,851		2,026			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	105.7740	21,154,820	20,000,000	19,777,222		25,218			4.700	4.883	MS	276,778	940,000	03/11/2011	03/15/2021
29364D-AQ-3	ENTERGY ARKANSAS INC	R		1	1FE	4,998,550	102.1570	5,107,825	5,000,000	4,998,936		128			3.750	3.651	FA	70,833	187,500	11/09/2010	02/15/2021
29365P-AN-2	ENTERGY GULF STATES LA				1FE	1,734,180	113.9770	1,994,591	1,750,000	1,741,936		1,581			6.000	6.090	MN	17,500	105,000	05/16/2008	05/01/2018
29365P-AN-2	ENTERGY GULF STATES LA	R			1FE	4,766,050	113.9770	5,698,830	5,000,000	4,869,842		25,126			6.000	6.702	MN	50,000	300,000	05/06/2009	05/01/2018
29365P-AP-7	ENTERGY GULF STATES LA				1FE	6,994,400	112.1370	7,849,555	7,000,000	6,995,549		295			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	99.8710	4,993,555	5,000,000	4,999,825		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	111.2160	8,897,272	8,000,000	7,978,148		1,449			5.400	5.412	MN	72,000	432,000	11/10/2009	11/01/2024
29364P-AN-3	ENTERGY NEW ORLEANS INC	R		1	2FE	9,968,700	93.1590	9,315,940	10,000,000	9,970,060		1,360			3.900	3.953	JJ	205,833		06/18/2013	07/01/2023
293791-AF-6	ENTERPRISE PRODUCTS OPER				2FE	11,531,520	119.5450	13,149,972	11,000,000	11,444,672		(11,446)			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	103.9140	16,626,192	16,000,000	16,021,048		(26,252)			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	117.3640	3,520,929	3,000,000	2,991,540		184			6.650	6.675	AO	42,117	199,500	09/23/2004	10/15/2034
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	9,970,100	111.2380	11,123,760	10,000,000	9,978,856		2,590			5.200	5.132	MS	173,333	520,000	05/11/2010	09/01/2020
29379V-AR-4	ENTERPRISE PRODUCTS OPER	R			2FE	8,630,340	104.1130	8,849,580	8,500,000	8,540,632		(27,769)			3.700	3.372	JD	26,208	314,500	08/19/2010	06/01/2015
29379V-AU-7	ENTERPRISE PRODUCTS OPER				2FE	9,979,000	101.3390	10,133,930	10,000,000	9,982,977		1,736			4.050	4.063	FA	153,000	405,000	08/10/2011	02/15/2022
29379V-AZ-6	ENTERPRISE PRODUCTS OPER	R		1	2FE	14,986,200	94.9910	14,248,680	15,000,000	14,987,128		928			3.350	3.358	MS	147,958	247,063	03/11/2013	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPER			1	2FE	4,980,950	94.0400	4,702,005	5,000,000	4,981,163		213			4.850	4.872	MS	71,403	119,229	03/11/2013	03/15/2044
Q3535#-AE-6	ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM	R	F		2	20,000,000	104.2960	20,859,240	20,000,000	20,000,000					5.010	5.125	JJ	470,383	1,002,000	06/28/2011	07/12/2021
26875P-AD-3	EOG RESOURCES INC				1FE	28,013,745	114.7610	30,612,470	26,675,000	27,571,064		(148,182)			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	103.5070	7,245,483	7,000,000	6,995,741		2,901			2.950	3.014	JD	17,208	206,500	05/17/2010	06/01/2015
26875P-AH-4	EOG RESOURCES INC	R			1FE	14,960,400	103.1720	15,475,755	15,000,000	14,983,473		7,630			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	107.6250	3,212,606	2,985,000	2,991,368		(1,763)			6.875	8.068	MN	34,203	205,219	12/06/2012	05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL			2	4FE	561,182	100.1750	563,484	562,500	561,297		194			4.500	4.776	JAJO	2,320	41,282	12/14/2012	04/30/2019
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL			2	4FE	1,352,379	99.8960	1,331,947	1,333,333	1,351,106		(14,455)			3.500	3.350	MJSD	4,278	60,407	09/04/2012	05/24/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	116,750	115.3750	115,375	100,000	114,219		(2,531)			9.375	6.371	MN	1,563	4,688	04/29/2013	05/01/2020
29977H-AB-6	EP ENERGY/EP FINANCE INC	LS		1	4FE	1,600,000	115.3750	1,846,000	1,600,000	1,600,000					9.375	9.372	MN	25,000	150,000	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	121.3170	4,852,696	4,000,000	3,991,543		1,199			8.125	8.226	JD	27,083	325,000	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	3,963,400	102.5510	4,102,040	4,000,000	3,969,807		3,063			4.875	5.006	MN	24,917	195,000	11/02/2011	11/15/2021
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED			3	2	985,306	106.5720	963,944	904,500	954,720		(5,199)			7.760	2.768	FA	23,591	46,676	05/02/2011	02/28/2016
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED	R		3	2	1,313,742	106.5720	1,285,259	1,206,000	1,272,960		(6,932)			7.760	2.768	FA	31,455	102,975	05/02/2011	02/28/2016
29444U-AK-2	EQUINIX INC			1	3FE	806,250	109.2500	819,375	750,000	795,491		(6,955)			7.000	5.693	JJ	24,208	52,500	05/31/2012	07/15/2021
294549-AR-1	EQUITABLE RESRCS				2FE	7,449,075	112.9680	8,472,593	7,500,000	7,474,365		5,075			6.500	6.625	AO	121,875	487,500	03/13/2008	04/01/2018
26885G-AB-5	ERA GROUP INC			1	4FE	1,967,389	103.0000	2,060,000	2,000,000	1,968,706		1,318			7.750	8.913	JD	6,889	158,444	06/10/2013	12/15/2022
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	9,984,600	106.2100	10,621,040	10,000,000	10,205,494		(147,277)			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE COMPANY	R			2FE	19,938,800	108.9720	21,794,400	20,000,000	19,957,894		20,662			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	115.7180	2,892,958	2,500,000	2,487,050		2,925			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	118.3420	5,917,115	5,000,000	4,917,345		1,300			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	102.1350	5,106,750	5,000,000	4,937,346		880			5.625	5.715	MS	82,813	281,250	03/12/2012	03/15/2042
26884T-AH-5	ERAC USA FINANCE LLC				2FE	13,956,320	92.9130	13,007,806	14,000,000	13,960,877		3,773			3.300	3.337	AO	97,533	462,000	10/10/2012	10/15/2022
294829-AA-4	ERICSSON LM		F		2FE	9,958,500	97.1970	9,719,700	10,000,000	9,964,194		3,507			4.125	4.185	MN	52,708	412,500	05/02/2012	05/15/2022
294829-AA-4	ERICSSON LM	R	F		2FE	9,958,500	97.1970	9,719,700	10,000,000	9,964,194		3,507			4.125	4.185	MN	52,708	412,500	05/02/2012	05/15/2022
29736R-AE-0	ESTEE LAUDER CO INC				1FE	14,986,650	90.4210	13,563,135	15,000,000	14,988,346		1,205			2.350	2.370	FA	133,167	365,229	07/30/2012	08/15/2022
29736R-AF-7	ESTEE LAUDER CO INC	R			1FE	6,969,690	81.4380	5,700,632	7,000,000	6,970,490		570			3.700	3.731	FA	97,844	268,353	07/30/2012	08/15/2042
Q3629#-AC-7	ETSA UTILITIES / ETSA FINANCE 2009 TRANS	R	F		1	10,000,000	103.0540	10,305,399	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	100.5800	15,086,925	15,000,000	14,970,784		2,942			5.550	5.611	AO	208,125	832,500	09/15/2011	10/01/2021
30161N-AD-3	EXELON CORPORATION				2FE	4,620,000	105.4300	5,271,515	5,000,000	4,924,979		47,950			4.900	5.991	JD	10,889	245,000	04/20/2006	06/15/2015
30161M-AF-0	EXELON GENERATION CO LLC				2FE	5,988,300	107.7670	6,466,038	6,000,000	5,992,563		1,083			5.200	5.240	AO	78,000	312,000	11/12/2009	10/01/2019
30161M-AF-0	EXELON GENERATION CO LLC	LS			2FE	2,994,150	107.7670	3,233,019	3,000,000	2,996,281		542			5.200	5.240	AO	39,000	156,000	09/16/2009	10/01/2019
30161M-AH-6	EXELON GENERATION CO LLC			1	2FE	996,350	99.9610	999,613	1,000,000	997,166		358			4.000	4.050	AO	10,000	240,000	08/24/2011	10/01/2020
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS			3	2	4,727,273	109.0660	5,155,839	4,727,273	4,727,273					6.760	6.760	JJ	134,039	343,988	11/12/2009	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS			3	2	2,857,143	102.0310	2,915,177	2,857,143	2,854,028		2,578			4.850	4.908	JJ	58,123	118,214	11/12/2009	01/31/2015
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	3,776,710	105.5090	3,692,815	3,500,000	3,585,270		(52,611)			4.875	3.255	JJ	75,833	170,625	03/08/2010	07/21/2015
30216H-AB-5	EXPORT IMPORT BANK CHINA	R	F		1FE	10,782,300	105.5090	10,550,900	10,000,000	10,241,031		(148,683)			4.875	3.272	JJ	216,667	487,500	03/05/2010	07/21/2015
30219G-AD-0	EXPRESS SCRIPTS HOLDING	R			2FE	30,751,433	103.0680	31,950,925	31,000,000	30,806,648		55,215			2.650	2.860	FA	310,344	821,500	01/21/2013	02/15/2017
30219G-AE-8	EXPRESS SCRIPTS HOLDING	R			2FE	9,922,661	105.6660	10,566,640	10,000,000	9,929,468		6,807			4.750	4.858	MN	60,694	475,000	01/21/2013	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING	R			2FE	9,801,429	100.0950	10,009,500	10,000,000	9,818,833		17,404			3.900	4.165	FA	147,333	390,000	01/21/2013	02/15/2022
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN				3	5,000,000	106.2780	5,313,922	5,000,000	5,000,000					5.040	5.040	JJ	116,900	252,000	07/14/2010	07/14/2017
303250-C*-3	FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN	R			3	13,000,000	106.2780	13,816,196	13,000,000	13,000,000					5.040	5.040	JJ	303,940	655,200	07/14/2010	07/14/2017
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	12,400,000	106.4470	13,199,440	12,400,000	12,387,968		6,431			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	6,240,000	104.5430	6,523,511	6,240,000	6,232,870		2,708			5.240	5.240	MS	85,377	326,976	11/12/2009	09/27/2015
314275-AC-2	FEDERATED RETAIL HOLDING				2FE	3,022,500	111.5940	3,347,805	3,000,000	3,021,316		(398)			6.375	6.316	MS	56,313	191,250	10/20/2010	03/15/2037
31428X-AS-5	FEDEX CORP	R			2FE	5,984,760	90.3980	5,423,868	6,000,000	5,986,696		1,363			2.625	2.657	FA	65,625	159,250	07/24/2012	08/01/2022
31428X-AT-3	FEDEX CORP				2FE	4,924,000	82.1290	4,106,470	5,000,000	4,925,950		1,377			3.875	3.964	FA	80,729	195,903	07/24/2012	08/01/2042
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	4,991,950	105.0000	5,134,500	4,890,000	4,981,835		(10,115)			6.375	7.084	AO	77,934	159,333	05/29/2013	04/01/2021
315786-AA-1	FIDELITY & GUARANTY LIFE	R		1	3FE	600,000	105.0000	630,000	600,000	600,000					6.375	7.845	AO	9,563	19,550	03/22/2013	04/01/2021
31620M-AD-8	FIDELITY NATIONAL INFORM			1	2FE	1,078,363	109.0960	1,080,049	990,000	1,043,717		(13,270)			7.875	6.424	JJ	35,949	77,963	04/18/2011	07/15/2020
31620M-AD-8	FIDELITY NATIONAL INFORM	R		1	2FE	7,310,375	109.0960	7,691,261	7,050,000	7,197,660		(35,464)			7.875	8.051	JJ	256,003	555,188	07/09/2010	07/15/2020
31620M-AH-9	FIDELITY NATIONAL INFORMATION	R		1	2FE	2,500,000	102.1250	2,553,125	2,500,000	2,500,000					5.000	5.429	MS	36,806	125,000	03/05/2012	03/15/2022
31620R-AC-9	FIDELITY NATL FINANCIAL				2FE	998,970	111.6590	1,116,591	1,000,000	999,447		142			6.600	6.651	MN	8,433	66,000	04/30/2010	05/15/2017
31620R-AC-9	FIDELITY NATL FINANCIAL	R			2FE	4,994,850	111.6590	5,582,955	5,000,000	4,997,236		710			6.600	6.651	MN	42,167	330,000	04/30/2010	05/15/2017
316773-CL-2	FIFTH THIRD BANCORP				2FE	9,930,600	97.5150	9,751,520	10,000,000	9,941,424		6,042			3.500	3.592	MS	103,056	350,000	03/02/2012	03/15/2022
316773-CL-2	FIFTH THIRD BANCORP	R			2FE	2,482,650	97.5150	2,437,880	2,500,000	2,485,356		1,510			3.500	3.592	MS	25,764	87,500	03/02/2012	03/15/2022
316773-CP-3	FIFTH THIRD BANK			1	2FE	4,986,500	97.9440	4,897,205	5,000,000	4,986,620		120			4.300	4.416	JJ	24,486		11/18/2013	01/16/2024
31677A-AA-2	FIFTH THIRD BANK				2FE	11,544,318	104.1590	12,212,690	11,725,000	12,160,585		(396,830)			4.750	5.017	FA	232,057	556,938	11/01/2009	02/01/2015
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z	1	1.0000	1	1						0.000	0.000	FEB			03/01/2007	02/28/2014
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC				3	8,968,590	103.3780	9,304,020	9,000,000	9,342,950		(263,653)			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	103.8320	20,766,440	20,000,000	19,997,422		2,359			5.050	5.062	JJ	465,722	1,010,000	11/20/2009	01/15/2015
337932-AC-1	FIRSTENERGY CORP				3FE	14,964,842	108.6580	16,059,712	14,780,000	14,962,825		(2,018)			7.375	7.249	MN	139,281	545,013	08/01/2013	11/15/2031
337932-AF-4	FIRSTENERGY CORP			1	3FE	9,992,600	93.2150	9,321,530	10,000,000	9,993,097		497			4.250	4.273	MS	125,139	224,306	02/28/2013	03/15/2023
337932-AF-4	FIRSTENERGY CORP	R		1	3FE	9,992,600	93.2150	9,321,530	10,000,000	9,993,097		497			4.250	4.273	MS	125,139	224,306	02/28/2013	03/15/2023
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	7,972,400	101.2700	8,101,560	8,000,000	7,973,859		370			6.800	6.839	FA	205,511	544,000	08/04/2009	08/15/2039
337738-AH-1	FISERV INC				2FE	4,739,218	103.5340	4,917,884	4,750,000	4,746,054		2,160			3.125	3.193	AO	37,109	148,438	09/14/2010	10/01/2015
337738-AM-0	FISERV INC			1	2FE	4,976,950	92.8610	4,643,035	5,000,000	4,979,438		1,972			3.500	3.564	AO	43,750	177,917	09/18/2012	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 (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
337738-AM-0	FISERV INC	R		1	2FE	14,930,850	92.8610	13,929,105	15,000,000	14,938,313		5,915			3.500	3.564	AO	131,250	533,750	09/18/2012	10/01/2022
Q3915#-AD-8	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	10,000,000	78.1900	11,226,122	10,000,000	11,816,971				(27,980)	3.460	8.365	AO	71,692	402,097	04/28/2008	10/27/2015
Q3915#-AC-0	FLETCHER BUILDING LTD. (NEW ZEALAND) 201		D	3	2	30,000,000	80.5180	31,867,354	30,000,000	35,408,170				(5,681,350)	3.453	7.296	AO	217,984	1,508,424	04/28/2008	10/27/2017
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD		F		3FE	2,940,000	97.5000	2,925,000	3,000,000	2,940,460		460			4.625	5.004	FA	52,417		12/06/2013	02/15/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		F		3FE	8,228,163	93.7500	7,898,438	8,425,000	8,232,130		3,967			5.000	5.321	FA	159,139		11/27/2013	02/15/2023
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	R	F		3FE	2,150,000	93.7500	2,015,625	2,150,000	2,150,000					5.000	5.000	FA	40,611		08/30/2013	02/15/2023
302445-AC-5	FLIR SYSTEMS INC				2FE	19,999,800	104.2880	20,857,520	20,000,000	19,999,889		39			3.750	3.777	MS	250,000	750,000	08/16/2011	09/01/2016
340711-AQ-3	FLORIDA GAS TRANSMISSION				2FE	4,991,000	122.2500	6,112,500	5,000,000	4,994,323		819			7.900	7.948	MN	50,472	395,000	04/29/2009	05/15/2019
340711-AQ-3	FLORIDA GAS TRANSMISSION	R			2FE	3,129,300	122.2500	3,667,500	3,000,000	3,080,618		(11,881)			7.900	7.306	MN	30,283	237,000	04/30/2009	05/15/2019
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	4,999,100	104.2660	5,213,315	5,000,000	4,999,703		183			4.000	3.994	JJ	92,222	200,000	07/08/2010	07/15/2015
340711-AV-2	FLORIDA GAS TRANSMISSION				2FE	9,987,300	97.9990	9,799,890	10,000,000	9,988,930		1,074			3.875	3.924	JJ	178,681	415,486	06/12/2012	07/15/2022
341081-FB-8	FLORIDA POWER & LIGHT				1FE	6,093,977	116.9440	7,034,152	6,015,000	6,088,626		(1,251)			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	108.4550	8,088,537	7,458,000	7,554,348		(1,740)			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	92.0350	9,203,470	10,000,000	9,976,188		443			4.125	4.172	FA	171,875	412,500	12/08/2011	02/01/2042
341099-CK-3	FLORIDA POWER CORP				1FE	1,494,585	114.6110	1,719,164	1,500,000	1,497,209		536			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	123.2950	9,863,600	8,000,000	8,961,475		(18,336)			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	98.4240	17,716,230	18,000,000	17,970,991		3,323			3.100	3.122	FA	210,800	558,000	08/15/2011	08/15/2021
343412-AB-8	FLUOR CORP (NEW)	R			1FE	19,823,800	97.4710	19,494,120	20,000,000	19,859,112		15,691			3.375	3.482	MS	198,750	675,000	09/08/2011	09/15/2021
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN			2	3FE	2,481,864	100.1250	2,503,125	2,500,000	2,483,009		4,550			3.500	3.982	MJSD	243	65,625	03/02/2012	06/30/2017
302491-AQ-8	FMC CORP	R			2FE	7,973,200	110.6640	8,853,112	8,000,000	7,982,461		2,451			5.200	5.271	JD	18,489	416,000	11/24/2009	12/15/2019
302491-AR-6	FMC CORP				2FE	8,961,750	99.9580	8,996,220	9,000,000	8,968,448		3,247			3.950	4.093	FA	148,125	355,500	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC			1	2FE	9,991,500	92.0930	9,209,270	10,000,000	9,992,428		729			3.450	3.472	AO	86,250	354,583	09/18/2012	10/01/2022
30251G-AH-0	FMG RESOURCES AUG 2006		F	1	3FE	1,000	112.2500	1,123	1,000	1,000					8.250	9.394	MN	14	83	08/29/2012	11/01/2019
30251G-AH-0	FMG RESOURCES AUG 2006	LS	F	1	3FE	588,000	112.2500	660,030	588,000	588,000					8.250	9.394	MN	8,085	48,510	08/29/2012	11/01/2019
30251G-AN-7	FMG RESOURCES AUG 2006		F	1	3FE	4,860	109.0000	5,450	5,000	4,874		9			6.875	8.319	AO	86	309	06/12/2013	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006	LS	F	1	3FE	12,480,268	109.0000	12,947,020	11,878,000	12,421,486		(60,586)			6.875	6.203	AO	204,153	680,866	06/12/2013	04/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				2FE	1,642,500	118.2590	1,773,878	1,500,000	1,584,910		(25,593)			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	105.8620	3,175,872	3,000,000	3,040,464		(51,028)			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	115.8430	2,085,179	1,800,000	1,784,342		3,689			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	107.5770	3,227,304	3,000,000	3,000,000					4.250	4.250	FA	52,417	127,500	01/31/2012	02/03/2017
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	2,971,980	100.5360	3,016,077	3,000,000	2,972,886		906			4.375	4.492	FA	52,865		08/01/2013	08/06/2023
345397-WK-5	FORD MOTOR CREDIT CO LLC	LS			2FE	4,953,300	100.5360	5,026,795	5,000,000	4,954,811		1,511			4.375	4.492	FA	88,108		08/01/2013	08/06/2023
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL				2	6,319,707	112.3310	6,953,842	6,190,476	6,261,758		(12,379)			7.200	7.206	AO	94,095	423,429	09/10/2008	10/15/2018
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL	R			2	10,476,190	112.3310	11,768,041	10,476,190	10,476,190					7.200	7.206	AO	159,238	792,000	10/23/2003	10/15/2018
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN		F	2	3FE	2,700,209	101.2190	2,748,798	2,715,694	2,693,904		446			4.250	4.282	FMAN	15,068	6,843	11/15/2013	06/30/2019
302567-AA-0	FPL ENERGY AMER			2	3FE	4,267,421	97.8870	4,177,238	4,267,421	4,267,421					6.639	6.533	JUN	150,314	246,532	06/27/2003	06/20/2023
302567-AA-0	FPL ENERGY AMER	R		2	3FE	4,374,058	97.8870	4,177,238	4,267,421	4,354,659		15,987			6.639	6.315	JUN	150,314	246,532	06/30/2003	06/20/2023
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,648,466	102.6560	4,773,490	4,650,000	4,649,466		309			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	103.1380	2,062,758	2,000,000	1,999,356		448			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	108.1280	5,406,375	5,000,000	4,996,170		505			4.625	4.639	MN	26,337	231,250	05/17/2010	05/20/2020
35671D-AU-9	FREEPORT-MCMORAN C & G			1	2FE	2,992,410	95.0400	2,851,200	3,000,000	2,993,635		660			3.550	3.603	MS	35,500	106,500	02/08/2012	03/01/2022
35671D-AU-9	FREEPORT-MCMORAN C & G	R		1	2FE	5,984,820	95.0400	5,702,400	6,000,000	5,987,269		1,320			3.550	3.603	MS	71,000	213,000	02/08/2012	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	14,991,587	94.5650	14,184,675	15,000,000	14,991,747		160			3.875	3.882	MS	171,146		10/14/2013	03/15/2023
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC	R		1	2FE	9,994,392	94.5650	9,456,450	10,000,000	9,994,498		106			3.875	3.882	MS	114,097		10/14/2013	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	2FE	9,954,768	95.7040	9,570,360	10,000,000	9,954,903		135			5.450	5.481	MS	160,472		10/14/2013	03/15/2043
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC				2FE	29,989,477	97.1530	29,145,960	30,000,000	29,989,796		319			3.100	3.106	MS	273,833		10/14/2013	03/15/2020
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL			2	4FE	3,785,857	100.9460	4,007,943	3,970,383	3,777,045		21,187			5.000	4.911	FMAN	16,543	149,383	04/15/2013	02/28/2020
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	11,879,844	106.0000	12,852,500	12,125,000	11,933,948		20,929			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	108.0000	810,000	750,000	753,033		(452)			5.625	5.540	JJ	17,695	42,188	05/16/2012	07/31/2019
35802X-AF-0	FRESENIUS MED CARE II				3FE	5,860,000	105.5000	6,066,250	5,750,000	5,854,648		(4,288)			5.875	5.595	JJ	141,694	102,813	08/26/2013	01/31/2022
35802X-AF-0	FRESENIUS MED CARE II	R			3FE	1,875,000	105.5000	1,978,125	1,875,000	1,875,000					5.875	5.875	JJ	46,204	110,156	01/17/2012	01/31/2022
358070-AA-8	FRESNILLO PLC		F		2FE	19,848,400	97.0000	19,400,000	20,000,000	19,849,935		1,535			5.500	5.600	MN	146,667		11/07/2013	11/13/2023
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	3,067,500	102.2500	3,067,500	3,000,000	3,006,554		(18,835)			8.250	7.566	MN	41,250	247,500	06/09/2010	05/01/2014
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	1,987,000	98.7500	1,876,250	1,900,000	1,980,670		(5,900)			7.125	6.482	JJ	62,423	94,406	03/08/2013	01/15/2023
35906A-AM-0	FRONTIER COMMUNICATIONS	R			3FE	675,000	98.7500	666,563	675,000	675,000					7.125	7.125	JJ	22,177	44,086	08/08/2012	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	1,691,875	99.7500	1,620,938	1,625,000	1,688,945		(2,930)			7.625	7.092	AO	26,158	63,674	04/15/2013	04/15/2024
165123-AM-2	Frontier Communications 8.4% Sr Nts Due				3FE	5,691,150	93.4240	4,671,195	5,000,000	5,540,238		(17,887)			8.400	7.240	AO	88,667	420,000	10/16/2001	10/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,143,750	116.0000	1,287,600	1,110,000	1,128,560		(4,802)			8.250	7.668	AO	19,333	91,575	07/13/2010	04/15/2017
302941-AJ-8	FTI CONSULTING INC			1	3FE	5,972,575	108.0000	6,350,400	5,880,000	5,940,622		(10,637)			6.750	6.966	AO	99,225	396,900	10/28/2010	10/01/2020
302941-AJ-8	FTI CONSULTING INC	R		1	3FE	2,862,750	108.0000	2,916,000	2,700,000	2,831,290		(24,351)			6.750	5.598	AO	45,563	182,250	11/08/2012	10/01/2020
302941-AM-1	FTI CONSULTING INC			1	3FE	8,577,400	101.2500	8,454,375	8,350,000	8,569,280		(8,120)			6.000	5.908	MN	64,017	160,500	11/26/2013	11/15/2022
302941-AM-1	FTI CONSULTING INC	R		1	3FE	1,038,962	101.2500	1,012,500	1,000,000	1,037,094		(1,868)			6.000	5.604	MN	7,667	30,000	07/31/2013	11/15/2022
361268-B*-5	G & K SERVICES, INC. FLOAT. SR NTS	R		1	2	24,000,000	99.4490	23,867,791	24,000,000	24,000,000					0.847	2.068	MJSD	1,129	213,911	06/30/2005	06/30/2015
043161-AC-1	GALLAGHER (ARTHUR J.) & CO. 7 YEAR	R			2	15,000,000	103.0410	15,456,123	15,000,000	15,000,000					6.260	6.258	FA	386,033	939,000	01/11/2008	08/03/2014
364725-AY-7	GANNETT CO INC			1	3FE	394,896	104.0000	416,000	400,000	395,074		178			5.125	6.449	AO	5,011		09/26/2013	10/15/2019
364725-AZ-4	GANNETT CO INC			1	3FE	792,688	103.5000	828,000	800,000	792,817		129			6.375	6.529	AO	12,467		09/26/2013	10/15/2023
29274A-A*-6	GAS NATURAL / ENERGY WEST				2	6,500,000	110.4000	7,176,024	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	110.2500	8,268,750	7,500,000	7,386,351		34,346			6.212	6.799	MN	50,473	465,900	05/19/2010	11/22/2016
369668-AA-6	GECC/LJ VP HOLDINGS LLC				1FE	7,990,400	104.7380	8,379,064	8,000,000	7,992,420		1,226			3.800	3.608	JD	10,978	304,000	04/25/2012	06/18/2019
369668-AA-6	GECC/LJ VP HOLDINGS LLC	R			1FE	4,494,600	104.7380	4,713,224	4,500,000	4,495,736		689			3.800	3.608	JD	6,175	171,000	04/25/2012	06/18/2019
368710-AC-3	GENENTECH INC		R		1FE	8,821,300	105.3770	10,537,710	10,000,000	8,920,029		23,590			5.250	6.162	JJ	242,083	525,000	06/11/2009	07/15/2035
368710-AG-4	GENENTECH INC (USA)		R		1	6,495,905	106.3500	6,912,763	6,500,000	6,499,238		467			4.750	4.758	JJ	142,368	308,750	07/13/2005	07/15/2015
369300-AM-0	GENERAL CABLE CORP			1	4FE	2,022,500	98.0000	1,960,000	2,000,000	2,019,629		(2,345)			5.750	6.010	AO	28,750	117,000	10/26/2012	10/01/2022
369300-AM-0	GENERAL CABLE CORP	R		1	4FE	406,500	98.0000	392,000	400,000	405,650		(675)			5.750	5.895	AO	5,750	23,400	09/20/2012	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	19,778,933	103.4640	19,001,072	18,365,000	19,482,132		(130,425)			3.875	2.951	JJ	328,147	711,644	12/12/2011	07/15/2021
36962G-3A-0	GENERAL ELEC CAP CORP				1FE	9,163,400	116.6680	11,666,800	10,000,000	9,214,337		13,167			6.150	6.824	FA	246,000	615,000	09/04/2009	08/07/2037
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	9,965,800	114.5160	11,451,630	10,000,000	9,977,228		3,109			5.500	5.545	JJ	264,306	550,000	01/05/2010	01/08/2020
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	2,497,025	106.2340	2,655,860	2,500,000	2,498,277		579			3.350	3.376	AO	17,215	83,750	10/12/2011	10/17/2016
36962G-5H-3	GENERAL ELEC CAP CORP	R			1FE	9,011,690	106.2340	9,561,096	9,000,000	9,006,770		(2,277)			3.350	3.322	AO	61,975	301,500	10/13/2011	10/17/2016
36962G-5J-9	GENERAL ELEC CAP CORP				1FE	20,426,000	108.9450	21,788,960	20,000,000	20,353,685		(37,338)			4.650	4.379	AO	191,167	930,000	01/04/2012	10/17/2021
36962G-5J-9	GENERAL ELEC CAP CORP	R			1FE	9,978,600	108.9450	10,894,480	10,000,000	9,982,511		1,822			4.650	4.677	AO	95,583	465,000	10/12/2011	10/17/2021
369604-BD-4	GENERAL ELECTRIC CO				1FE	24,941,250	93.6000	23,399,975	25,000,000	24,947,640		5,217			2.700	2.727	AO	153,750	675,000	10/01/2012	10/09/2022
370334-BB-9	GENERAL MILLS INC				2FE	11,604,606	112.1350	11,863,883	10,580,000	11,073,045		(145,219)			5.700	4.094	FA	227,823	603,060	03/01/2010	02/15/2017
370334-BB-9	GENERAL MILLS INC	M			2FE	5,619,314	112.1350	6,077,717	5,420,000	5,510,592		(26,214)			5.700	5.114	FA	116,711	308,940	01/26/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC				2FE	39,966	116.1540	46,461	40,000	39,980		3			5.650	5.686	FA	854	2,260	01/29/2009	02/15/2019
370334-BH-6	GENERAL MILLS INC	M			2FE	15,793,640	116.1540	16,842,272	14,500,000	15,318,109		(141,479)			5.650	4.426	FA	309,494	819,250	06/24/2010	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	18,065,525	105.9080	18,533,918	17,500,000	18,037,705		(9,851)			5.400	5.198	JD	42,000	945,000	08/15/2011	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	9,958,900	97.8890	9,788,910	10,000,000	9,966,412		3,653			3.150	3.217	JD	14,000	315,000	11/17/2011	12/15/2021
370334-BM-5	GENERAL MILLS INC	R		1	2FE	18,921,910	97.8890	18,598,929	19,000,000	18,936,182		6,942			3.150	3.217	JD	26,600	598,500	11/17/2011	12/15/2021
37045V-AC-4	GENERAL MOTORS CO				3FE	9,250,000	103.8750	9,608,438	9,250,000	9,250,000					6.250	6.500	AO	150,955		09/24/2013	10/02/2043
37045X-AB-2	GENERAL MOTORS FINL CO				3FE	1,411,813	114.0000	1,596,000	1,400,000	1,408,060		(1,528)			6.750	6.598	JD	7,875	94,500	05/27/2011	06/01/2018
37045X-AB-2	GENERAL MOTORS FINL CO	R			3FE	1,061,813	114.0000	1,197,000	1,050,000	1,058,057		(1,528)			6.750	6.547	JD	5,906	70,875	05/26/2011	06/01/2018
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT			3	3FE	4,950,000	108.0000	5,346,000	4,950,000	4,922,819		7,623			8.480	5.980	MN	69,960	390,968	10/29/2004	11/01/2016
370488-AG-9	GENERAL PARTS INTERNATIONAL INC 2020			23	3FE	15,606,000	122.0000	18,666,000	15,300,000	15,454,430		(21,351)			9.570	9.290	JJ	732,105	1,483,335	03/15/2012	07/01/2020
372917-AQ-7	GENZYME CORP-GENL DIVISN	R	R		1FE	12,220,090	104.4290	12,531,480	12,000,000	12,057,393		(38,783)			3.625	3.214	JD	19,333	435,000	08/23/2010	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN	R	R		1FE	10,677,500	110.9930	11,099,320	10,000,000	10,455,515		(88,632)			5.000	4.111	JD	22,222	500,000	03/11/2011	06/15/2020
36159R-AG-8	GEO GROUP INC			1	4FE	7,931,428	92.5000	7,307,500	7,900,000	7,930,742		(686)			5.125	5.539	AO	101,219		10/21/2013	04/01/2023
36159R-AH-6	GEO GROUP INC			1	4FE	1,500,000	99.2500	1,488,750	1,500,000	1,500,000					5.875	6.614	JJ	21,542		09/19/2013	01/15/2022
36159R-AE-3	GEO GROUP INC/THE			1	4FE	4,879,688	105.7500	5,155,313	4,875,000	4,878,292		(525)			6.625	7.192	FA	122,010	322,969	03/14/2011	02/15/2021
373200-AY-0	GEORGIA GULF CORPORATION			1	3FE	8,358,750	94.5000	8,316,000	8,800,000	8,372,125		13,375			4.875	6.553	MN	54,817	218,725	08/16/2013	05/15/2023
373334-JP-7	GEORGIA POWER COMPANY				1FE	6,982,080	108.7780	7,614,481	7,000,000	6,988,460		1,681			4.250	4.262	JD	24,792	297,500	12/08/2009	12/01/2019
373334-JR-3	GEORGIA POWER COMPANY				1FE	9,933,900	104.3980	10,439,800	10,000,000	9,937,395		1,045			4.300	5.443	JD	45,000	540,000	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY				1FE	6,959,620	95.6970	6,698,783	7,000,000	6,961,507		702			4.750	4.787	MS	110,833	332,500	08/25/2011	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY	R			1FE	4,997,450	89.9610	4,498,050	5,000,000	4,997,529		44			4.300	4.309	MS	63,306	215,000	02/29/2012	03/15/2042
373334-KA-8	GEORGIA POWER COMPANY				1FE	4,967,450	89.8000	4,490,010	5,000,000	4,967,881		431			4.300	4.339	MS	63,306	107,500	03/12/2013	03/15/2043
373298-BM-9	GEORGIA-PACIFIC				2FE	1,175,108	109.4920	1,241,639	1,134,000	1,147,435		(8,502)			7.700	6.830	JD	3,881	87,318	06/15/2010	06/15/2015
373298-BR-8	GEORGIA-PACIFIC				2FE	2,921,000	126.6220	3,216,209	2,540,000	2,884,624		(12,274)			7.750	6.378	MN	25,153	196,850	10/27/2010	11/15/2029
373298-BP-2	GEORGIA-PACIFIC CORP				2FE	3,553,972	120.5380	4,821,512	4,000,000	3,628,952		12,920			7.250	6.592	JD	24,167	290,000	07/13/2005	06/01/2028
373298-BP-2	GEORGIA-PACIFIC CORP	R			2FE	2,578,480	120.5380	3,495,596	2,900,000	2,630,990		9,367			7.250	6.536	JD	17,521	210,250	12/10/2004	06/01/2028
373298-CF-3	GEORGIA-PACIFIC LLC	R			2FE	1,695,000	128.7040	1,930,556	1,500,000	1,661,333		(11,087)			8.000	6.521	JJ	55,333	120,000	09/22/2010	01/15/2024
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	3,976,520	111.7300	4,469,204	4,000,000	3,982,634		2,046			5.400	5.475	MN	36,000	216,000	10/27/2010	11/01/2020
37331N-AB-7	GEORGIA-PACIFIC LLC	R			2FE	11,929,560	111.7300	13,407,612	12,000,000	11,947,903		6,137			5.400	5.475	MN	108,000	648,000	10/27/2010	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	8,999,730	96.2480	8,662,356	9,000,000	8,999,742		12			3.734	3.764	JJ	177,365		06/18/2013	07/15/2023
37331N-AD-3	GEORGIA-PACIFIC LLC	R			2FE	15,999,520	96.2480	15,399,744	16,000,000	15,999,541		21			3.734	3.764	JJ	315,316		06/18/2013	07/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN			2	4FE	1,962,371	93.1700	1,844,766	1,980,000	1,962,961		2,396			4.750	5.158	JAJO	261	40,882	11/06/2012	10/18/2019
375558-AS-2	GILEAD SCIENCES INC			1	2FE	9,977,300	111.3240	11,132,370	10,000,000	9,977,936		319			5.650	5.653	JD	47,083	565,000	12/06/2011	12/01/2041
375558-AU-7	GILEAD SCIENCES INC			1	2FE	19,060,061	106.7950	20,402,098	19,104,000	19,067,604		3,764			4.400	4.412	JD	70,048	840,576	12/06/2011	12/01/2021
375558-AU-7	GILEAD SCIENCES INC	LS		1	2FE	893,939	106.7950	956,882	896,000	894,293		177			4.400	4.412	JD	3,285	39,424	12/06/2011	12/01/2021
377372-AB-3	GLAXOSMITHKLINE CAP INC		R		1FE	9,827,200	108.8270	10,882,720	10,000,000	9,856,571		3,778			5.375	5.493	AO	113,472	537,500	03/30/2004	04/15/2034
377372-AB-3	GLAXOSMITHKLINE CAP INC	R	R		1FE	1,984,640	108.8270	2,176,544	2,000,000	1,987,274		338			5.375	5.427	AO	22,694	107,500	03/31/2004	04/15/2034
377372-AH-0	GLAXOSMITHKLINE CAP INC				1FE	4,949,600	92.6140	4,630,715	5,000,000	4,953,059		3,459			2.800	2.917	MS	40,056	70,000	03/13/2013	03/18/2023
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	1,748,933	115.1140	2,014,495	1,750,000	1,749,460		106			5.650	5.662	MN	12,634	98,875	05/06/2008	05/15/2018
361841-AA-7	GLP CAPITAL LP				3FE	1,100,000	102.2500	1,124,750	1,100,000	1,100,000					4.375	4.375	MN	8,155		10/23/2013	11/01/2018
361841-AC-3	GLP CAPITAL LP				3FE	2,700,000	100.0000	2,700,000	2,700,000	2,700,000					4.875	4.875	MN	22,303		10/23/2013	09/01/2020
361841-AE-9	GLP CAPITAL LP			1	3FE	5,758,125	98.2500	5,747,625	5,850,000	5,758,691		566			5.375	5.589	MN	53,280		11/26/2013	11/01/2023
380956-AD-4	GOLDCORP INC	R	A	1	2FE	5,035,850	89.4360	4,471,785	5,000,000	5,033,854		(1,996)			3.700	3.606	MS	54,472	89,931	05/02/2013	03/15/2023
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE				1FE	3,316,053	112.1080	3,958,753	3,531,191	3,374,260		11,247			5.750	6.646	MN	31,152	206,105	06/27/2008	05/06/2025
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE	R			1FE	17,655,955	112.1080	19,793,766	17,655,955	17,655,955					5.750	5.750	MN	155,759	1,030,523	05/06/2005	05/06/2025
38141G-GM-0	GOLDMAN SACHS GROUP INC	R			1FE	3,990,760	115.2400	4,609,600	4,000,000	3,990,986		125			6.250	6.267	FA	104,167	250,000	02/17/2012	02/01/2041
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	13,297,846	96.8350	12,917,829	13,340,000	13,301,197		3,351			3.625	3.663	JJ	213,579	241,788	01/16/2013	01/22/2023
382388-AL-0	GOODRICH CORP				1FE	12,380,751	125.2200	14,709,605	11,747,000	12,313,571		(9,276)			7.000	6.598	AO	173,595	822,290	08/18/2004	04/15/2038
382550-BD-2	GOODYEAR TIRE & RUBBER			1	4FE	4,185,875	106.0000	4,276,040	4,034,000	4,176,584		(9,291)			6.500	6.616	MS	87,403	135,475	08/13/2013	03/01/2021
382550-BD-2	GOODYEAR TIRE & RUBBER	M		1	4FE	7,791,625	106.0000	8,019,960	7,566,000	7,768,233		(23,392)			6.500	6.915	MS	163,930	254,091	08/13/2013	03/01/2021
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	4,566,875	99.0000	4,702,500	4,750,000	4,574,002		7,127			4.750	5.397	AO	47,632	120,960	08/22/2013	04/15/2021
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S			2	2	7,000,000	115.0000	8,050,000	7,000,000	6,883,312		12,537			9.440	9.440	FA	275,333	619,500	12/31/1998	02/01/2021
391164-AB-6	GREAT PLAINS ENERGY INC				2FE	9,948,400	113.5210	11,352,110	10,000,000	9,976,652		5,356			6.875	6.921	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC			1	2FE	9,990,400	105.3640	10,536,400	10,000,000	9,992,477		825			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	107.2880	10,728,800	10,000,000	10,197,189		(18,332)			5.292	4.845	JD	23,520	529,200	03/19/2012	06/15/2022
39121J-AH-3	GREAT RIVER ENERGY			2	1FE	14,326,000	99.7960	14,296,746	14,326,000	14,326,000					4.478	4.478	JJ	320,759	641,518	10/19/2010	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC				2FE	22,053,292	108.4400	23,914,517	22,053,292	22,053,292					7.210	7.285	FMAN	225,256	1,596,293	06/10/2003	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP				1FE	5,714,286	109.2750	6,244,270	5,714,286	5,714,286					6.040	6.040	JD	28,762	345,143	12/16/2002	12/01/2017
393154-G8-2	GREEN MOUNTAIN POWER CORP				1FE	7,000,000	115.0000	8,050,000	7,000,000	7,025,287		(2,611)			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	110.7180	8,857,420	8,000,000	8,000,000					6.170	6.170	JD	41,133	493,600	12/13/2007	12/01/2037
398430-AL-5	GRIFOLS INC. NEW US TLB EXTENDED		R	2	3FE	4,681,907	100.5360	4,872,211	4,846,235	4,691,732		38,691			8.500	5.608	MJSD	572	53,863	03/01/2012	06/01/2017
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TL			2	3FE	2,756,791	99.5000	2,781,456	2,795,433	2,761,055		10,466			4.188	4.849	FMAN	9,105	69,428	08/06/2012	12/05/2016
40052V-AA-2	GRUPO BIMBO SAB DE CV	O	F		2FE	19,945,200	103.4800	20,695,980	20,000,000	19,961,457		4,926			4.875	4.910	JD	2,708	975,000	06/23/2010	06/30/2020
40052V-AA-2	GRUPO BIMBO SAB DE CV	R	F		2FE	20,321,972	103.4800	21,007,455	20,301,000	20,316,723		(2,016)			4.875	4.860	JD	2,749	989,674	03/31/2011	06/30/2020
40052V-AB-0	GRUPO BIMBO SAB DE CV	R	F		2FE	5,099,850	99.1590	4,957,950	5,000,000	5,083,877		(8,553)			4.500	4.252	JJ	97,500	225,000	02/01/2012	01/25/2022
362338-AQ-8	GTE SOUTHWEST INC 1ST MTG				1FE	4,888,450	121.6080	6,080,395	5,000,000	4,895,029		2,384			8.500	8.737	MN	54,306	425,000	11/22/1991	11/15/2031
402740-AA-2	GULFSTREAM NATURAL GAS	R			2FE	19,989,200	107.7930	21,558,620	20,000,000	19,997,557		1,234			5.560	5.567	MN	185,333	1,112,000	10/19/2005	11/01/2015
402740-AB-0	GULFSTREAM NATURAL GAS				2FE	7,995,360	114.8090	9,184,696	8,000,000	7,996,617		189			6.190	6.195	MN	82,533	495,200	10/19/2005	11/01/2025
402740-AC-8	GULFSTREAM NATURAL GAS				2FE	3,987,040	112.1350	4,485,412	4,000,000	3,994,814		1,907			6.950	7.023	JD	23,167	278,000	05/21/2009	06/01/2016
402740-AC-8	GULFSTREAM NATURAL GAS	R			2FE	3,987,040	112.1350	4,485,412	4,000,000	3,994,814		1,907			6.950	7.023	JD	23,167	278,000	05/21/2009	06/01/2016
406216-AZ-4	HALLIBURTON COMPANY			1	1FE	9,967,000	98.9300	9,893,030	10,000,000	9,973,158		2,943			3.250	3.291	MN	41,528	325,000	11/08/2011	11/15/2021
406216-BA-8	HALLIBURTON COMPANY			1	1FE	2,984,820	95.0450	2,851,341	3,000,000	2,985,357		258			4.500	4.532	MN	17,250	135,000	11/08/2011	11/15/2041
406216-BA-8	HALLIBURTON COMPANY	R		1	1FE	1,989,880	95.0450	1,900,894	2,000,000	1,990,238		172			4.500	4.532	MN	11,500	90,000	11/08/2011	11/15/2041
406216-BD-2	HALLIBURTON COMPANY			1	1FE	14,964,900	96.9370	14,540,595	15,000,000	14,966,101		1,201			3.500	3.524	FA	212,917		07/29/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY			1	1FE	4,989,700	98.2050	4,910,240	5,000,000	4,989,764		64			4.750	4.760	FA	96,319		07/29/2013	08/01/2043
406248-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2	10,000,000	115.0000	11,500,000	10,000,000	10,151,780		(11,430)			9.160	9.160	JJ	402,022	916,000	12/31/1998	07/23/2022
41163G-AF-8	HARCOURT GENERAL INC		R		2FE	2,395,294	109.0270	2,725,663	2,500,000	2,415,517		1,736			7.200	7.744	FA	75,000	180,000	01/01/2005	08/01/2027
413875-AK-1	HARRIS CORPORATION				2FE	4,982,600	111.4480	5,572,395	5,000,000	4,991,938		1,777			5.950	5.988	JD	24,792	297,500	11/30/2007	12/01/2017
413875-AL-9	HARRIS CORPORATION	R			2FE	4,984,550	115.7830	5,789,125	5,000,000	4,990,395		1,429			6.375	6.431	JD	14,167	318,750	06/04/2009	06/15/2019
413875-AN-5	HARRIS CORPORATION				2FE	4,311,331	106.8040	4,629,940	4,335,000	4,312,263		322			6.150	6.205	JD	11,849	266,603	11/30/2010	12/15/2040
418056-AP-2	HASBRO INC				2FE	3,927,371	112.7180	4,328,367	3,840,000	3,886,156		(11,056)			6.300	5.936	MS	71,232	241,920	11/12/2009	09/15/2017
418056-AP-2	HASBRO INC	R			2FE	2,990,130	112.7180	3,381,537	3,000,000	2,995,610		1,021			6.300	6.340	MS	55,650	189,000	09/12/2007	09/15/2017
418056-AR-8	HASBRO INC				2FE	4,001,557	102.0030	3,723,113	3,650,000	3,681,862		(83,657)			6.125	3.735	MN	28,566	223,563	12/17/2009	05/15/2014
418056-AR-8	HASBRO INC	R			2FE	2,997,930	102.0030	3,060,093	3,000,000	2,999,824		455			6.125	6.149	MN	23,479	183,750	05/08/2009	05/15/2014
418056-AS-6	HASBRO INC				2FE	4,648,125	105.3350	4,871,744	4,625,000	4,647,158		(326)			6.350	6.312	MS	86,475	293,688	10/27/2010	03/15/2040
420088-AA-4	HAWK ACQUISITION SUB INC			1	3FE	4,675,563	96.7500	4,523,063	4,675,000	4,675,470		(93)			4.250	5.351	AO	41,945	107,071	04/12/2013	10/15/2020
4041A2-AH-7	HBOS PLC		F		2FE	6,472,960	113.1130	7,352,326	6,500,000	6,485,898		2,675			6.750	6.808	MN	48,750	438,750	05/15/2008	05/21/2018
197677-AG-2	HCA INC				4FE	3,347,500	104.5000	3,396,250	3,250,000	3,345,805		(1,695)			7.690	7.304	JD	11,108	124,963	09/03/2013	06/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-AJ-8	HCA INC				4FE	2,562,100	100.0000	2,500,000	2,500,000	2,553,917		(1,186)			7.500	7.292	MN	28,646	187,500	12/09/2004	11/06/2033
404119-AJ-8	HCA INC	R			4FE	762,698	100.0000	750,000	750,000	761,038		(241)			7.500	7.357	MN	8,594	56,250	12/07/2004	11/06/2033
404119-BF-5	HCA INC			1	3FE	3,142,500	106.0000	3,180,000	3,000,000	3,077,574		(20,072)			8.500	8.000	AO	53,833	255,000	06/09/2010	04/15/2019
404119-BF-5	HCA INC	R		1	3FE	2,245,000	106.0000	2,120,000	2,000,000	2,101,075		(54,074)			8.500	5.411	AO	35,889	170,000	03/14/2011	04/15/2019
404121-AC-9	HCA INC				3FE	1,882,734	109.8750	2,060,156	1,875,000	1,880,950		(771)			6.500	6.474	FA	46,042	121,875	07/27/2011	02/15/2020
404121-AC-9	HCA INC	R			3FE	9,493,625	109.8750	10,410,656	9,475,000	9,489,327		(1,858)			6.500	6.485	FA	232,664	615,875	07/27/2011	02/15/2020
404121-AE-5	HCA INC				3FE	2,000,000	103.2500	2,065,000	2,000,000	2,000,000					5.875	5.875	MS	34,597	117,500	02/07/2012	03/15/2022
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN			2	3FE	6,380,797	99.9790	6,462,098	6,463,455	6,382,077		16,776			2.919	3.342	MJSD	524	203,493	09/28/2012	05/01/2018
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN			2	3FE	3,471,900	99.9690	3,518,720	3,519,811	3,475,059		12,514			2.919	3.710	MJSD	285	114,332	04/06/2010	03/31/2017
428040-CN-7	HDTFS INC			1	4FE	627,000	103.2500	619,500	600,000	626,347		(653)			6.250	5.682	AO	7,917		10/15/2013	10/15/2022
428040-CN-7	HDTFS INC	LS		1	4FE	1,824,250	103.2500	1,806,875	1,750,000	1,822,454		(1,796)			6.250	5.748	AO	23,090	6,233	10/15/2013	10/15/2022
428040-CP-2	HDTFS INC			1	4FE	5,566,964	103.6250	5,492,125	5,300,000	5,532,937		(34,026)			5.875	5.375	AO	65,735	310,510	03/14/2013	10/15/2020
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB			2	3FE	4,042,341	99.9290	4,006,087	4,008,933	4,038,760		(3,580)			3.500	3.421	FMAN	390	35,858	05/02/2013	11/16/2018
421924-BH-3	HEALTHSOUTH CORP	R		1	3FE	836,325	106.8750	865,688	810,000	824,174		(4,567)			7.250	7.106	AO	14,681	61,988	03/02/2011	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP			1	3FE	2,133,135	109.5000	2,256,795	2,061,000	2,109,138		(8,339)			7.750	7.476	MS	47,031	159,728	03/02/2011	09/15/2022
421924-BJ-9	HEALTHSOUTH CORP	R		1	3FE	958,500	109.5000	985,500	900,000	945,750		(8,080)			7.750	6.595	MS	20,538	73,625	05/17/2012	09/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	3FE	2,002,500	98.7500	1,975,000	2,000,000	2,002,219		(259)			5.750	6.359	MN	19,167	130,972	11/27/2012	11/01/2024
42241B-AC-3	HEARST COMMUNICATIONS GUARANTEED NOTES 2	R			1	12,000,000	100.6800	12,081,659	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				3FE	8,098,240	102.5000	8,200,000	8,000,000	8,084,397		(3,478)			6.375	6.263	JJ	235,167	510,000	07/30/2009	07/15/2028
40419V-AJ-1	HEINZ (HJ) CO TLB-2			2	3FE	4,997,388	100.6960	5,009,626	4,975,000	4,996,104		(1,283)			3.500	3.453	FMAN	484	44,499	07/11/2013	06/05/2020
42308#-AE-7	HELEN OF TROY LIMITED 201	R	E	2	2	21,000,000	103.6050	21,757,134	21,000,000	21,000,000					3.900	3.900	JJ	384,475	819,000	01/12/2011	01/12/2018
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN			2	4FE	1,129,930	99.5000	1,131,813	1,137,500	1,129,876		1,321			6.250	6.932	MJSD	216	23,104	09/28/2012	06/01/2017
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-		F		1	15,000,000	110.5440	16,581,600	15,000,000	15,000,000					6.280	6.280	JJ	408,200	942,000	07/25/2007	07/25/2019
428040-CG-2	HERTZ CORP			1	4FE	455,800	109.7500	471,925	430,000	450,748		(3,407)			7.375	6.398	JJ	14,623	31,713	06/26/2012	01/15/2021
428040-CJ-6	HERTZ CORP			1	4FE	4,990,404	107.7500	5,257,123	4,879,000	4,952,959		(19,793)			6.750	6.706	AO	69,526	329,333	03/16/2012	04/15/2019
428040-CJ-6	HERTZ CORP	M		1	4FE	4,288,500	107.7500	4,482,400	4,160,000	4,242,010		(21,930)			6.750	6.464	AO	59,280	280,800	03/16/2012	04/15/2019
42804V-AK-7	HERTZ CORP PREFUNDED LC			2	3FE	3,441,327	99.1250	3,469,375	3,500,000	3,444,401		11,883			3.750	4.461	MJSD	365	165,594	09/28/2012	03/11/2018
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN			2	3FE	969,469	99.8130	970,831	972,650	969,522		659			3.000	3.185	JAJO	81	20,853	09/28/2012	03/11/2018
42809H-AD-9	HESS CORP				2FE	6,951,280	104.2120	7,294,812	7,000,000	6,953,546		713			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	101.6010	4,826,062	4,750,000	4,783,156		(77,459)			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	103.0380	15,455,730	15,000,000	14,996,852		1,245			2.650	2.661	JD	33,125	397,500	05/25/2011	06/01/2016
428236-BX-0	HEWLETT-PACKARD CO	R			2FE	9,977,100	98.2980	9,829,770	10,000,000	9,980,374		1,844			4.050	4.081	MS	119,250	405,000	03/07/2012	09/15/2022
431116-AB-8	HIGHMARK INC				2FE	11,951,520	94.0230	11,282,808	12,000,000	11,962,201		4,184			4.750	4.816	MN	72,833	570,000	05/03/2011	05/15/2021
803111-AR-4	HILLSHIRE BRANDS CO	R			2FE	24,654,864	102.8320	25,348,187	24,650,000	24,653,641		(2,064)			2.750	2.751	MS	199,597	677,875	12/15/2011	09/15/2015
42307T-AG-3	HJ HEINZ FINANCE CO				3FE	540,735	102.0000	510,000	500,000	536,501		(1,074)			6.750	6.081	MS	9,938	33,750	08/24/2009	03/15/2032
43644A-AU-3	HOLOGIC, INC. TRANCHE B REFI - TL			2	3FE	795,667	100.5000	806,411	802,399	795,759		1,032			3.750	4.025	JAJO	84	22,258	08/16/2012	08/01/2019
437076-AP-7	HOME DEPOT INC	R			1FE	2,439,975	109.6890	2,742,218	2,500,000	2,483,813		6,835			5.400	5.722	MS	45,000	135,000	04/19/2006	03/01/2016
437076-AS-1	HOME DEPOT INC				1FE	7,565,065	115.3900	8,654,235	7,500,000	7,563,410		(1,345)			5.875	5.808	JD	18,359	440,625	01/14/2011	12/16/2036
437076-AW-2	HOME DEPOT INC	R		1	1FE	4,991,200	107.9970	5,399,870	5,000,000	4,993,251		774			4.400	4.423	AO	55,000	220,000	03/28/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1	1FE	3,979,240	99.5330	3,981,336	4,000,000	3,979,744		504			3.750	3.782	FA	46,250		09/03/2013	02/15/2024
438516-AY-2	HONEYWELL INTERNATIONAL				1FE	4,986,800	100.4070	5,020,325	5,000,000	4,999,647		2,843			3.875	3.922	FA	73,194	193,750	02/17/2009	02/15/2014
438516-BA-3	HONEYWELL INTERNATIONAL	R			1FE	14,962,050	107.2930	16,093,905	15,000,000	14,971,318		3,354			4.250	4.301	MS	212,500	637,500	02/14/2011	03/01/2021
438516-BB-1	HONEYWELL INTERNATIONAL	R			1FE	9,886,500	109.8820	10,988,240	10,000,000	9,891,205		1,721			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	103.2960	15,494,325	15,000,000	14,967,194		3,782			4.125	4.166	AO	130,625	618,750	04/04/2011	04/15/2021
440543-AL-0	HORNBECK OFFSHORE SERVICES	R		1	3FE	2,015,000	103.2500	2,065,000	2,000,000	2,011,128		(2,254)			5.875	6.384	AO	29,375	117,500	03/27/2012	04/01/2020
441060-AJ-9	HOSPIRA INC				3FE	2,159,940	110.3390	2,206,780	2,000,000	2,080,823		(22,546)			6.050	4.693	MS	30,586	121,000	04/01/2010	03/30/2017
441060-AL-4	HOSPIRA INC			1	3FE	3,475,080	91.4210	3,291,156	3,600,000	3,480,219		1,833			5.600	5.851	MS	59,360	201,600	01/11/2011	09/15/2040
441060-AM-2	HOSPIRA INC				3FE	10,494,424	103.7510	10,406,265	10,030,000	10,493,255		(1,169)			5.200	4.387	FA	201,380		12/19/2013	08/12/2020
441060-AN-0	HOSPIRA INC				3FE	17,690,183	103.2960	18,335,111	17,750,000	17,691,915		1,733			5.800	5.845	FA	397,501		08/07/2013	08/12/2023
44107T-AK-2	HOST HOTELS & RESORTS			1	2FE	4,500,000	109.5910	4,931,591	4,500,000	4,500,000					6.000	6.540	FA	112,500	270,000	10/19/2010	11/01/2020
44107T-AK-2	HOST HOTELS & RESORTS	R		1	2FE	5,018,750	109.5910	5,479,545	5,000,000	5,013,047		(2,141)			6.000	6.470	FA	125,000	300,000	03/08/2011	11/01/2020
44107T-AM-8	HOST HOTELS & RESORTS	R		1	2FE	1,859,963	108.5250	2,034,849	1,875,000	1,864,099		1,644			5.875	6.914	JD	4,896	110,156	05/05/2011	06/15/2019
44108E-BA-5	HOST MARRIOTT LP			1	2FE	285,215	101.4410	285,050	281,000	281,682		(1,572)			6.750	7.597	JD	1,581	9,484	08/24/2011	06/01/2016
442164-BL-2	HOUSTON LTG & PR				1FE	11,741,900	131.8900	13,189,020	10,000,000	10,730,204		(73,137)			9.150	7.627	MS	269,417	915,000	10/08/1996	03/15/2021
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	27,942,040	98.3360	27,534,080	28,000,000	27,944,169		2,129			3.500	3.569	MS	432,833		07/16/2013	09/01/2023
443510-AF-9	HUBBELL INC				1FE	14,876,100	97.1780	14,576,745	15,000,000	14,903,300		9,052			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	13,391,890	92.1940	12,346,472	13,391,890	13,391,890					5.520	5.520	FMAN	63,656	648,591	05/23/2011	05/31/2033

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	C o d e	F o r e i g n	Bond Char	NAIC 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
44416*-9A-6	HUDSON TRANSMISSION PARTNERS, LLC SEN SE				2FE	4,046,470	82.2940	3,330,004	4,046,470	4,046,470					4.370	4.370	FMAN	15,227	165,876	08/31/2011	05/31/2033
44416*-9B-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE				2FE	6,808,347	80.4000	5,473,924	6,808,347	6,808,347					4.150	4.150	FMAN	24,330	269,404	11/30/2011	05/31/2033
44416*-9C-2	HUDSON TRANSMISSION PARTNERS, LLC SEN. S				2FE	3,083,025	79.3670	2,446,911	3,083,025	3,083,025					4.030	4.030	FMAN	10,699	119,601	02/29/2012	05/31/2033
44416*-9D-0	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			3	2FE	2,761,876	77.6460	2,144,474	2,761,876	2,761,876					3.830	4.446	FMAN	9,109	103,569	05/31/2012	05/31/2033
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			2	2FE	3,018,652	76.9570	2,323,060	3,018,652	3,018,652					3.750	3.750	FMAN	9,748	111,635	08/31/2012	05/31/2033
44416*-9F-5	HUDSON TRANSMISSION PARTNERS, LLC SEN. S			3	2FE	11,272,310	76.6130	8,636,002	11,272,310	11,272,310					3.710	4.616	FMAN	36,012	413,957	11/30/2012	05/31/2033
444859-BA-9	HUMANA INC			1	2FE	14,941,500	92.5710	13,885,650	15,000,000	14,946,868		5,075			3.150	3.188	JD	39,375	460,688	12/05/2012	12/01/2022
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB			2	3FE	497,500	99.9170	499,585	500,000	497,914		414			2.706	2.982	JAJO	1,115	8,686	04/17/2013	04/19/2017
448055-AB-9	HUSKY ENERGY INC		A		2FE	9,957,500	114.7190	11,471,920	10,000,000	9,979,926		3,009			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	120.1770	4,807,096	4,000,000	4,075,978		(1,297)			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	102.3540	7,164,801	7,000,000	7,056,956		(121,522)			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	120.6620	9,652,952	8,000,000	7,987,831		1,582			7.250	6.908	JD	25,778	580,000	05/06/2009	12/15/2019
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	4,984,250	98.7030	4,935,170	5,000,000	4,986,595		1,341			3.950	4.021	AO	41,694	197,500	03/19/2012	04/15/2022
448055-AJ-2	HUSKY ENERGY INC	R	A	1	2FE	24,921,250	98.7030	24,675,850	25,000,000	24,932,973		6,703			3.950	4.021	AO	208,472	987,500	03/19/2012	04/15/2022
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	R	F		1FE	4,986,450	102.1460	5,107,305	5,000,000	4,988,596		1,147			4.625	4.659	JJ	107,917	231,250	01/31/2012	01/13/2022
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	3,993,160	105.8220	4,232,888	4,000,000	3,997,875		1,180			4.625	4.658	MS	56,528	185,000	11/12/2009	09/11/2015
449230-AB-0	HYUNDAI CAPITAL AMERICA		R		2FE	4,977,550	105.2940	5,264,685	5,000,000	4,985,396		3,883			4.000	4.092	JD	12,778	200,000	12/01/2011	06/08/2017
44919P-AC-6	IAC/INTERACTIVECORP			1	3FE	4,191,250	93.2500	4,196,250	4,500,000	4,192,520		1,270			4.750	7.278	JD	9,500	59,375	12/11/2013	12/15/2022
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS		F		2	1,935,341	106.8550	2,137,100	2,000,000	1,975,480		8,326			5.720	6.231	FA	41,947	114,400	06/27/2008	08/19/2016
N4345#-AC-1	IBERDROLA INT'L BV GTD SER. C SR NTS	R	F		2	8,000,000	106.8550	8,548,400	8,000,000	8,000,000					5.720	5.720	FA	167,787	457,600	08/19/2004	08/19/2016
459200-GJ-4	IBM CORP	R			1FE	6,018,950	114.8300	5,741,490	5,000,000	5,635,055		(163,220)			5.700	2.115	MS	84,708	285,000	08/09/2011	09/14/2017
459200-GS-4	IBM CORP				1FE	27,930,000	111.8670	26,847,984	24,000,000	27,758,345		(74,707)			5.600	4.563	MN	115,733	1,344,000	08/15/2011	11/30/2039
459200-HK-0	IBM CORP				1FE	7,963,360	97.8910	7,831,240	8,000,000	7,969,757		6,397			1.250	1.345	FA	39,722	50,000	02/05/2013	02/08/2018
459200-HK-0	IBM CORP	R			1FE	19,908,400	97.8910	19,578,100	20,000,000	19,924,393		15,993			1.250	1.345	FA	99,306	125,000	02/05/2013	02/08/2018
451102-AD-9	ICAHN ENTERPRISES/FIN			1	3FE	1,367,489	102.0000	1,402,500	1,375,000	1,371,819		1,387			7.750	11.899	JJ	49,137	106,563	07/30/2010	01/15/2016
451102-AD-9	ICAHN ENTERPRISES/FIN	R		1	3FE	4,780,428	102.0000	4,896,000	4,800,000	4,784,157		346			7.750	10.908	JJ	171,533	372,000	08/25/2011	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN			1	3FE	6,136,931	104.0000	6,214,000	5,975,000	6,056,767		(35,987)			8.000	8.342	JJ	220,411	478,000	04/19/2012	01/15/2018
451102-AH-0	ICAHN ENTERPRISES/FIN	R		1	3FE	2,064,769	104.0000	2,080,000	2,000,000	2,039,973		(17,797)			8.000	7.677	JJ	73,778	160,000	11/26/2012	01/15/2018
451102-AV-9	ICAHN ENTERPRISES/FIN			1	3FE	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					6.000	7.154	FA	37,500		07/29/2013	08/01/2020
G4859#-AB-9	ICAP PLC (UK) SER B GTD SUB NTS		F	1	2	36,578,716	95.0000	35,150,000	37,000,000	36,895,385		67,145			2.197	6.554	MJSD	4,516	836,276	11/12/2009	06/28/2015
45138L-AW-3	IDAHO POWER CORP				1FE	9,981,900	106.3170	10,631,700	10,000,000	9,988,164		1,630			4.500	4.406	MS	150,000	450,000	11/17/2009	03/01/2020
45167R-AE-4	IDEX CORP				2FE	9,947,300	101.9900	10,198,960	10,000,000	9,960,986		4,669			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	105.3130	10,531,330	10,000,000	9,995,655		451			6.450	6.488	MN	107,500	645,000	04/14/2011	05/01/2021
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	5,024,550	99.5220	4,976,075	5,000,000	5,019,543		(2,192)			3.375	3.333	MS	49,688	168,750	08/24/2011	09/15/2021
452308-AP-4	ILLINOIS TOOL WORKS INC	R		1	1FE	5,973,120	99.5220	5,971,290	6,000,000	5,978,578		2,391			3.375	3.447	MS	59,625	202,500	08/24/2011	09/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1FE	14,780,850	98.5000	14,774,970	15,000,000	14,788,748		3,495			4.875	4.983	MS	215,313	731,250	08/24/2011	09/15/2041
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL			2	3FE	1,914,415	100.2660	1,930,343	1,925,222	1,915,394		2,431			3.750	4.215	MJSD	5,901	71,840	10/30/2012	09/01/2017
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR	R	F		2	23,571,429	113.9460	26,858,646	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	109.4440	10,944,360	10,000,000	9,955,674		6,028			6.000	6.090	JD	35,000	600,000	12/03/2009	12/10/2019
453258-AP-0	INCO LTD				2FE	2,986,560	101.0640	3,031,929	3,000,000	2,988,785		277			7.200	7.237	MS	63,600	216,000	09/18/2002	09/15/2032
455434-BQ-2	INDIANAPOLIS PWR & LIGHT				2FE	3,494,400	91.8280	3,213,970	3,500,000	3,494,450		50			4.650	4.656	JD	13,563	79,115	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP				2FE	9,631,898	108.6220	10,462,398	9,631,898	9,661,189		(3,357)			9.770	9.768	JD	41,824	1,007,506	11/09/1994	12/15/2020
456036-AE-2	INDUSTRIAL BANK OF KOREA		F		1FE	4,950,000	101.9140	5,095,695	5,000,000	4,996,357		11,248			7.125	7.368	AO	67,292	356,250	04/17/2009	04/23/2014
456036-AE-2	INDUSTRIAL BANK OF KOREA	R	F		1FE	4,963,250	101.9140	5,095,695	5,000,000	4,997,327		8,255			7.125	7.303	AO	67,292	356,250	04/16/2009	04/23/2014
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)			2	4FE	2,330,179	100.2290	2,358,832	2,353,442	2,331,339		4,276			5.250	5.869	JAJO	343	56,123	05/01/2012	04/05/2018
45676F-AF-1	INFORMATION RESOURCES (IRI) TL			2	4FE	2,947,811	100.4170	2,944,895	2,932,666	2,940,203		(238)			5.257	4.639	MJSD	30,618	20,199	10/01/2013	09/30/2020
44986L-2A-6	ING BANK NV		F		1FE	19,933,600	92.0520	18,410,400	20,000,000	19,939,911		5,889			2.625	2.663	JD	37,917	525,200	11/27/2012	12/05/2022
456866-AM-4	INGERSOLL-RAND CO				2FE	11,877,219	114.2390	12,686,263	11,105,000	11,759,528		(30,013)			6.443	5.817	MN	91,424	715,495	09/10/2009	11/15/2027
45686X-QF-8	INGERSOLL-RAND CO				2FE	13,093,644	110.1220	13,748,782	12,485,000	13,001,022		(23,496)			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	117.6890	5,884,470	5,000,000	4,996,094		696			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018
45687A-AH-5	INGERSOLL-RAND GL HLD CO		F		2FE	9,981,500	97.6710	9,767,110	10,000,000	9,982,299		799			4.250	4.266	JD	18,889	206,597	06/17/2013	06/15/2023
45687A-AH-5	INGERSOLL-RAND GL HLD CO	R	F		2FE	9,981,500	97.6710	9,767,110	10,000,000	9,982,299		799			4.250	4.266	JD	18,889	206,597	06/17/2013	06/15/2023
457030-AJ-3	INGLES MARKET INC			1	4FE	4,000,000	98.0000	3,920,000	4,000,000	4,000,000					5.750	6.313	JD	10,222		12/18/2013	06/15/2023
219023-AE-8	INGREDION INC	R			2FE	4,741,593	103.5420	4,918,226	4,750,000	4,746,832		1,652			3.200	3.323	MN	25,333	152,000	09/14/2010	11/01/2015
457639-AC-0	INMARSAT FINANCE PLC		F	1	3FE	2,911,800	104.0000	2,953,600	2,840,000	2,868,496		(13,489)			7.375	7.487	JD	17,454	209,450	07/08/2010	12/01/2017
45763P-AC-0	INMARSAT FINANCE PLC	M	F	1	3FE	4,270,325	104.0000	4,274,400	4,110,000	4,182,770		(34,769)			7.375	7.044	JD	25,259	303,113	08/24/2011	12/01/2017
45822P-AA-3	INTEGRYS ENERGY GROUP	R			2FE	6,995,590	103.6910	7,258,335	7,000,000	6,996,785		399			4.170	4.158	MN	48,650	291,900	11/09/2010	11/01/2020

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
458140-AJ-9	INTEL CORP	R			1FE	9,976,200	99.3490	9,934,920	10,000,000	9,980,947		2,122			3.300	3.341	AO	82,500	330,000	09/14/2011	10/01/2021
458140-AM-2	INTEL CORP				1FE	14,900,550	92.1810	13,827,105	15,000,000	14,909,318		8,561			2.700	2.780	JD	18,000	409,500	01/15/2013	12/15/2022
45824T-AC-9	INTELSAT JACKSON HLDG		E	1	4FE	3,047,196	109.3750	3,281,250	3,000,000	3,040,983		(6,213)			7.250	7.825	AO	45,917	217,500	02/13/2013	10/15/2020
45824T-AE-5	INTELSAT JACKSON HLDG		E	1	4FE	4,500,000	108.0000	4,860,000	4,500,000	4,500,000					7.250	8.014	AO	81,563	326,250	03/22/2011	04/01/2019
45824T-AE-5	INTELSAT JACKSON HLDG	R	E	1	4FE	2,155,125	108.0000	2,349,000	2,175,000	2,159,382		2,065			7.250	8.369	AO	39,422	157,688	09/14/2011	04/01/2019
45824T-AN-5	INTELSAT JACKSON HLDG		F	1	4FE	3,351,500	95.1250	3,234,250	3,400,000	3,353,052		1,552			5.500	6.510	FA	107,006		08/02/2013	08/01/2023
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN		F	2	3FE	5,701,842	100.6720	5,741,421	5,703,097	5,701,863		21			3.750	3.701	MJSD	9,505	11,287	12/01/2013	06/30/2019
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	4,968,400	117.9960	5,899,790	5,000,000	4,970,261		462			6.250	6.303	JJ	144,097	312,500	07/07/2009	07/15/2039
461070-AH-7	INTERSTATE POWER & LIGHT	R			1FE	5,981,640	103.4000	6,203,976	6,000,000	5,994,337		3,735			3.300	3.367	JD	8,800	198,000	06/10/2010	06/15/2015
461070-AJ-3	INTERSTATE POWER & LIGHT	R			1FE	4,787,850	102.1000	5,104,995	5,000,000	4,843,720		19,937			3.650	4.193	MS	60,833	182,500	01/28/2011	09/01/2020
459902-AR-3	INTL GAME TECHNOLOGY				2FE	9,945,300	116.3670	11,636,680	10,000,000	9,965,231		4,981			7.500	7.579	JD	33,333	750,000	06/10/2009	06/15/2019
459902-AR-3	INTL GAME TECHNOLOGY	R			2FE	4,972,650	116.3670	5,818,340	5,000,000	4,982,615		2,490			7.500	7.579	JD	16,667	375,000	06/10/2009	06/15/2019
459902-AS-1	INTL GAME TECHNOLOGY				2FE	3,983,200	106.4850	4,259,408	4,000,000	3,988,153		1,489			5.500	5.569	JD	9,778	220,000	06/03/2010	06/15/2020
459902-AS-1	INTL GAME TECHNOLOGY	R			2FE	1,991,600	106.4850	2,129,704	2,000,000	1,994,077		744			5.500	5.569	JD	4,889	110,000	06/03/2010	06/15/2020
459745-GC-3	INTL LEASE FINANCE CORP				2FE	2,190,000	115.7500	2,315,000	2,000,000	2,127,451		(23,331)			7.125	5.555	MS	47,500	142,500	03/03/2011	09/01/2018
459745-GC-3	INTL LEASE FINANCE CORP	R			2FE	4,427,500	115.7500	4,630,000	4,000,000	4,290,142		(53,443)			7.125	5.359	MS	95,000	285,000	06/15/2012	09/01/2018
459745-GK-5	INTL LEASE FINANCE CORP				3FE	489,000	118.1750	577,877	489,000	489,000					8.625	8.625	JJ	19,448	42,176	12/19/2011	01/15/2022
459745-GK-5	INTL LEASE FINANCE CORP	LS			3FE	1,211,000	118.1750	1,431,102	1,211,000	1,211,000					8.625	8.625	JJ	48,162	104,449	12/19/2011	01/15/2022
45974V-B4-9	INTL LEASE FINANCE CORP				3FE	3,493,980	101.7500	3,561,250	3,500,000	3,499,573		987			5.650	5.685	JD	16,479	197,750	05/23/2007	06/01/2014
45974V-B4-9	INTL LEASE FINANCE CORP	R			3FE	4,843,332	101.7500	6,105,000	6,000,000	5,866,917		297,055			5.650	11.270	JD	28,250	339,000	12/17/2009	06/01/2014
460146-CG-6	INTL PAPER CO			1	2FE	4,995,950	104.8420	5,242,105	5,000,000	4,996,637		332			4.750	4.616	FA	89,722	237,500	11/08/2011	02/15/2022
460146-CH-4	INTL PAPER CO			1	2FE	1,999,720	108.5960	2,171,912	2,000,000	1,999,728		4			6.000	6.000	MN	15,333	120,000	11/08/2011	11/15/2041
460146-CH-4	INTL PAPER CO	LS		1	2FE	999,860	108.5960	1,085,956	1,000,000	999,864		2			6.000	6.000	MN	7,667	60,000	11/08/2011	11/15/2041
461202-AB-9	INTUIT INC				2FE	3,484,460	111.8090	3,913,301	3,500,000	3,494,029		1,650			5.750	5.809	MS	59,257	201,250	03/07/2007	03/15/2017
46131N-AD-6	INVERSIONES CMPC SA		F		2FE	9,890,600	94.9570	9,495,660	10,000,000	9,905,703		9,105			4.500	4.638	AO	82,500	450,000	04/18/2012	04/25/2022
462613-AE-0	IPALCO ENTERPRISES INC				3FE	761,250	109.7500	823,125	750,000	754,890		(1,946)			7.250	6.929	AO	13,594	54,375	06/07/2010	04/01/2016
462613-AE-0	IPALCO ENTERPRISES INC	R			3FE	761,250	109.7500	823,125	750,000	754,899		(1,950)			7.250	6.928	AO	13,594	54,375	06/10/2010	04/01/2016
44985G-AD-3	IPIC GMTN LTD	R	F		1FE	7,480,725	109.0000	8,175,000	7,500,000	7,483,919		1,521			5.500	5.420	MS	137,500	412,500	10/27/2011	03/01/2022
G49398-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS	R	F		2	6,857,143	106.4130	7,296,861	6,857,143	7,075,412		(70,466)			5.990	5.990	JD	10,269	513,429	12/22/2005	12/22/2015
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	5,569,063	92.7500	5,333,125	5,750,000	5,573,643		4,561			5.750	7.253	FA	124,903	246,571	08/06/2013	08/15/2024
46284P-AP-9	IRON MOUNTAIN INC	LS		1	4FE	4,906,250	92.7500	4,637,500	5,000,000	4,906,911		661			5.750	6.918	FA	108,611	143,750	08/06/2013	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	11,733,750	102.5000	12,043,750	11,750,000	11,734,058		308			6.000	6.559	FA	270,250		08/22/2013	08/15/2023
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF				1	182,379	101.8600	163,383	1,604	182,379					0.000	0.000		537	3,101	07/19/2013	01/01/9999
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE CORP SER 1 SR		A		2	8,000,000	105.8530	8,468,249	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	R	A		2	10,000,000	101.9580	10,195,788	10,000,000	10,000,000					6.160	6.160	MS	205,333	616,000	08/30/2005	08/30/2025
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE	1,668,013	98.2500	1,627,020	1,656,000	1,667,017		(996)			5.875	7.087	MS	28,647	51,348	06/11/2013	03/15/2021
464592-AQ-7	ISLE OF CAPRI CASINOS	M		1	4FE	6,219,787	98.2500	6,080,693	6,189,000	6,217,237		(2,550)			5.875	7.178	MS	107,061	191,902	06/11/2013	03/15/2021
59447#-AB-9	ITC HOLDINGS / MICHIGAN ELECTRIC TRANSMI				1	23,000,000	108.9510	25,058,744	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	111.6710	3,350,130	3,000,000	2,994,086		1,241			6.050	6.121	JJ	76,129	181,500	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	4,966,750	108.7740	5,438,715	5,000,000	4,977,939		2,996			5.500	5.655	JJ	126,806	275,000	12/08/2009	01/15/2020
465685-AF-2	ITC HOLDINGS CORP	R			2FE	8,038,030	108.7740	7,614,201	7,000,000	7,779,255		(114,243)			5.500	3.442	JJ	177,528	385,000	09/01/2011	01/15/2020
466488-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014				3	4,974,400	100.0000	5,000,000	5,000,000	5,002,632		(188,583)			5.710	5.397	JJ	138,785	285,500	01/12/2006	01/06/2014
466313-AE-3	JABIL CIRCUIT INC				2FE	5,087,500	113.7500	5,687,500	5,000,000	5,041,249		(14,277)			7.750	7.386	JJ	178,681	387,500	06/10/2010	07/15/2016
466313-AE-3	JABIL CIRCUIT INC	R			2FE	2,077,500	113.7500	2,275,000	2,000,000	2,034,013		(11,850)			7.750	6.981	JJ	71,472	155,000	12/02/2009	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				2FE	3,722,100	103.7500	3,875,063	3,735,000	3,724,674		1,154			5.625	5.733	JD	9,338	210,094	03/10/2011	12/15/2020
466313-AF-0	JABIL CIRCUIT INC	LS			2FE	98,500	103.7500	103,750	100,000	98,848		131			5.625	5.865	JD	250	5,625	03/10/2011	12/15/2020
471109-AD-0	JARDEN CORP	R		1	4FE	1,259,375	108.0000	1,350,000	1,250,000	1,255,690		(1,170)			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	107.0000	6,420,000	6,000,000	5,897,280		8,385			6.125	7.226	MN	46,958	367,500	03/08/2011	11/15/2022
445658-CB-1	JB HUNT TRANSPRT SVCS	R			2FE	3,737,250	103.5900	3,884,621	3,750,000	3,745,395		2,580			3.375	3.439	MS	37,266	126,563	09/15/2010	09/15/2015
476556-CM-5	JERSEY CENTRAL PWR & LT	R			2FE	7,957,120	108.6440	8,691,528	8,000,000	7,989,283		4,184			5.625	5.687	MN	75,000	450,000	04/20/2004	05/01/2016
476556-DB-8	JERSEY CENTRAL PWR & LT			1	2FE	13,927,340	98.9800	13,857,172	14,000,000	13,929,265		1,925			4.700	4.829	AO	237,611		08/14/2013	04/01/2024
G4986*-AA-1	JLT GROUP PLC 7 YEAR		F		2	6,000,000	106.9520	6,417,124	6,000,000	6,000,000					5.020	5.020	MS	76,137	301,200	09/30/2010	09/30/2017
24422E-RE-1	JOHN DEERE CAPITAL CORP				1FE	10,644,300	103.5920	10,359,200	10,000,000	10,506,709		(58,786)			3.900	3.139	JJ	183,083	390,000	08/05/2011	07/12/2021
24422E-RE-1	JOHN DEERE CAPITAL CORP	R			1FE	4,994,650	103.5920	5,179,600	5,000,000	4,995,785		473			3.900	3.913	JJ	91,542	195,000	07/07/2011	07/12/2021
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	4,977,450	98.5980	4,929,880	5,000,000	4,981,857		2,021			3.150	3.207	AO	33,250	157,500	10/05/2011	10/15/2021
24422E-RH-4	JOHN DEERE CAPITAL CORP	R			1FE	3,981,960	98.5980	3,943,904	4,000,000	3,985,486		1,617			3.150	3.207	AO	26,600	126,000	10/05/2011	10/15/2021
478045-AA-5	JOHN SEVIER COMB CYCLE				1FE	9,805,346	97.9500	9,604,327	9,805,346	9,805,346					4.626	4.626	JJ	209,158	452,114	01/10/2012	01/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478160-AL-8	JOHNSON & JOHNSON				1FE	4,443,640	107.5910	4,303,640	4,000,000	4,412,175		(13,612)			4.950	4.169	MN	25,300	198,000	08/10/2011	05/15/2033
478160-AQ-7	JOHNSON & JOHNSON	R			1FE	17,463,450	114.1430	17,121,375	15,000,000	16,444,263		(374,353)			5.550	2.739	FA	314,500	832,500	03/14/2011	08/15/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	4,749,030	113.7900	5,120,564	4,500,000	4,644,094		(28,448)			5.150	4.385	JJ	106,863	231,750	01/27/2010	07/15/2018
478160-AV-6	JOHNSON & JOHNSON				1FE	5,805,800	98.3930	6,395,571	6,500,000	5,836,976		11,297			4.500	5.214	MS	97,500	292,500	02/04/2011	09/01/2040
478160-AW-4	JOHNSON & JOHNSON				1FE	6,435,180	101.1730	6,879,730	6,800,000	6,530,315		35,172			2.950	3.625	MS	66,867	200,600	03/11/2011	09/01/2020
478160-AW-4	JOHNSON & JOHNSON	R			1FE	12,777,570	101.1730	13,152,425	13,000,000	12,844,665		20,636			2.950	3.164	MS	127,833	383,500	08/12/2010	09/01/2020
478160-AZ-7	JOHNSON & JOHNSON				1FE	19,807,600	104.0400	20,808,000	20,000,000	19,851,439		17,260			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	95.7190	11,957,230	12,492,000	11,598,092		14,983			4.800	5.305	MS	199,872	599,616	12/17/2010	09/01/2040
478366-AR-8	JOHNSON CONTROLS INC				2FE	6,831,300	108.6230	7,060,508	6,500,000	6,632,110		(61,300)			5.500	4.455	JJ	164,847	357,500	03/12/2010	01/15/2016
478366-AR-8	JOHNSON CONTROLS INC	R			2FE	5,397,450	108.6230	5,431,160	5,000,000	5,149,486		(69,076)			5.500	3.958	JJ	126,806	275,000	03/12/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	7,086,865	109.2440	7,756,310	7,100,000	7,091,078		1,189			5.000	5.059	MS	89,736	355,000	03/11/2010	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC	R			2FE	14,891,400	103.9020	15,585,300	15,000,000	14,918,101		9,555			4.250	4.375	MS	212,500	637,500	02/01/2011	03/01/2021
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	33,545,045	110.9090	37,154,482	33,500,000	35,710,212		(861,493)			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	114.4120	26,314,737	23,000,000	23,725,829		(171,719)			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	110.9030	11,090,330	10,000,000	9,997,351		355			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	106.8800	3,206,397	3,000,000	2,969,460		16,111			5.150	5.771	AO	38,625	154,500	07/14/2006	10/01/2015
46625H-GY-0	JPMORGAN CHASE & CO				1FE	5,347,150	115.1480	5,757,385	5,000,000	5,193,811		(42,386)			6.000	4.929	JJ	138,333	300,000	02/10/2010	01/15/2018
46625H-GY-0	JPMORGAN CHASE & CO	R			1FE	13,865,970	115.1480	14,969,201	13,000,000	13,483,408		(105,858)			6.000	4.974	JJ	359,667	780,000	03/05/2010	01/15/2018
46625H-HS-2	JPMORGAN CHASE & CO				1FE	9,704,600	107.4960	10,749,590	10,000,000	9,779,539		27,996			4.400	4.795	JJ	194,333	440,000	03/11/2011	07/22/2020
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,997,780	107.8000	2,156,002	2,000,000	1,998,272		193			4.625	4.639	MN	13,104	92,500	05/05/2011	05/10/2021
46625H-HZ-6	JPMORGAN CHASE & CO	R			1FE	1,997,780	107.8000	2,156,002	2,000,000	1,998,272		193			4.625	4.639	MN	13,104	92,500	05/05/2011	05/10/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	4,973,350	105.7730	5,288,655	5,000,000	4,978,460		2,165			4.500	4.569	JJ	98,125	225,000	01/13/2012	01/24/2022
46625H-JD-3	JPMORGAN CHASE & CO	R			1FE	4,973,350	105.7730	5,288,655	5,000,000	4,978,494		2,465			4.500	4.569	JJ	98,125	225,000	01/13/2012	01/24/2022
46625H-JJ-0	JPMORGAN CHASE & CO				1FE	4,706,350	93.2000	4,660,000	5,000,000	4,706,925		575			3.375	4.138	MN	28,125		12/18/2013	05/01/2023
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS			2	3FE	820,400	96.4500	791,279	820,400	823,379		(1,522)			5.040	5.040	JD	164	42,816	12/13/2004	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS			2	4	133,867	96.6640	139,329	144,137	141,614		1,701			6.790	9.247	JD	38	18,706	11/15/2005	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS	O		2	4	466,863	96.6640	451,289	466,863	466,863					6.790	6.789	JD	124	32,955	12/13/2004	12/31/2014
485134-BH-2	KANSAS CITY POWER & LT				2FE	2,981,940	109.7050	3,291,153	3,000,000	2,984,186		339			6.050	6.094	MN	23,192	181,500	11/14/2005	11/15/2035
485134-BN-9	KANSAS CITY POWER & LT			1	2FE	9,990,600	92.7340	9,273,420	10,000,000	9,991,247		647			3.150	3.163	MS	92,750	158,375	03/11/2013	03/15/2023
485134-BK-5	KANSAS CITY PWR & LT CO				2FE	5,000,000	115.0650	5,753,260	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	7,792,695	104.6090	7,487,329	7,157,470	7,491,905		(167,636)			5.647	2.500	MS	103,291	383,786	02/24/2012	03/29/2021
485260-BH-5	KANSAS GAS & ELECTRIC	R		1	1FE	3,251,917	104.6090	3,401,785	3,251,917	3,251,917					5.647	5.648	MS	46,929	183,636	06/21/2005	03/29/2021
485260-BL-6	KANSAS GAS & ELECTRIC CO	R			1FE	6,987,330	119.8290	8,388,051	7,000,000	6,992,075		1,167			6.700	6.735	JD	20,844	469,000	06/08/2009	06/15/2019
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B			2	3FE	953,462	100.3750	960,142	956,555	953,656		775			3.750	4.115	MJSD	100	27,762	09/28/2012	05/19/2017
487836-BB-3	KELLOGG CO				2FE	5,984,160	107.8790	6,472,722	6,000,000	5,993,993		2,307			4.450	4.513	MN	22,992	267,000	05/18/2009	05/30/2016
487836-BB-3	KELLOGG CO	R			2FE	5,984,160	107.8790	6,472,722	6,000,000	5,993,993		2,307			4.450	4.513	MN	22,992	267,000	05/18/2009	05/30/2016
487836-BC-1	KELLOGG CO				2FE	30,914,224	107.0520	33,200,099	31,013,000	30,946,897		9,740			4.150	4.188	MN	164,455	1,287,040	02/14/2011	11/15/2019
487836-BC-1	KELLOGG CO	R			2FE	10,760,705	107.0520	11,240,481	10,500,000	10,691,207		(28,822)			4.150	3.801	MN	55,679	435,750	06/13/2011	11/15/2019
487836-BD-9	KELLOGG CO				2FE	20,483,200	103.7740	20,754,820	20,000,000	20,376,289		(47,683)			4.000	3.698	JD	35,556	800,000	08/05/2011	12/15/2020
487836-BJ-6	KELLOGG CO	R			2FE	4,957,950	94.8110	4,740,530	5,000,000	4,963,894		3,699			3.125	3.224	MN	19,097	156,250	05/14/2012	05/17/2022
487836-BL-1	KELLOGG CO				2FE	4,969,500	90.2310	4,511,570	5,000,000	4,971,845		2,345			2.750	2.835	MS	45,833	75,243	02/11/2013	03/01/2023
487836-BL-1	KELLOGG CO	R			2FE	6,957,300	90.2310	6,316,198	7,000,000	6,960,583		3,283			2.750	2.835	MS	64,167	105,340	02/11/2013	03/01/2023
48853U-AQ-3	KENAN ADVANTAGE GROUP TERM LOAN B			2	3FE	1,162,109	100.0000	1,167,899	1,167,899	1,161,014		1,965			3.750	4.154	MJSD	122	42,758	12/30/2010	06/11/2016
489170-AD-2	KENNAMETAL INC			1	2FE	13,025,090	97.3750	12,658,711	13,000,000	13,022,018		(3,072)			2.650	2.615	MN	57,417	338,758	02/06/2013	11/01/2019
491674-BE-6	KENTUCKY UTILITIES	R		1	1FE	4,981,100	101.6190	5,080,930	5,000,000	4,986,385		1,750			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	105.7280	17,053,862	16,130,000	15,848,899		4,682			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	116.1660	25,556,564	22,000,000	21,799,073		12,243			6.950	6.965	JJ	764,500	1,529,000	10/12/2006	07/01/2024
49327M-2A-1	KEY BANK NA	R			1FE	4,995,200	98.3420	4,917,080	5,000,000	4,996,051		851			1.650	1.670	FA	34,375	41,250	01/29/2013	02/01/2018
49327X-AB-6	KEY BANK NA				2FE	197,694	108.8260	223,094	205,000	202,792		911			5.450	5.979	MS	3,290	11,173	11/12/2009	03/03/2016
492914-AS-5	KEY ENERGY SERVICES INC			1	4FE	1,930,775	102.5000	1,916,750	1,870,000	1,917,698		(7,628)			6.750	6.563	MS	42,075	126,225	03/27/2012	03/01/2021
492914-AS-5	KEY ENERGY SERVICES INC	R		1	4FE	2,775,000	102.5000	2,818,750	2,750,000	2,767,637		(2,787)			6.750	7.094	MS	61,875	185,625	03/10/2011	03/01/2021
49326E-EC-3	KEYCORP				2FE	9,987,800	104.5740	10,457,430	10,000,000	9,995,805		2,472			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	8,000,000	107.2310	8,578,502	8,000,000	8,000,000					5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AJ-2	KEYERA 2010 TRANSACTION 2020 US$	R	A		2	8,000,000	107.2310	8,578,502	8,000,000	8,000,000					5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
49337W-AC-4	KEYSPAN CORP				1FE	7,600,845	128.6040	8,757,932	6,810,000	7,443,111		(19,105)			8.000	7.049	MN	69,613	544,800	05/17/2002	11/15/2030
494368-BB-8	KIMBERLY-CLARK				1FE	5,243,200	115.3470	5,767,370	5,000,000	5,104,385		(25,709)			6.125	5.475	FA	127,604	306,250	10/22/2007	08/01/2017
494368-BE-2	KIMBERLY-CLARK				1FE	5,292,150	104.2770	5,213,825	5,000,000	5,221,584		(30,158)			3.625	2.881	FA	75,521	181,250	08/09/2011	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
494368-BG-7	KIMBERLY-CLARK CORP				1FE	6,443,580	107.6190	6,995,242	6,500,000	6,445,984		868			5.300	5.386	MS	114,833	344,500	01/27/2011	03/01/2041
494550-AS-5	KINDER MORGAN ENER PART	R			2FE	14,615,250	103.8750	15,581,220	15,000,000	14,954,347		49,832			5.125	5.487	MN	98,229	768,750	10/13/2005	11/15/2014
494550-AU-0	KINDER MORGAN ENER PART	R			2FE	5,361,700	112.0890	5,604,450	5,000,000	5,177,534		(52,292)			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	113.6400	1,704,593	1,500,000	1,498,483		316			5.950	5.985	FA	33,717	89,250	02/05/2008	02/15/2018
494550-BA-3	KINDER MORGAN ENER PART	R			2FE	3,997,680	105.1410	4,205,620	4,000,000	3,999,488		431			5.625	5.369	FA	85,000	225,000	05/07/2009	02/15/2015
494550-BB-1	KINDER MORGAN ENER PART				2FE	4,983,450	118.8680	5,943,420	5,000,000	4,989,139		1,384			6.850	6.680	FA	129,389	342,500	05/07/2009	02/15/2020
494550-BB-1	KINDER MORGAN ENER PART	R			2FE	4,983,450	118.8680	5,943,420	5,000,000	4,989,139		1,384			6.850	6.680	FA	129,389	342,500	05/07/2009	02/15/2020
494550-BJ-4	KINDER MORGAN ENER PART				2FE	9,991,400	99.2730	9,927,250	10,000,000	9,993,025		704			4.150	4.179	MS	138,333	415,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART				2FE	6,965,560	99.7150	6,980,036	7,000,000	6,966,682		491			5.625	5.674	MS	131,250	393,750	08/03/2011	09/01/2041
494550-BL-9	KINDER MORGAN ENER PART			1	2FE	22,957,220	97.4460	22,412,580	23,000,000	22,963,377		3,478			3.950	3.956	MS	302,833	908,500	03/07/2012	09/01/2022
494550-BL-9	KINDER MORGAN ENER PART	R		1	2FE	6,986,980	97.4460	6,821,220	7,000,000	6,988,854		1,059			3.950	3.956	MS	92,167	276,500	03/07/2012	09/01/2022
494550-BP-0	KINDER MORGAN ENER PART			1	2FE	2,371,375	92.2950	2,307,383	2,500,000	2,372,116		741			5.000	5.353	MS	41,667	63,542	07/29/2013	03/01/2043
494550-BQ-8	KINDER MORGAN ENER PART			1	2FE	9,973,000	91.8180	9,181,840	10,000,000	9,974,818		1,818			3.500	3.535	MS	116,667	177,917	02/21/2013	09/01/2023
494550-BS-4	KINDER MORGAN ENER PART				2FE	4,985,300	96.7470	4,837,355	5,000,000	4,985,758		458			4.150	4.180	FA	84,153		07/29/2013	02/01/2024
49456A-AA-1	KINDER MORGAN FIN CO LLC				3FE	2,075,000	109.5780	2,191,566	2,000,000	2,047,344		(10,248)			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	104.2030	15,630,435	15,000,000	14,932,997		54,194			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	R	F		2	10,000,000	104.6380	10,463,848	10,000,000	10,000,000					5.160	5.160	MS	131,867	515,964	03/29/2005	03/29/2015
496902-AK-3	KINROSS GOLD CORP		A		2FE	4,959,050	89.6080	4,480,395	5,000,000	4,960,109		470			6.875	6.954	MS	114,583	343,750	08/15/2011	09/01/2041
500255-AF-1	KOHLS CORPORATION				2FE	22,398,540	110.3720	23,219,021	21,037,000	22,259,725		(49,939)			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	100.6200	10,464,522	10,400,000	9,951,388		11,823			6.000	6.394	JJ	287,733	624,000	08/18/2009	01/15/2033
500255-AR-5	KOHL'S CORPORATION			1	2FE	4,972,550	99.9570	4,997,855	5,000,000	4,977,670		2,377			4.000	4.088	MN	33,333	200,000	10/12/2011	11/01/2021
718337-AE-8	KONINKLIJKE PHILIPS ELEC		F		1FE	12,435,610	119.0720	13,097,876	11,000,000	12,090,925		(57,586)			7.200	6.052	JD	66,000	792,000	11/08/2006	06/01/2026
500630-BQ-0	KOREA DEVELOPMENT BANK	R	F		1FE	10,383,000	100.4110	10,041,070	10,000,000	10,005,660		(90,661)			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	105.1650	1,051,653	1,000,000	999,123		515			4.375	4.432	FA	17,135	43,750	02/03/2010	08/10/2015
500630-BT-4	KOREA DEVELOPMENT BANK	R	F		1FE	2,985,360	106.3210	3,189,639	3,000,000	2,992,438		2,610			4.000	4.100	MS	37,333	120,000	03/02/2011	09/09/2016
48268@-AK-0	KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE	R			1	14,000,000	106.8280	14,955,955	14,000,000	14,000,000					4.230	4.230	JD	297,745	592,200	06/10/2011	06/10/2018
500760-AZ-9	KRAFT FOODS GROUP INC				2FE	13,880,927	97.4590	13,644,316	14,000,000	13,890,976		10,049			3.500	3.608	JD	34,028	490,000	01/29/2013	06/06/2022
500760-AZ-9	KRAFT FOODS GROUP INC	R			2FE	3,965,979	97.4590	3,898,376	4,000,000	3,968,850		2,871			3.500	3.608	JD	9,722	140,000	01/29/2013	06/06/2022
50075N-AZ-7	KRAFT FOODS INC				2FE	8,913,240	119.5000	10,755,009	9,000,000	8,917,413		1,173			6.500	6.575	FA	230,750	585,000	02/04/2010	02/09/2040
501044-CX-7	KROGER CO			1	2FE	4,985,550	99.3410	4,967,045	5,000,000	4,985,585		35			3.300	3.380	JJ	3,667		12/19/2013	01/15/2021
501044-CH-2	KROGER CO.				2FE	12,046,180	113.9740	13,676,892	12,000,000	12,030,273		(4,062)			6.150	6.098	JJ	340,300	738,000	04/14/2009	01/15/2020
501044-CH-2	KROGER CO.	R			2FE	4,045,936	113.9740	4,553,265	3,995,000	4,027,520		(4,353)			6.150	5.986	JJ	113,292	245,693	04/14/2009	01/15/2020
501044-CN-9	KROGER CO/THE				2FE	3,964,760	98.9560	3,958,252	4,000,000	3,966,554		552			5.400	5.462	JJ	99,600	216,000	07/06/2010	07/15/2040
501044-CQ-2	KROGER CO/THE	R		1	2FE	1,987,100	96.9980	1,939,956	2,000,000	1,989,003		1,127			3.400	3.478	AO	14,356	68,000	04/10/2012	04/15/2022
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	15,942,720	108.0850	17,293,616	16,000,000	15,963,402		5,285			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	103.7740	15,566,055	15,000,000	14,966,400		4,282			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	5,165,550	104.5980	5,229,890	5,000,000	5,128,445		(15,825)			4.625	4.181	MN	29,549	231,250	07/28/2011	11/15/2020
50540R-AJ-1	LAB CORP OF AMER HLDGS	R		1	2FE	6,459,541	104.5980	6,380,466	6,100,000	6,378,195		(34,731)			4.625	3.846	MN	36,049	282,125	08/02/2011	11/15/2020
50540R-AL-6	LAB CORP OF AMER HLDGS			1	2FE	998,840	96.8640	968,642	1,000,000	998,973		99			3.750	3.765	FA	13,333	37,500	08/20/2012	08/23/2022
50540R-AL-6	LAB CORP OF AMER HLDGS	R		1	2FE	998,840	96.8640	968,642	1,000,000	998,973		99			3.750	3.765	FA	13,333	37,500	08/20/2012	08/23/2022
513075-AY-7	LAMAR MEDIA CORP			1	4FE	1,100,000	105.6250	1,161,875	1,100,000	1,100,000					7.875	8.675	AO	18,288	86,625	04/08/2010	04/15/2018
513075-BB-6	LAMAR MEDIA CORP			1	4FE	5,131,188	102.5000	5,150,625	5,025,000	5,119,468		(8,608)			5.875	5.925	FA	123,008	161,563	08/15/2013	02/01/2022
513075-BE-0	LAMAR MEDIA CORP			1	4FE	8,759,110	95.0000	8,443,600	8,888,000	8,759,422		312			5.000	5.843	MN	74,067	251,225	11/21/2013	05/01/2023
51488Y-AB-5	LB BADEN-WUERTTEMBERG NY	R	F		1FE	30,000,000	106.7690	32,030,760	30,000,000	30,000,000					5.050	5.051	JD	4,208	1,515,000	02/05/2004	12/30/2015
521615-AA-2	LEA POWER PARTNERS 2033			2	3FE	3,826,810	102.2680	4,466,454	4,367,419	3,897,469		17,115			6.595	8.231	MJSD	12,801	295,211	09/10/2008	06/15/2033
521615-AA-2	LEA POWER PARTNERS 2033	R		2	3FE	10,918,547	102.2680	11,166,136	10,918,547	10,918,547					6.595	6.595	MJSD	32,003	738,701	07/18/2007	06/15/2033
521865-AR-6	LEAR CORP			1	3FE	5,281,120	104.7500	5,290,923	5,051,000	5,149,309		(44,462)			7.875	6.968	MS	117,120	397,766	10/27/2010	03/15/2018
521865-AS-4	LEAR CORP			1	3FE	7,602,273	110.2500	7,497,000	6,800,000	7,246,741		(133,086)			8.125	5.709	MS	162,681	552,500	03/14/2011	03/15/2020
521865-AT-2	LEAR CORP			1	3FE	12,060,500	93.7500	11,671,875	12,450,000	12,068,870		8,370			4.750	6.067	JJ	272,690	127,999	11/20/2013	01/15/2023
521865-AT-2	LEAR CORP	R		1	3FE	693,000	93.7500	656,250	700,000	693,333		333			4.750	5.455	JJ	15,332	16,440	05/30/2013	01/15/2023
524660-AV-9	LEGGETT & PLATT INC	R			2FE	16,856,180	105.5950	17,951,099	17,000,000	16,971,512		16,446			5.000	5.109	FA	321,111	850,000	08/09/2005	08/15/2015
524660-AW-7	LEGGETT & PLATT INC	R		1	2FE	9,970,600	95.6200	9,561,950	10,000,000	9,974,083		2,543			3.400	3.436	FA	128,444	340,000	08/08/2012	08/15/2022
526057-AW-4	LENNAR CORP				3FE	15,006,050	109.0000	16,350,000	15,000,000	15,773,902		(297,941)			6.500	6.481	JD	43,333	975,000	03/09/2011	04/15/2016
526057-BJ-2	LENNAR CORP	R		1	3FE	525,000	104.7500	549,938	525,000	525,000					4.750	5.131	AO	5,265	24,938	01/24/2013	12/15/2017
526057-BN-3	LENNAR CORPORATION			13	3FE	3,528,831	92.7500	3,478,125	3,750,000	3,532,116		3,285			4.750	5.735	MN	22,760	43,665	11/20/2013	11/15/2022
52736R-BB-7	LEVI STRAUSS & CO			1	3FE	3,602,400	109.7500	3,682,113	3,355,000	3,577,379		(24,262)			7.625	5.234	MN	32,688	131,913	08/20/2013	05/15/2020
52736R-BB-7	LEVI STRAUSS & CO	M		1	3FE	9,054,350	109.7500	9,597,638	8,745,000	8,951,048		(39,078)			7.625	7.417	MN	85,203	666,806	03/14/2011	05/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52736R-BD-3	LEVI STRAUSS & CO			1	3FE	1,077,545	110.0000	1,100,000	1,000,000	1,071,959		(5,585)			6.875	5.438	MN	11,458	34,375	06/13/2013	05/01/2022
50188F-AD-7	LG&E & KU ENERGY LLC	R			2FE	3,795,240	101.1710	4,046,840	4,000,000	3,843,572		19,100			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	104.8790	12,585,456	12,000,000	11,799,474		21,588			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	103.4010	4,136,048	4,000,000	3,989,226		1,020			4.950	4.985	MN	33,000	198,000	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC				2FE	12,991,420	96.5530	12,551,903	13,000,000	12,991,533		113			4.250	4.257	JD	24,556	271,646	10/31/2013	06/15/2023
53117C-AH-5	LIBERTY PROPERTY LP	R			2FE	4,073,720	102.8610	4,114,420	4,000,000	4,005,950		(9,177)			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	104.1110	10,530,848	10,115,000	10,185,003		(57,716)			4.400	3.800	MS	148,353	445,060	06/17/2010	03/01/2015
53219L-AL-3	LIFEPOINT HOSPITALS INC.			1	3FE	2,500,000	100.3750	2,509,375	2,500,000	2,500,000					5.500	6.736	JD	9,549		11/21/2013	12/01/2021
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	16,040,000	106.5000	16,507,500	15,500,000	15,658,573		(58,111)			6.625	6.353	AO	256,719	1,026,875	04/02/2012	10/01/2020
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB			2	3FE	1,145,058	100.2810	1,143,409	1,140,205	1,146,036		978			2.665	2.671	JAJO	1,182	22,114	03/20/2013	07/24/2017
532716-AM-9	LIMITED BRANDS INC				3FE	200,000	115.0000	230,000	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	120.0000	6,000,000	5,000,000	5,443,035		(65,918)			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	112.2500	4,299,175	3,830,000	3,970,011		(17,657)			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	109.7500	4,390,000	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	114.9760	2,586,953	2,250,000	2,234,598		273			6.300	6.356	AO	32,288	141,750	10/11/2007	10/09/2037
501889-AA-7	LKQ CORP			1	3FE	1,653,750	93.0000	1,627,500	1,750,000	1,656,669		2,919			4.750	6.558	MN	10,622	42,948	08/07/2013	05/15/2023
539830-AR-0	LOCKHEED MARTIN CORP				1FE	6,691,980	113.3490	6,800,934	6,000,000	6,655,839		(14,678)			6.150	5.314	MS	123,000	369,000	06/03/2011	09/01/2036
539830-AR-0	LOCKHEED MARTIN CORP	R			1FE	2,529,244	113.3490	2,459,671	2,170,000	2,511,307		(7,990)			6.150	4.984	MS	44,485	133,455	09/01/2011	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				1FE	8,065,760	107.5330	8,602,648	8,000,000	8,046,796		(6,908)			4.250	4.136	MN	43,444	340,000	02/22/2011	11/15/2019
539830-AT-6	LOCKHEED MARTIN CORP	R			1FE	3,963,720	107.5330	4,301,324	4,000,000	3,976,817		3,396			4.250	4.359	MN	21,722	170,000	11/13/2009	11/15/2019
539830-AU-3	LOCKHEED MARTIN CORP				1FE	7,933,840	106.2280	8,498,272	8,000,000	7,937,855		1,059			5.500	5.554	MN	56,222	440,000	11/13/2009	11/15/2039
539830-AW-9	LOCKHEED MARTIN CORP	R		3	1FE	11,426,130	107.7960	12,954,935	12,018,000	11,453,781		8,299			5.720	6.091	JD	57,286	687,430	05/25/2010	06/01/2040
539830-AZ-2	LOCKHEED MARTIN CORP				1FE	19,855,800	98.2740	19,654,760	20,000,000	19,861,017		2,328			4.850	4.901	MS	285,611	970,000	09/06/2011	09/15/2041
543859-AK-8	LOCKHEED MARTIN CORP				1FE	9,245,200	127.6240	12,762,410	10,000,000	9,481,201		28,668			8.375	9.155	JD	37,222	837,500	05/09/2000	06/15/2024
540424-AP-3	LOEWS CORP				1FE	10,620,168	110.2350	11,999,112	10,885,000	10,635,610		5,635			6.000	6.196	FA	272,125	653,100	02/02/2011	02/01/2035
540424-AP-3	LOEWS CORP	LS			1FE	975,670	110.2350	1,102,353	1,000,000	977,089		518			6.000	6.196	FA	25,000	60,000	02/02/2011	02/01/2035
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN			2	6*	3,900,160	50.0000	2,054,439	4,108,877		(2,342,060)	23,930	1,561,834		7.169	9.057	MJSD		129,889	09/28/2012	10/31/2017
54323M-AN-8	LONGVIEW POWER, LLC SYNTHETIC LC			2	6*	666,667	57.0000	380,000	666,667		(380,000)		286,667		5.147	8.054	FMAN		27,036	09/28/2012	02/28/2014
546268-AG-8	LOUISIANA LAND & EXPLOR				1FE	474,045	127.2090	636,044	500,000	483,198		1,068			7.650	8.149	JD	3,188	38,250	07/24/2000	12/01/2023
548661-AK-3	LOWE'S COMPANIES INC				1FE	10,465,300	118.6060	11,860,550	10,000,000	10,360,649		(14,045)			6.500	6.131	MS	191,389	650,000	06/25/2004	03/15/2029
548661-AK-3	LOWE'S COMPANIES INC	R			1FE	2,596,950	118.6060	2,965,138	2,500,000	2,575,168		(2,912)			6.500	6.191	MS	47,847	162,500	05/26/2004	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC	R			1FE	994,490	110.1490	1,101,488	1,000,000	994,908		105			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	122.0380	6,101,905	5,000,000	4,981,064		321			6.650	6.688	MS	97,903	332,500	09/06/2007	09/15/2037
548661-CS-4	LOWE'S COMPANIES INC	R		1	1FE	14,992,500	102.5680	15,385,230	15,000,000	14,996,715		1,386			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	103.1780	30,953,430	30,000,000	31,095,615		(131,601)			3.750	3.172	AO	237,500	1,125,000	08/15/2011	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	3,997,080	103.1000	4,123,992	4,000,000	3,997,608		256			3.800	3.799	MN	19,422	152,000	11/16/2011	11/15/2021
548661-CX-3	LOWE'S COMPANIES INC			1	1FE	5,004,000	96.7100	4,835,520	5,000,000	5,003,888		(68)			4.650	4.639	AO	49,083	232,500	04/24/2012	04/15/2042
549271-AE-4	LUBRIZOL CORP				1FE	5,943,810	103.7220	6,223,332	6,000,000	5,994,147		7,452			5.500	5.635	AO	82,500	330,000	11/17/2005	10/01/2014
50247V-AA-7	LYB INTL FINANCE BV		F		2FE	5,920,680	98.7060	5,922,330	6,000,000	5,923,649		2,969			4.000	4.162	JJ	110,000		07/11/2013	07/15/2023
55181W-AA-2	LYNX I CORP		R	1	3FE	600,000	100.0000	600,000	600,000	600,000					5.375	6.197	AO	6,808	20,873	02/07/2013	04/15/2021
55616X-AF-4	MACYS RETAIL HLDGS INC				2FE	9,918,900	98.5680	9,856,780	10,000,000	9,932,427		7,008			3.875	3.977	JJ	178,681	387,500	01/10/2012	01/15/2022
577778-CE-1	MACYS RETAIL HLDGS INC	R			2FE	1,022,500	113.7860	1,137,864	1,000,000	1,021,058		(479)			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	103.5480	15,532,140	15,000,000	15,133,575		(16,270)			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	118.3350	11,833,450	10,000,000	10,235,214		(35,488)			6.550	6.090	JJ	302,028	655,000	08/05/2009	07/15/2019
559080-AA-4	MAGELLAN MIDSTREAM PRTNS	R			2FE	10,625,900	102.4260	10,242,560	10,000,000	10,035,747		(82,720)			6.450	5.567	JD	53,750	645,000	03/30/2005	06/01/2014
559080-AB-2	MAGELLAN MIDSTREAM PRTNS	R			2FE	9,929,600	111.8090	11,180,880	10,000,000	9,978,570		6,902			5.650	5.734	AO	119,278	565,000	03/30/2005	10/15/2016
563571-AG-3	MANITOWOC COMPANY INC			1	4FE	1,800,000	105.3750	1,686,000	1,600,000	1,681,587		(44,688)			9.500	6.254	FA	57,422	152,000	03/09/2011	02/15/2018
563571-AG-3	MANITOWOC COMPANY INC	M		1	4FE	4,950,000	105.3750	4,636,500	4,400,000	4,624,365		(122,892)			9.500	6.254	FA	157,911	418,000	03/09/2011	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC			1	4FE	991,650	113.5000	1,135,000	1,000,000	993,596		665			8.500	9.473	MN	14,167	85,000	10/13/2010	11/01/2020
563571-AH-1	MANITOWOC COMPANY INC	R		1	4FE	4,626,125	113.5000	5,079,125	4,475,000	4,581,338		(17,670)			8.500	8.392	MN	63,396	380,375	08/03/2011	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC			1	4FE	180,000	101.0000	181,800	180,000	180,000					5.875	6.368	AO	2,233	10,458	10/04/2012	10/15/2022
563571-AJ-7	MANITOWOC COMPANY INC	LS		1	4FE	200,000	101.0000	202,000	200,000	200,000					5.875	6.368	AO	2,481	11,619	10/04/2012	10/15/2022
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	12,417,000	101.9950	12,664,657	12,417,000	12,417,000					5.585	5.585	JD	5,779	693,489	12/28/2005	12/28/2020
564759-PS-1	MANUF & TRADERS TRUST CO	R		1	1FE	5,644,000	101.9950	5,756,570	5,644,000	5,644,000					5.585	5.585	JD	2,627	315,217	12/28/2005	12/28/2020
564759-QB-7	MANUF & TRADERS TRUST CO	R		1	1FE	20,000,000	103.2500	20,650,000	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	113.3280	5,099,765	4,500,000	4,481,506		4,267			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	119.8060	5,990,310	5,000,000	4,991,015		153			6.600	6.621	AO	82,500	330,000	09/20/2007	10/01/2037

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	
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
565849-AK-2	MARATHON OIL CORP			1	2FE	24,939,250	92.1610	23,040,175	25,000,000	24,945,521		5,359			2.800	2.831	MN	116,667	703,889	10/24/2012	11/01/2022
56585A-AD-4	MARATHON PETROLEUM CORP	R			2FE	4,997,350	108.3270	5,416,335	5,000,000	4,997,983		228			5.125	5.186	MS	85,417	256,250	01/27/2011	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP			1	2FE	4,957,750	113.9710	5,698,555	5,000,000	4,959,215		534			6.500	6.605	MS	108,333	325,000	01/27/2011	03/01/2041
570535-AK-0	MARKEL CORPORATION				2FE	7,488,900	104.1900	7,814,258	7,500,000	7,490,239		905			4.900	4.917	JJ	183,750	366,479	06/27/2012	07/01/2022
570535-AM-6	MARKEL CORPORATION	R			2FE	7,487,925	94.1200	7,059,008	7,500,000	7,488,748		823			3.625	3.671	MS	68,724	152,552	03/05/2013	03/30/2023
570506-AM-7	MARKWEST ENERGY PART/FIN			1	3FE	5,085,000	108.5000	5,425,000	5,000,000	5,056,363		(9,671)			6.750	6.915	MN	56,250	337,500	10/27/2010	11/01/2020
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	256,875	105.7500	264,375	250,000	255,672		(777)			6.250	6.161	JD	694	15,625	05/31/2012	06/15/2022
570506-AP-0	MARKWEST ENERGY PART/FIN	R		1	3FE	2,866,500	105.7500	2,996,955	2,834,000	2,860,699		(3,669)			6.250	6.633	JD	7,872	177,125	05/17/2012	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	5,050,000	100.7500	5,037,500	5,000,000	5,049,878		(122)			5.500	5.877	FA	103,889		12/19/2013	02/15/2023
570506-AR-6	MARKWEST ENERGY PART/FIN			1	3FE	500,000	93.7500	468,750	500,000	500,000					4.500	4.500	JJ	10,375	11,563	01/07/2013	07/15/2023
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	4,951,500	100.7010	5,035,030	5,000,000	4,963,027		6,492			3.000	3.167	MS	50,000	150,000	03/09/2012	03/01/2019
571903-AJ-2	MARRIOTT INTERNATIONAL	R		1	2FE	14,895,800	100.7010	15,105,090	15,000,000	14,920,832		13,916			3.000	3.121	MS	150,000	450,000	03/09/2012	03/01/2019
571903-AL-7	MARRIOTT INTERNATIONAL INC			1	2FE	8,942,310	99.0310	8,912,745	9,000,000	8,944,211		1,901			3.375	3.511	AO	79,313		09/24/2013	10/15/2020
57169*-AQ-0	MARS, INC. SER G SR NTS DUE 2019	R			1	30,000,000	98.1290	29,438,640	30,000,000	30,000,000					2.720	2.720	AO	181,333	816,000	10/11/2012	10/11/2019
55259P-AD-8	MARSHALL & ILSLEY BANK	R	I		1FE	996,460	107.8920	1,078,920	1,000,000	998,903		326			5.000	5.038	JJ	22,778	50,000	11/19/2004	01/17/2017
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,748,758	113.6250	1,988,438	1,750,000	1,749,367		124			6.600	6.595	AO	24,383	115,500	04/16/2008	04/15/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	4,160,000	105.5000	4,220,000	4,000,000	4,088,497		(34,748)			8.875	8.689	AO	88,750	355,000	11/03/2011	04/01/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER	R		1	4FE	1,738,640	105.5000	1,780,840	1,688,000	1,711,543		(9,186)			8.875	8.967	AO	37,453	149,810	10/08/2010	04/01/2018
574599-BG-0	MASCO CORP				3FE	3,123,750	114.1510	3,424,527	3,000,000	3,092,539		(11,767)			7.125	6.512	MS	62,938	213,750	03/08/2011	03/15/2020
574599-BG-0	MASCO CORP	R			3FE	4,015,000	114.1510	4,566,036	4,000,000	4,012,265		(1,720)			7.125	7.071	MS	83,917	285,000	01/06/2011	03/15/2020
574599-BH-8	MASCO CORP				3FE	7,947,250	105.7500	8,354,250	7,900,000	7,945,194		(2,056)			5.950	5.863	MS	138,404	443,275	07/09/2013	03/15/2022
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE			1	5	4,579,900	57.0000	5,065,356	8,886,590	4,604,733		24,833			7.350	14.534	JJ			07/01/2013	07/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC				1FE	4,983,300	112.2710	5,613,570	5,000,000	4,984,254		253			5.900	5.921	MN	37,694	295,000	11/10/2009	11/15/2039
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN				1FE	4,962,750	90.3200	4,516,015	5,000,000	4,966,753		3,327			2.500	2.585	AO	25,694	125,000	10/10/2012	10/17/2022
57629W-BR-0	MASSMUTUAL GLOBAL FUNDIN	R			1FE	9,925,500	90.3200	9,032,030	10,000,000	9,933,506		6,654			2.500	2.585	AO	51,389	250,000	10/10/2012	10/17/2022
577081-AT-9	MATTEL INC				2FE	5,986,500	104.1120	6,246,702	6,000,000	5,990,273		1,215			4.350	4.382	AO	65,250	261,000	09/23/2010	10/01/2020
577081-AY-8	MATTEL INC			1	2FE	8,983,080	92.1540	8,293,896	9,000,000	8,984,269		1,189			3.150	3.181	MS	83,475	148,050	03/04/2013	03/15/2023
57772K-AB-7	MAXIM INTEGRATED PRODUCT			1	2FE	19,775,800	91.5560	18,311,140	20,000,000	19,790,774		14,974			3.375	3.509	MS	198,750	331,875	03/11/2013	03/15/2023
577778-BM-4	MAY DEPT STORES				2FE	3,839,798	117.8800	5,893,980	5,000,000	4,103,834		107,612			8.500	13.242	JD	35,417	425,000	03/23/2005	06/01/2019
579780-AH-0	MCCORMICK & CO			1	1FE	7,989,863	102.7110	7,754,711	7,550,000	7,897,022		(40,089)			3.900	3.200	JJ	135,774	294,450	08/16/2011	07/15/2021
58013M-EL-4	MCDONALD'S CORP				1FE	7,952,880	103.3990	8,271,904	8,000,000	7,963,586		4,216			3.625	3.696	MN	33,028	290,000	05/17/2011	05/20/2021
58013M-EQ-3	MCDONALD'S CORP	R			1FE	14,856,750	97.5710	14,635,590	15,000,000	14,887,526		19,480			1.875	2.022	MN	25,000	281,250	05/23/2012	05/29/2019
581557-AM-7	MCKESSON CORP				1FE	3,197,610	125.8110	3,774,342	3,000,000	3,144,873		(6,495)			7.650	7.080	MS	76,500	229,500	08/26/2002	03/01/2027
581557-AZ-8	MCKESSON CORP	R		1	1FE	9,988,600	89.5580	8,955,830	10,000,000	9,989,680		1,005			2.700	2.723	JD	12,000	278,250	11/29/2012	12/15/2022
58155Q-AG-8	MCKESSON CORP			1	1FE	9,987,800	90.4550	9,045,520	10,000,000	9,988,667		867			2.850	2.870	MS	83,917	148,042	03/05/2013	03/15/2023
581557-AV-7	MCKESSON HBOC INC				1FE	20,924,175	111.4840	21,739,458	19,500,000	20,200,867		(201,791)			5.700	4.469	MS	370,500	1,111,500	04/09/2010	03/01/2017
552690-A@-8	MDU RESOURCES GROUP INC				2	19,500,000	113.6530	22,162,245	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	108.2590	10,825,929	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	102.1930	20,438,640	20,000,000	19,983,921		18,697			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	109.0460	10,904,580	10,000,000	9,977,464		3,260			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	107.7180	2,154,356	2,000,000	1,999,491		8			5.900	5.897	MN	19,667	118,000	10/29/2009	11/01/2039
583491-AA-3	MECCANICA HOLDINGS USA		R		3FE	8,563,760	103.6970	8,295,776	8,000,000	8,357,519		(54,207)			6.250	5.307	JJ	230,556	500,000	11/12/2009	07/15/2019
583491-AB-1	MECCANICA HOLDINGS USA		R		3FE	6,910,960	93.8040	6,566,259	7,000,000	6,915,246		1,086			7.375	7.482	JJ	238,049	516,250	07/08/2009	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA		R		3FE	3,993,440	84.6310	3,385,220	4,000,000	3,993,794		93			6.250	6.137	JJ	115,278	250,000	10/20/2009	01/15/2040
58404J-AK-4	MEDASSETS INC TERM B LOAN			2	3FE	318,400	100.2920	320,934	320,000	318,243		(157)			4.000	4.268	MJSD	36	6,771	01/09/2013	12/13/2019
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	14,885,283	103.2270	15,226,012	14,750,000	14,798,866		(27,849)			2.750	2.558	MS	119,434	405,625	10/22/2010	09/15/2015
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	8,252,744	102.2500	8,180,000	8,000,000	8,239,885		(12,859)			6.375	6.194	AO	127,500	159,375	12/18/2013	04/01/2023
58445M-AP-7	MEDIACOM LLC/US			1	4FE	4,149,805	106.0000	4,187,000	3,950,000	4,140,566		(9,239)			7.250	6.546	FA	108,186		08/19/2013	02/15/2022
585055-AR-7	MEDTRONIC INC	R			1FE	6,999,370	103.1780	7,222,446	7,000,000	6,999,839		129			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	94.7210	4,736,025	5,000,000	4,992,090		137			4.500	4.507	MS	66,250	225,000	03/14/2012	03/15/2042
585055-AX-4	MEDTRONIC INC			1	1FE	9,969,400	97.1640	9,716,430	10,000,000	9,974,187		2,716			3.125	3.158	MS	92,014	312,500	03/14/2012	03/15/2022
585055-AX-4	MEDTRONIC INC	R		1	1FE	4,984,700	97.1640	4,858,215	5,000,000	4,987,093		1,358			3.125	3.158	MS	46,007	156,250	03/14/2012	03/15/2022
585055-AZ-9	MEDTRONIC INC			1	1FE	8,978,850	92.4990	8,324,910	9,000,000	8,980,267		1,417			2.750	2.781	AO	61,875	127,187	03/19/2013	04/01/2023
585055-AZ-9	MEDTRONIC INC	R		1	1FE	9,976,500	92.4990	9,249,900	10,000,000	9,978,075		1,575			2.750	2.781	AO	68,750	141,319	03/19/2013	04/01/2023
585515-AD-1	MELLON FUNDING CORP				1FE	1,554,930	104.0150	1,560,218	1,500,000	1,505,477		(5,725)			5.000	4.588	JD	6,250	75,000	05/05/2003	12/01/2014
589331-AD-9	MERCK & CO INC				1FE	5,467,446	120.9550	7,317,790	6,050,000	5,565,237		19,017			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	116.2430	5,812,150	5,000,000	5,895,370		(18,066)			5.850	4.644	JD	813	292,500	08/15/2011	06/30/2039

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
589331-AT-4	MERCK & CO INC	R		1	1FE	39,986,000	91.3430	36,537,320	40,000,000	39,987,636		1,263			2.400	2.406	MS	282,667	965,333	09/10/2012	09/15/2022
58933Y-AB-1	MERCK & CO INC	R			1FE	9,975,900	103.3000	10,329,970	10,000,000	9,990,022		4,727			2.250	2.347	JJ	103,750	225,000	12/07/2010	01/15/2016
58933Y-AC-9	MERCK & CO INC	R			1FE	8,421,900	97.1990	8,179,304	8,415,000	8,420,386		(1,284)			1.100	1.067	JJ	38,826	81,766	10/23/2012	01/31/2018
59001A-AN-2	MERITAGE HOMES CORP				4FE	4,015,940	108.0000	4,534,920	4,199,000	4,073,244		13,883			7.150	7.798	AO	63,382	300,229	07/18/2012	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				4FE	2,880,500	105.7500	2,892,263	2,735,000	2,875,097		(4,182)			7.000	6.193	AO	47,863	51,450	10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	4FE	310,000	99.5000	308,450	310,000	310,000					4.500	4.479	MS	4,650	6,510	05/23/2013	03/01/2018
590188-4M-7	MERRILL LYNCH & CO				2FE	3,056,220	110.0220	3,300,672	3,000,000	3,016,713		(6,390)			6.050	5.794	MN	22,688	181,500	08/16/2006	05/16/2016
59018Y-SU-6	MERRILL LYNCH & CO	R			1FE	2,045,146	100.3670	2,007,336	2,000,000	2,001,051		(11,650)			5.000	4.395	FA	41,111	100,000	12/17/2009	02/03/2014
59022C-CS-0	MERRILL LYNCH & CO	R			2FE	1,993,640	111.1570	2,223,132	2,000,000	1,997,460		673			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	106.0490	6,723,475	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	106.0490	2,290,648	2,160,000	2,160,000					5.460	5.460	FA	48,812	117,936	08/02/2005	08/02/2015
59217E-BW-3	MET LIFE GLOB FUNDING I	R			1FE	8,476,192	102.0730	8,165,800	8,000,000	8,050,412		(111,311)			5.125	3.672	JD	23,917	410,000	12/17/2009	06/10/2014
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,319,616	105.4320	9,837,832	9,331,000	9,323,428		1,539			3.650	3.670	JD	16,083	340,582	06/07/2011	06/14/2018
59217G-AG-4	MET LIFE GLOB FUNDING I	LS			1FE	668,184	105.4320	705,338	669,000	668,457		110			3.650	3.670	JD	1,153	24,419	06/07/2011	06/14/2018
59217G-AX-7	MET LIFE GLOB FUNDING I				1FE	8,995,410	93.1690	8,385,237	9,000,000	8,995,800		390			3.000	3.006	JJ	128,250	135,000	01/03/2013	01/10/2023
59217G-AX-7	MET LIFE GLOB FUNDING I	R			1FE	5,996,940	93.1690	5,590,158	6,000,000	5,997,200		260			3.000	3.006	JJ	85,500	90,000	01/03/2013	01/10/2023
59151K-AG-3	METHANEX CORP		A		2FE	7,969,200	105.8690	8,469,544	8,000,000	7,973,731		2,513			5.250	5.306	MS	140,000	420,000	02/21/2012	03/01/2022
591709-AM-2	METROPCS WIRELESS INC			1	3FE	1,354,375	103.7500	1,400,625	1,350,000	1,353,890		(485)			6.250	6.906	AO	21,094	45,000	03/08/2013	04/01/2021
591709-AM-2	METROPCS WIRELESS INC	R		1	3FE	658,125	103.7500	674,375	650,000	657,225		(900)			6.250	6.642	AO	10,156	21,667	03/08/2013	04/01/2021
591709-AP-5	METROPCS WIRELESS INC			1	3FE	3,535,150	103.2500	3,604,458	3,491,000	3,533,063		(2,087)			6.625	6.932	AO	57,820	123,349	08/13/2013	04/01/2023
591709-AP-5	METROPCS WIRELESS INC	M		1	3FE	6,099,850	103.2500	6,204,293	6,009,000	6,094,179		(5,671)			6.625	6.877	AO	99,524	212,318	08/13/2013	04/01/2023
591894-BY-5	METROPOLITAN EDISON			1	2FE	8,487,930	93.3490	7,934,657	8,500,000	8,488,744		814			3.500	3.518	MS	87,597	148,750	03/12/2013	03/15/2023
G6043#-AA-3	METROPOLITAN HOUSING TRUST LIMITED 10-YE		D		1	15,759,000	176.9590	15,926,345	15,759,000	14,906,339				276,950	4.860	4.860	AO	142,877	687,690	04/20/2006	04/20/2016
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN			2	3FE	1,957,725	99.8960	1,977,941	1,980,000	1,961,898		4,173			2.919	3.244	MJSD	160	32,485	01/11/2013	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN			2	3FE	2,462,625	100.1880	2,479,653	2,475,000	2,464,154		1,529			3.500	3.670	MJSD	241	90,179	01/07/2013	12/20/2019
552953-CA-7	MGM RESORTS INTL				4FE	3,108,750	105.7500	3,172,500	3,000,000	3,100,890		(7,860)			6.625	6.082	JD	8,833	195,990	03/12/2013	12/15/2021
594088-AJ-5	MICHAELS STORES INC TERM LOAN B			2	3FE	1,990,000	100.3120	1,996,209	1,990,000	1,990,000					3.750	3.983	JAJO	7,974	58,444	02/14/2013	01/28/2020
594918-AH-7	MICROSOFT CORP				1FE	32,646,640	101.9240	34,654,228	34,000,000	32,998,430		128,349			3.000	3.499	AO	255,000	1,020,000	03/11/2011	10/01/2020
594918-AH-7	MICROSOFT CORP	R			1FE	24,784,000	101.9240	25,481,050	25,000,000	24,847,216		20,058			3.000	3.105	AO	187,500	750,000	09/22/2010	10/01/2020
594918-AJ-3	MICROSOFT CORP				1FE	20,170,790	94.9970	19,665,370	20,701,000	20,194,370		6,083			4.500	4.700	AO	232,886	931,545	09/07/2011	10/01/2040
594918-AL-8	MICROSOFT CORP				1FE	9,974,700	105.5890	10,558,900	10,000,000	9,981,025		2,266			4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP				1FE	27,719,100	107.1370	26,784,200	25,000,000	27,606,789		(48,951)			5.300	4.635	FA	526,319	1,325,000	08/15/2011	02/08/2041
594918-AQ-7	MICROSOFT CORP	R			1FE	4,971,350	90.3390	4,516,950	5,000,000	4,974,330		2,595			2.125	2.194	MN	13,576	108,611	11/02/2012	11/15/2022
59562V-AM-9	MIDAMERICAN ENERGY HLDGS				2FE	5,497,635	113.6060	6,248,352	5,500,000	5,497,911		43			6.125	6.128	AO	84,219	336,875	03/21/2006	04/01/2036
59565X-AA-8	MIDCONTINENT COMM & FIN			1	4FE	5,052,500	100.7500	5,037,500	5,000,000	5,049,823		(2,677)			6.250	7.310	FA	131,076		08/21/2013	08/01/2021
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B			2	4FE	717,688	100.0500	718,046	717,688	717,688					3.501	3.842	FMAN	2,023	30,433	11/15/2012	12/31/2016
59565A-AA-8	MIDCONTINENT EXPRESS PIP	R			2FE	8,096,588	102.1120	8,168,976	8,000,000	8,015,795		(21,547)			5.450	5.159	MS	128,378	436,000	12/17/2009	09/15/2014
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.				2FE	47,023,200	102.9600	48,415,181	47,023,200	47,023,200					6.000	6.000	MS	830,743	2,796,615	08/17/2011	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP			2	2FE	5,000,000	98.8200	4,940,995	5,000,000	5,000,000					5.250	5.250	MAR	63,438		10/01/2013	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE	R			2FE	5,695,710	102.1380	5,817,458	5,695,710	5,695,710					5.330	5.330	MJSD	843	389,264	08/26/2010	06/30/2027
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO	R			2	15,111,111	106.0820	16,030,111	15,111,111	16,360,736		(125,179)			5.410	5.410	JD	24,980	868,607	12/20/2006	12/20/2021
605417-BX-1	MISSISSIPPI POWER CO	R			1FE	9,983,200	102.8200	10,282,000	10,000,000	9,990,366		3,303			2.350	2.380	AO	49,611	235,000	10/11/2011	10/15/2016
605417-BZ-6	MISSISSIPPI POWER CO				1FE	9,944,500	86.7520	8,675,190	10,000,000	9,946,225		968			4.250	4.287	MS	125,139	425,000	03/05/2012	03/15/2042
608190-AH-7	MOHAWK INDUSTRIES INC			3	2FE	4,938,500	109.5000	5,310,750	4,850,000	4,886,995		(16,704)			6.375	6.413	JJ	142,570	309,188	07/26/2010	01/15/2016
608190-AH-7	MOHAWK INDUSTRIES INC	R		3	2FE	2,070,000	109.5000	2,190,000	2,000,000	2,029,509		(13,306)			6.375	6.089	JJ	58,792	127,500	09/23/2010	01/15/2016
609350-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN			2	4FE	2,987,425	100.8440	3,002,630	2,977,500	2,986,674		(751)			4.250	4.313	MJSD	352	32,366	05/01/2013	03/28/2020
61166W-AH-4	MONSANTO CO	R		1	1FE	4,994,200	90.5790	4,528,960	5,000,000	4,994,974		529			2.200	2.216	JJ	50,722	110,917	07/09/2012	07/15/2022
61532X-AC-0	MONUMENTAL GLOBAL FUNDING		R		1FE	15,123,180	100.1580	15,023,730	15,000,000	15,001,347		(34,162)			5.250	5.010	JJ	363,125	787,500	12/17/2009	01/15/2014
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW			2	4	518,821	95.2500	494,771	519,445	518,831		1,806			3.667	5.123	JAJO	106	17,448	11/30/2007	05/10/2014
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B			2	4	2,707,845	95.2500	2,582,333	2,711,111	2,707,896		9,481			3.667	5.129	JAJO	552	75,365	10/01/2007	05/10/2014
61746B-DJ-2	MORGAN STANLEY				1FE	12,952,810	97.3070	12,649,845	13,000,000	12,956,172		3,362			3.750	3.794	FA	170,625	243,750	02/20/2013	02/25/2023
61746B-DJ-2	MORGAN STANLEY	R			1FE	4,981,850	97.3070	4,865,325	5,000,000	4,983,143		1,293			3.750	3.794	FA	65,625	93,750	02/20/2013	02/25/2023
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/	R		2	2	7,060,000	98.5540	6,957,912	7,060,000	7,060,000					6.900	6.900	MS	162,380	487,140	03/26/2008	03/01/2018
61945C-AA-1	MOSAIC CO	R		1	2FE	8,917,920	97.8890	8,809,965	9,000,000	8,933,181		7,138			3.750	3.887	MN	43,125	337,500	10/17/2011	11/15/2021
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	9,980,400	113.5620	11,356,170	10,000,000	9,986,875		1,770			5.750	5.784	JJ	265,139	575,000	01/06/2010	01/15/2020
62425*-AA-5	MOUNTAIN PRAIRIE WIND, LLC 6.56% SEN SEC				2FE	3,791,318	101.9860	3,866,596	3,791,318	3,791,318					6.560	6.560	JD	11,054	249,464	03/25/2010	03/25/2030
62425*-AA-5	MOUNTAIN PRAIRIE WIND, LLC 6.56% SEN SEC	R			2FE	4,739,147	101.9860	4,833,245	4,739,147	4,739,147					6.560	6.560	JD	13,817	311,830	03/25/2010	03/25/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62402X-BE-0	MT FUEL SUPPLY				1FE	7,000,000	114.6350	8,024,415	7,000,000	6,960,689		8,881			6.850	6.850	AO	119,875	479,500	10/03/1997	10/10/2017
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1			2	3FE	3,779,144	100.2710	3,778,970	3,768,757	3,743,985		14,225			4.250	4.057	MJSD	7,119	165,706	08/01/2012	06/29/2018
C5864#-AD-1	MULLEN GROUP SERIES D		C		2	18,696,581	103.3670	21,707,156	18,696,581	19,764,706				(1,325,984)	5.760	5.760	JD	570,437	1,180,740	06/29/2006	06/30/2018
626717-AA-0	MURPHY OIL CORP				2FE	4,353,934	106.8350	4,353,510	4,075,000	4,320,624		(9,195)			7.050	6.420	MN	47,881	287,288	01/06/2010	05/01/2029
626717-AD-4	MURPHY OIL CORP			1	2FE	997,860	95.1410	951,408	1,000,000	998,150		181			4.000	4.045	JD	3,333	40,000	05/15/2012	06/01/2022
626717-AD-4	MURPHY OIL CORP	R		1	2FE	997,860	95.1410	951,408	1,000,000	998,150		181			4.000	4.045	JD	3,333	40,000	05/15/2012	06/01/2022
626717-AF-9	MURPHY OIL CORP			1	2FE	4,979,700	92.4010	4,620,025	5,000,000	4,981,558		1,713			3.700	3.752	JD	15,417	185,514	11/27/2012	12/01/2022
626717-AF-9	MURPHY OIL CORP	R		1	2FE	4,979,700	92.4010	4,620,025	5,000,000	4,981,558		1,713			3.700	3.752	JD	15,417	185,514	11/27/2012	12/01/2022
628530-AL-1	MYLAN INC			1	2FE	5,120,645	113.1540	5,261,670	4,650,000	4,935,105		(70,044)			7.875	6.018	JJ	168,853	366,188	04/14/2011	07/15/2020
628530-AL-1	MYLAN INC	R		1	2FE	4,446,563	113.1540	4,809,054	4,250,000	4,373,386		(25,415)			7.875	7.567	JJ	154,328	334,688	03/10/2011	07/15/2020
628530-AP-2	MYLAN INC			1	2FE	1,028,750	106.5600	1,065,595	1,000,000	1,015,607		(4,899)			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	109.5060	1,095,060	1,000,000	979,223		12,799			7.550	9.105	JD	3,356	75,500	07/24/2000	06/15/2015
629568-AX-4	NABORS INDUSTRIES INC				2FE	17,149,260	100.1170	17,019,924	17,000,000	17,139,497		(13,545)			4.625	4.520	MS	231,507	1,017,500	01/31/2013	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT		F	2	1FE	9,054,433	105.0000	9,723,105	9,260,100	9,098,993		5,765			6.267	6.154	JD	1,632	580,591	03/29/2007	12/31/2033
62983P-AA-3	NAKILAT INC. SR SEC 6.067% 12/31/33		F	2	1FE	25,000,000	104.5000	26,125,000	25,000,000	25,000,000					6.067	6.067	JD	4,213	1,516,750	12/07/2006	12/31/2033
631005-BB-0	NARRAGANSETT ELECTRIC				1FE	5,000,000	107.4100	5,370,520	5,000,000	5,000,000					4.534	4.534	MS	66,751	226,700	03/17/2010	03/15/2020
631005-BB-0	NARRAGANSETT ELECTRIC	R			1FE	3,000,000	107.4100	3,222,312	3,000,000	3,000,000					4.534	4.534	MS	40,050	136,020	03/17/2010	03/15/2020
631103-AE-8	NASDAQ OMX GROUP	R			2FE	4,062,840	108.2300	4,329,212	4,000,000	4,038,763		(8,460)			5.250	5.036	JJ	96,250	210,000	01/03/2011	01/16/2018
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	20,006,600	103.2100	20,642,020	20,000,000	20,003,778		(1,298)			2.200	2.193	AO	88,000	440,000	10/13/2011	10/19/2016
635300-AE-9	NATIONAL CINEMEDIA LLC			1	3FE	3,341,775	103.2500	3,407,250	3,300,000	3,339,545		(2,221)			6.000	6.028	AO	41,800	168,000	08/02/2013	04/15/2022
635300-AE-9	NATIONAL CINEMEDIA LLC	R		1	3FE	1,138,170	103.2500	1,161,563	1,125,000	1,136,607		(1,491)			6.000	5.966	AO	14,250	67,500	12/13/2012	04/15/2022
636180-BL-4	NATIONAL FUEL GAS CO	R		1	2FE	4,986,650	94.3740	4,718,695	5,000,000	4,987,628		978			3.750	3.804	MS	62,500	102,083	02/12/2013	03/01/2023
195674-H#-6	NATIONAL GRID / COLONIAL GAS				1	19,000,000	120.0000	22,800,000	19,000,000	18,962,685		2,849			8.800	8.800	JD	4,644	1,672,000	12/31/1998	07/01/2022
743753-C#-2	NATIONAL GRID / NARRAGANSETT ELEC / PROV				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 /				1FE	7,500,000	120.0000	9,000,000	7,500,000	7,356,079		10,582			8.460	8.462	MS	160,388	634,500	12/31/1998	09/30/2022
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC			1	2	2,351,000	100.6360	2,365,948	2,351,000	2,348,326		1,399			9.410	9.597	MON	8,603	217,766	12/31/1998	10/17/2015
637071-AJ-0	NATIONAL OILWELL VARCO I			1	1FE	19,928,000	92.0300	18,406,080	20,000,000	19,935,095		6,377			2.600	2.652	JD	43,333	535,889	11/15/2012	12/01/2022
637432-MQ-5	NATIONAL RURAL UTIL COOP			1	1FE	4,982,800	97.1470	4,857,355	5,000,000	4,985,686		1,529			3.050	3.227	FA	57,611	152,500	01/26/2012	02/15/2022
637432-KV-6	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,676,539	92.2320	1,758,873	1,907,000	1,758,873		14,228			0.000	0.814	NA			02/01/2008	12/15/2023
637432-LG-8	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,745,038	96.0070	1,831,820	1,908,000	1,831,820		15,000			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	95.1650	1,814,791	1,907,000	1,814,791		15,040			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	94.5070	1,803,196	1,908,000	1,803,196		14,587			0.000	0.814	NA			02/01/2008	12/15/2020
637432-LK-9	NATIONAL RURAL UTIL COOP CLN ENGY 08A	@R			1FE	1,701,635	93.6680	1,786,256	1,907,000	1,786,256		14,626			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	92.6530	1,767,818	1,908,000	1,767,818		14,999			0.000	0.854	NA			02/01/2008	12/15/2022
637640-AF-0	NATIONAL SEMICONDUCTOR	R			1FE	3,955,080	104.2310	4,169,244	4,000,000	3,987,580		9,197			3.950	4.223	AO	33,356	158,000	03/31/2010	04/15/2015
63859W-AB-5	NATIONWIDE BLDG SOCIETY		F		2FE	2,034,920	100.1580	2,003,164	2,000,000	2,000,184		(4,666)			5.250	5.007	JJ	48,417	105,000	01/01/2005	01/15/2014
63618E-AR-2	NATL FUEL GAS				2FE	5,111,250	117.1100	5,855,510	5,000,000	5,053,425		(2,868)			7.375	7.485	FA	153,646	368,750	07/17/1997	06/13/2025
636274-AC-6	NATL GRID PLC		F		2FE	2,011,120	112.4580	2,249,168	2,000,000	2,004,561		(1,582)			6.300	6.201	FA	52,500	126,000	05/14/2009	08/01/2016
636274-AC-6	NATL GRID PLC	R	F		2FE	13,615,276	112.4580	15,304,464	13,609,000	13,613,318		(1,502)			6.300	6.286	FA	357,236	857,367	05/14/2009	08/01/2016
63946B-AD-2	NBC UNIVERSAL				1FE	14,976,750	111.7750	16,766,190	15,000,000	14,983,944		2,095			5.150	5.170	AO	130,896	772,500	04/27/2010	04/30/2020
63946B-AE-0	NBC UNIVERSAL				1FE	10,555,200	105.8420	10,584,220	10,000,000	10,438,556		(51,903)			4.375	3.680	AO	109,375	437,500	09/08/2011	04/01/2021
63946B-AE-0	NBC UNIVERSAL	R			1FE	5,053,600	105.8420	5,292,110	5,000,000	5,042,171		(4,875)			4.375	4.238	AO	54,688	218,750	07/28/2011	04/01/2021
63946B-AF-7	NBC UNIVERSAL				1FE	4,998,650	114.9630	5,748,145	5,000,000	4,998,713		18			6.400	6.402	AO	54,222	320,000	04/27/2010	04/30/2040
63946B-AG-5	NBC UNIVERSAL				1FE	4,986,050	109.3840	5,469,185	5,000,000	4,986,635		192			5.950	5.967	AO	74,375	297,500	09/27/2010	04/01/2041
63946C-AD-0	NBCUNIVERSAL ENTERPRISE				1FE	9,994,300	97.8180	9,781,790	10,000,000	9,994,983		683			1.974	2.008	AO	41,673	112,957	03/20/2013	04/15/2019
628783-AR-3	NBTY, INC. TERM B-2 LOAN			2	3FE	1,709,871	100.5360	1,719,036	1,709,871	1,709,871					3.500	3.749	MJSD	166	80,625	09/28/2012	10/02/2017
628865-AA-5	NCR CORP			1	3FE	300,000	101.8750	305,625	300,000	300,000					5.875	6.512	JD	588		12/05/2013	12/15/2021
628865-AC-1	NCR CORP			1	3FE	1,500,000	102.1250	1,531,875	1,500,000	1,500,000					6.375	6.903	JD	3,188		12/05/2013	12/15/2023
62886E-AH-1	NCR CORP			1	3FE	10,065,268	95.7500	9,766,500	10,200,000	10,069,298		4,031			4.625	5.665	FA	178,217	166,500	11/27/2013	02/15/2021
62886E-AJ-7	NCR CORP			1	3FE	9,123,728	95.1250	8,827,600	9,280,000	9,128,273		4,546			5.000	6.060	JJ	213,956	73,750	08/16/2013	07/15/2022
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A			2	2FE	36,221,190	105.0850	38,063,092	36,221,190	36,367,854					6.210	6.210	MJSD	6,350	2,263,077	01/25/2008	06/30/2027
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A	R		2	2FE	3,771,471	105.0850	4,229,232	4,024,577	3,847,728		13,177			6.210	6.860	MJSD	706	251,963	06/27/2008	06/30/2027
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION TRANCHE B				2FE	10,000,000	103.7320	10,373,183	10,000,000	10,000,000					6.550	6.550	MJSD	1,819	491,250	01/25/2008	07/15/2027
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	3FE	1,700,000	103.0000	1,751,000	1,700,000	1,700,000					5.875	6.379	MS	29,408	99,875	03/12/2012	03/15/2022
64128X-AC-4	NEUBERGER BERMAN GRP/FIN	R		1	3FE	2,660,000	103.0000	2,678,000	2,600,000	2,649,597		(6,549)			5.875	5.850	MS	44,976	152,750	05/18/2012	03/15/2022
641423-BW-7	NEVADA POWER CO				1FE	2,487,145	118.4050	2,960,133	2,500,000	2,492,783		1,310			6.500	6.575	FA	67,708	162,500	06/10/2009	08/01/2018
641423-BY-3	NEVADA POWER CO				1FE	4,995,850	121.6740	6,083,720	5,000,000	4,997,489		386			7.125	7.172	MS	104,896	356,250	02/25/2009	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
641423-BY-3	NEVADA POWER CO	R			1FE	4,607,876	121.6740	5,615,274	4,615,000	4,610,656		664			7.125	7.182	MS	96,819	328,819	04/09/2009	03/15/2019
64952W-AW-3	NEW YORK LIFE GLOBAL FDG	R			1FE	9,972,800	103.1970	10,319,700	10,000,000	9,992,296		5,545			3.000	3.059	MN	47,500	300,000	04/29/2010	05/04/2015
64952W-BC-6	NEW YORK LIFE GLOBAL FDG	R			1FE	9,980,400	103.5010	10,350,090	10,000,000	9,989,756		3,866			2.450	2.492	JJ	113,653	245,000	07/07/2011	07/14/2016
64952W-BK-8	NEW YORK LIFE GLOBAL FDG	R			1FE	14,972,550	96.8000	14,520,060	15,000,000	14,978,821		5,354			1.300	1.339	AO	33,042	195,542	10/22/2012	10/30/2017
650119-AA-8	NEW YORK UNIVERSITY 2009 E	R		2	1FE	7,500,000	106.1700	7,962,765	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	83.1840	9,982,128	12,000,000	11,988,157		1,231			4.450	4.465	MN	68,233	534,000	11/07/2011	11/15/2021
65120F-AC-8	NEWCREST FINANCE PTY LTD		F		2FE	6,959,330	79.9000	5,592,972	7,000,000	6,963,529		3,374			4.200	4.272	AO	73,500	294,000	09/24/2012	10/01/2022
651229-AK-2	NEWELL RUBBERMAID INC	R			2FE	13,994,400	104.8850	14,683,914	14,000,000	13,996,014		502			4.700	4.713	FA	248,578	658,000	08/02/2010	08/15/2020
651229-AM-8	NEWELL RUBBERMAID INC			1	2FE	9,968,200	97.8510	9,785,140	10,000,000	9,972,328		2,696			4.000	4.042	JD	17,778	400,000	06/11/2012	06/15/2022
651229-AM-8	NEWELL RUBBERMAID INC	R		1	2FE	4,984,100	97.8510	4,892,570	5,000,000	4,986,164		1,348			4.000	4.042	JD	8,889	200,000	06/11/2012	06/15/2022
651290-AK-4	NEWFIELD EXPLORATION CO			1	3FE	4,472,625	103.8500	4,725,175	4,550,000	4,501,788		9,023			7.125	8.901	MN	41,424	324,188	06/30/2010	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	5,443,520	107.1250	5,677,625	5,300,000	5,387,556		(21,791)			6.875	6.757	FA	151,823	364,375	11/19/2012	02/01/2020
651290-AN-8	NEWFIELD EXPLORATION CO	R		1	3FE	5,331,250	107.1250	5,356,250	5,000,000	5,211,369		(44,793)			6.875	5.751	FA	143,229	343,750	03/03/2011	02/01/2020
651290-AP-3	NEWFIELD EXPLORATION CO				3FE	941,719	103.0000	901,250	875,000	936,865		(4,854)			5.750	4.688	JJ	21,103	25,156	03/14/2013	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO				3FE	3,197,500	99.5000	3,084,500	3,100,000	3,191,297		(5,723)			5.625	5.261	JJ	87,188	133,438	03/14/2013	07/01/2024
651587-AF-4	NEWMARKET CORP				2FE	4,991,752	95.2630	4,763,150	5,000,000	4,992,226		475			4.100	4.119	JD	9,111	202,153	04/30/2013	12/15/2022
651587-AF-4	NEWMARKET CORP	R			2FE	14,975,255	95.2630	14,289,450	15,000,000	14,976,678		1,424			4.100	4.119	JD	27,333	606,458	04/30/2013	12/15/2022
651639-AM-8	NEWMONT MINING CORP				2FE	10,322,700	88.4520	8,845,200	10,000,000	10,310,293		(5,305)			6.250	6.030	AO	156,250	625,000	04/26/2011	10/01/2039
651639-AN-6	NEWMONT MINING CORP	R		1	2FE	16,374,435	85.1190	14,044,553	16,500,000	16,393,989		10,931			3.500	3.602	MS	170,042	726,250	03/05/2012	03/15/2022
651639-AP-1	NEWMONT MINING CORP			1	2FE	6,939,940	74.0440	5,183,073	7,000,000	6,941,615		941			4.875	4.937	MS	100,479	341,250	03/05/2012	03/15/2042
652478-AQ-1	NEWS AMERICA HOLDINGS	R			2FE	489,993	125.1160	625,581	500,000	495,861		708			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	117.1380	7,028,298	6,000,000	6,373,236		(25,066)			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	117.0640	11,706,400	10,000,000	10,564,789		(22,965)			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	104.4220	22,972,840	22,000,000	21,967,396		32,381			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	110.6970	7,195,273	6,500,000	6,161,908		7,058			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	113.6750	19,893,195	17,500,000	17,041,815		8,738			6.400	6.633	JD	49,778	1,120,000	05/04/2006	12/15/2035
652482-CG-3	NEWS AMERICA INC				2FE	9,931,106	94.0050	9,400,530	10,000,000	9,937,035		5,929			3.000	3.083	MS	88,333	300,833	01/18/2013	09/15/2022
652482-CG-3	NEWS AMERICA INC	R			2FE	9,931,106	94.0050	9,400,530	10,000,000	9,937,035		5,929			3.000	3.083	MS	88,333	300,833	01/18/2013	09/15/2022
65334H-AE-2	NEXEN INC		A		1FE	2,899,380	106.7970	3,203,904	3,000,000	2,905,014		2,141			5.875	6.144	MS	54,344	179,250	03/18/2011	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	5,099,400	113.8320	5,691,575	5,000,000	5,094,771		(1,762)			6.400	6.244	MN	40,889	325,000	03/18/2011	05/15/2037
65334H-AJ-1	NEXEN INC		A		1FE	7,955,600	127.5260	10,202,072	8,000,000	7,957,690		535			7.500	7.547	JJ	251,667	608,000	07/27/2009	07/30/2039
65334H-AK-8	NEXEN INC	R	A		1FE	6,986,070	115.2810	8,069,642	7,000,000	6,991,195		1,284			6.200	6.227	JJ	182,039	441,000	07/27/2009	07/30/2019
65339K-AG-5	NEXTERA ENERGY CAPITAL			1	2FE	4,999,950	93.7950	4,689,740	5,000,000	4,999,952		2			3.625	3.636	JD	8,056	95,156	06/03/2013	06/15/2023
65339K-AG-5	NEXTERA ENERGY CAPITAL	R		1	2FE	4,999,950	93.7950	4,689,740	5,000,000	4,999,952		2			3.625	3.636	JD	8,056	95,156	06/03/2013	06/15/2023
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	5,000,000	110.5450	5,527,270	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	R			1	29,994,184	103.2260	30,967,809	30,000,000	29,975,008		11,214			2.860	2.860	FA	357,500	786,500	02/21/2013	02/01/2016
65409Q-BA-9	NIELSEN FINANCE LLC		R	1	3FE	993,133	97.2500	972,500	1,000,000	993,414		281			4.500	5.422	AO	11,250	22,500	08/29/2013	10/01/2020
65409Q-AY-8	NIELSEN FINANCE LLC/CO			1	3FE	2,706,250	108.0000	2,700,000	2,500,000	2,616,094		(37,278)			7.750	6.032	AO	40,903	193,750	05/23/2012	10/15/2018
65409Q-AY-8	NIELSEN FINANCE LLC/CO	R		1	3FE	10,307,500	108.0000	10,260,000	9,500,000	9,935,003		(139,559)			7.750	6.066	AO	155,431	736,250	03/04/2011	10/15/2018
654106-AC-7	NIKE INC	R		1	1FE	9,983,000	89.4130	8,941,290	10,000,000	9,984,039		1,039			2.250	2.273	MN	37,500	115,625	04/23/2013	05/01/2023
654679-AB-5	NISKA GAS STORAGE US/CAN			1	4FE	5,781,250	104.0000	5,980,000	5,750,000	5,763,387		(5,314)			8.875	9.731	MS	150,259	510,313	06/11/2010	03/15/2018
654679-AB-5	NISKA GAS STORAGE US/CAN	R		1	4FE	1,012,500	104.0000	1,040,000	1,000,000	1,008,684		(3,450)			8.875	11.030	MS	26,132	88,750	11/16/2012	03/15/2018
65473Q-AL-7	NISOURCE FINANCE CORP	R			2FE	999,640	102.4590	1,024,588	1,000,000	999,978		54			5.400	5.404	JJ	24,900	54,000	10/21/2005	07/15/2014
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	27,056,158	111.1990	30,212,795	27,170,000	27,107,672		7,506			5.450	5.491	MS	436,003	1,480,765	09/07/2005	09/15/2020
65473Q-AR-4	NISOURCE FINANCE CORP	LS			2FE	328,617	111.1990	366,957	330,000	329,243		91			5.450	5.491	MS	5,296	17,985	09/07/2005	09/15/2020
65473Q-AW-3	NISOURCE FINANCE CORP				2FE	7,898,400	106.8780	8,550,224	8,000,000	7,902,281		1,349			6.250	6.354	JD	22,222	500,000	12/01/2010	12/15/2040
65473Q-BA-0	NISOURCE FINANCE CORP	R		1	2FE	4,979,650	96.2240	4,811,210	5,000,000	4,982,108		1,605			3.850	3.976	FA	72,722	225,118	06/11/2012	02/15/2023
65473Q-B*-3	NISOURCE INC / NISOURCE FINANCE CORP				2	20,000,000	106.7130	21,342,548	20,000,000	20,000,000					5.890	5.890	MN	107,983	1,178,000	11/28/2005	11/28/2025
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018			2	2	7,350,000	114.6790	8,428,920	7,350,000	7,335,251		2,476			7.150	7.151	JD	43,794	530,888	06/15/1998	06/01/2018
654894-AE-4	NOBLE ENERGY INC	R			2FE	5,062,500	113.4520	5,672,590	5,000,000	5,040,394		(2,774)			7.250	7.133	AO	76,528	362,500	12/04/2002	10/15/2023
655044-AA-3	NOBLE ENERGY INC				2FE	5,220,000	101.2370	5,061,860	5,000,000	5,015,376		(52,062)			5.250	4.163	AO	55,417	262,500	10/19/2009	04/15/2014
655044-AA-3	NOBLE ENERGY INC	R			2FE	9,949,400	101.2370	10,123,720	10,000,000	9,998,144		6,246			5.250	5.316	AO	110,833	525,000	04/14/2004	04/15/2014
655044-AF-2	NOBLE ENERGY INC			1	2FE	11,698,274	102.8250	12,036,683	11,706,000	11,699,616		664			4.150	4.169	JD	21,591	485,799	12/05/2011	12/15/2021
655044-AF-2	NOBLE ENERGY INC	M		1	2FE	5,290,506	102.8250	5,443,550	5,294,000	5,291,113		301			4.150	4.169	JD	9,764	219,701	12/05/2011	12/15/2021
65504L-AB-3	NOBLE HOLDING INTL LTD		E		2FE	5,000,000	103.6910	5,184,550	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	R	E		2FE	6,631,713	105.5370	7,018,230	6,650,000	6,637,003		1,634			4.900	4.944	FA	135,771	325,850	07/21/2010	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		E		2FE	4,998,600	104.4240	5,221,195	5,000,000	4,998,662		19			6.200	6.208	FA	129,167	310,000	07/21/2010	08/01/2040

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 (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
65504L-AF-4	NOBLE HOLDING INTL LTD		E		2FE	9,986,000	103.5020	10,350,220	10,000,000	9,989,404		1,221			4.625	4.687	MS	154,167	462,500	01/31/2011	03/01/2021
65504L-AG-2	NOBLE HOLDING INTL LTD		E		2FE	3,975,560	103.0430	4,121,712	4,000,000	3,976,478		334			6.050	6.128	MS	80,667	242,000	01/31/2011	03/01/2041
65504L-AJ-6	NOBLE HOLDING INTL LTD		E		2FE	99,756	97.7620	97,762	100,000	99,795		21			3.950	4.026	MS	1,163	3,950	02/07/2012	03/15/2022
65504L-AJ-6	NOBLE HOLDING INTL LTD	M	E		2FE	4,888,044	97.7620	4,790,318	4,900,000	4,889,938		1,019			3.950	4.026	MS	56,990	193,550	02/07/2012	03/15/2022
655664-AM-2	NORDSTROM INC				1FE	1,113,944	102.5700	1,025,698	1,000,000	1,011,496		(26,885)			6.750	3.936	JD	5,625	67,500	12/17/2009	06/01/2014
655664-AN-0	NORDSTROM INC				1FE	4,978,250	109.4360	5,471,805	5,000,000	4,985,084		1,972			4.750	4.818	MN	39,583	237,500	04/20/2010	05/01/2020
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	1,378,132	124.4130	1,544,581	1,241,500	1,338,231		(3,016)			7.250	5.975	FA	34,003	90,009	02/25/2003	02/15/2031
655844-AQ-1	NORFOLK SOUTHERN CORP	R			2FE	2,900,312	124.4130	3,250,277	2,612,500	2,816,328		(6,355)			7.250	5.975	FA	71,553	189,406	02/25/2003	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP				2FE	5,870,584	103.3210	6,387,298	6,182,000	6,153,425		38,324			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	113.9320	3,417,951	3,000,000	2,995,884		832			5.750	5.781	AO	43,125	172,500	04/01/2008	04/01/2018
655844-BH-0	NORFOLK SOUTHERN CORP				2FE	11,954,586	95.4700	18,160,303	19,022,000	12,090,556		62,360			4.837	8.286	AO	230,024	920,094	09/15/2011	10/01/2041
655844-BH-0	NORFOLK SOUTHERN CORP	R			2FE	1,113,592	95.4700	1,247,793	1,307,000	1,117,737		1,897			4.837	6.126	AO	15,805	63,220	09/15/2011	10/01/2041
655844-BJ-6	NORFOLK SOUTHERN CORP	R		1	2FE	34,627,950	94.4760	33,066,670	35,000,000	34,686,234		32,868			3.000	3.140	AO	262,500	1,050,000	03/12/2012	04/01/2022
655844-BL-1	NORFOLK SOUTHERN CORP			1	2FE	4,951,851	92.3680	4,618,395	5,000,000	4,954,444		2,593			2.903	3.021	FA	54,834	72,575	05/24/2013	02/15/2023
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	6,978,720	112.9710	7,907,956	7,000,000	6,989,737		2,149			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	109.7380	7,681,667	7,000,000	6,987,536		220			5.350	5.347	MN	62,417	374,500	11/09/2009	11/01/2039
665772-CX-3	NORTHERN STATES PWR-MINN	R		1	1FE	9,981,700	91.8380	9,183,750	10,000,000	9,982,694		994			2.600	2.618	MN	33,222	126,389	05/13/2013	05/15/2023
665789-AV-5	NORTHERN STATES PWR-WISC				1FE	4,971,300	113.9270	5,696,345	5,000,000	4,988,386		2,099			5.250	5.306	AO	65,625	262,500	09/25/2003	10/01/2018
665859-AK-0	NORTHERN TRUST CORP	R			1FE	15,000,000	101.4460	15,216,945	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	11,636,370	102.8490	11,981,874	11,650,000	11,640,182		1,252			3.450	3.464	MN	63,638	401,925	11/01/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORP				1FE	6,969,410	101.4750	7,103,264	7,000,000	6,975,717		2,735			3.375	3.428	FA	84,000	236,250	08/17/2011	08/23/2021
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	5,307,000	127.5350	5,101,412	4,000,000	5,014,891		(35,161)			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	110.5300	8,842,376	8,000,000	7,991,929		1,222			5.050	5.073	FA	168,333	404,000	07/27/2009	08/01/2019
666807-BD-3	NORTHROP GRUMMAN CORP				2FE	4,640,600	98.1920	4,909,605	5,000,000	4,655,821		5,471			5.050	5.549	MN	32,264	252,500	01/21/2011	11/15/2040
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	5,142,150	99.3940	4,969,675	5,000,000	5,110,662		(13,481)			3.500	3.154	MS	51,528	175,000	08/09/2011	03/15/2021
666807-BE-1	NORTHROP GRUMMAN CORP	O			2FE	11,884,121	99.3940	11,554,494	11,625,000	11,827,428		(24,586)			3.500	3.227	MS	119,802	700,000	08/18/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	9,946,200	93.2760	9,327,550	10,000,000	9,948,824		2,624			3.250	3.378	FA	190,486		05/28/2013	08/01/2023
666807-AQ-5	NORTHROP-GRUMMAN CORP				2FE	17,221,190	123.9200	23,544,857	19,000,000	17,703,870		57,779			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	133.9820	6,699,080	5,000,000	4,956,458		3,947			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	105.5970	10,559,740	10,000,000	9,943,410		1,630			5.660	5.803	JD	47,167	566,000	02/21/2003	02/25/2033
66978Q-AE-1	NOVA GAS TRANS		A		1FE	9,850,100	118.4520	11,845,200	10,000,000	9,896,337		4,747			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	100.3910	10,039,060	10,000,000	9,999,756		2,223			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	103.3340	9,300,033	9,000,000	8,988,303		8,607			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	108.9140	5,445,675	5,000,000	4,974,203		3,462			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	113.2370	3,397,110	3,000,000	3,244,230		(43,119)			5.125	3.376	FA	60,219	153,750	06/28/2011	02/10/2019
67001B-AN-3	NOVELIS CORPORATION TERM LOAN		I	2	3FE	1,301,789	100.2920	1,313,350	1,309,527	1,302,308		2,035			3.750	4.233	MJSD	136	12,550	01/05/2011	03/10/2017
629377-BJ-0	NRG ENERGY INC			1	4FE	985,000	110.7500	1,107,500	1,000,000	987,128		1,386			8.250	9.905	MS	27,500	82,500	05/31/2012	09/01/2020
629377-BS-0	NRG ENERGY INC			1	4FE	4,165,000	110.7500	4,430,000	4,000,000	4,153,200		(12,848)			7.875	7.292	MN	40,250	236,250	08/05/2013	05/15/2021
629377-BS-0	NRG ENERGY INC	R		1	4FE	1,960,000	110.7500	2,215,000	2,000,000	1,966,688		4,787			7.875	9.327	MN	20,125	157,500	05/17/2012	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	7,712,288	100.7500	7,446,433	7,391,000	7,698,293		(13,995)			6.625	6.157	MS	144,176	162,014	12/16/2013	03/15/2023
629377-BU-5	NRG ENERGY INC	M		1	4FE	3,295,299	100.7500	3,157,505	3,134,000	3,287,449		(7,849)			6.625	5.930	MS	61,135	103,814	07/31/2013	03/15/2023
67019E-AB-3	NSTAR				2FE	9,916,700	108.5370	10,853,710	10,000,000	9,946,553		7,763			4.500	4.602	MN	57,500	450,000	11/12/2009	11/15/2019
67021C-AG-2	NSTAR ELECTRIC CO	R		1	1FE	14,958,900	90.8020	13,620,300	15,000,000	14,963,373		3,701			2.375	2.407	AO	75,208	356,250	10/09/2012	10/15/2022
202864-B#-0	NSTAR GAS COMPANY				1FE	25,000,000	115.0000	28,750,000	25,000,000	25,090,494		(8,730)			9.950	10.074	MJSD	207,292	2,487,500	12/31/1998	12/01/2020
67020Y-AD-2	NUANCE COMMUNICATIONS			1	4FE	1,020,000	97.7500	977,500	1,000,000	1,017,418		(2,582)			5.375	5.451	FA	20,306	26,875	03/14/2013	08/15/2020
67020Y-AD-2	NUANCE COMMUNICATIONS	R		1	4FE	3,579,000	97.7500	3,445,688	3,525,000	3,571,285		(7,316)			5.375	5.572	FA	71,577	135,946	03/14/2013	08/15/2020
670346-AL-9	NUCOR CORP	R		1	2FE	4,445,141	100.4260	4,713,973	4,694,000	4,495,039		18,100			4.125	4.734	MS	57,013	193,628	02/10/2011	09/15/2022
670346-AM-7	NUCOR CORP			1	2FE	25,331,241	97.6180	24,746,163	25,350,000	25,331,892		651			4.000	4.012	FA	428,133		07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP			1	2FE	27,970,320	97.4190	27,277,432	28,000,000	27,970,497		177			5.200	5.209	FA	614,756		07/24/2013	08/01/2043
670596-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL			2	4FE	505,727	98.1880	496,563	505,727	505,727					5.250	5.487	FMAN	74	15,790	09/28/2012	04/07/2017
67059T-AA-3	NUSTAR LOGISTICS			3	3FE	8,732,675	113.2500	9,909,375	8,750,000	8,740,964		1,701			8.150	7.711	AO	150,549	713,125	04/01/2008	04/15/2018
67059T-AC-9	NUSTAR LOGISTICS LP			1	3FE	9,976,400	88.2320	8,823,190	10,000,000	9,980,101		1,975			4.750	4.779	FA	197,917	475,000	01/30/2012	02/01/2022
67073E-AQ-3	NUVEEN INVEST INC TRANCHE B 1ST LIEN TL			2	4FE	1,797,883	99.5210	1,794,557	1,803,194	1,797,891		1,432			4.167	4.396	MJSD	417	110,289	10/18/2012	05/13/2017
67073Y-AA-4	NV ENERGY INC				2FE	7,140,000	115.9520	8,116,640	7,000,000	7,107,341		(12,310)			6.250	5.968	MN	55,903	437,500	03/10/2011	11/15/2020
62947Q-AN-8	NXP BV/NXP FUNDING LLC		F	1	4FE	4,014,688	101.7500	4,019,125	3,950,000	4,009,533		(5,154)			5.750	5.881	MS	66,876	115,455	04/05/2013	03/15/2023
674599-BY-0	OCCIDENTAL PETROLEUM COR	R			1FE	14,784,450	104.9740	15,746,040	15,000,000	14,837,717		19,170			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	103.6340	10,363,360	10,000,000	9,997,468		1,170			2.500	2.579	FA	104,167	250,000	12/13/2010	02/01/2016

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	
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
674599-CC-7	OCCIDENTAL PETROLEUM COR			1	1FE	24,521,950	97.3970	24,349,275	25,000,000	24,615,514		40,578			3.125	3.345	FA	295,139	781,250	08/24/2011	02/15/2022
674599-CE-3	OCCIDENTAL PETROLEUM COR			1	1FE	20,945,190	91.5470	19,224,849	21,000,000	20,952,104		4,566			2.700	2.775	FA	214,200	650,475	06/19/2012	02/15/2023
674812-AK-8	OCEAN ENERGY INC				2FE	8,809,950	120.2130	9,617,048	8,000,000	8,326,788		(59,590)			8.250	7.171	JJ	330,000	660,000	08/07/2002	07/01/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016			1	3	15,000,000	80.2720	12,040,800	15,000,000	15,000,000					1.802	5.760	MJSD	2,252	278,934	09/29/2006	09/29/2016
677050-AG-1	OGLETHORPE POWER CORP				1FE	5,000,000	109.1560	5,457,785	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	8,982,000	97.6880	8,791,947	9,000,000	8,982,357		156			5.250	5.272	MS	157,500	472,500	08/16/2011	09/01/2050
677050-AH-9	OGLETHORPE POWER CORP	LS			1FE	998,000	97.6880	976,883	1,000,000	998,040		17			5.250	5.272	MS	17,500	52,500	08/16/2011	09/01/2050
677052-AA-0	OGLETHORPE POWER CORP				1FE	5,985,000	102.5840	6,155,016	6,000,000	5,985,696		234			5.375	5.384	MN	53,750	322,500	11/04/2010	11/01/2040
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	10,462,935	110.7050	11,623,994	10,500,000	10,488,906		4,145			6.000	6.048	JD	52,500	630,000	06/07/2006	06/01/2016
677730-A*-4	OHIO VALLEY ELECTRIC CORP			23	2	36,251,017	108.4430	39,311,687	36,251,017	38,606,201		(61,602)			6.400	5.800	FA	876,469	2,312,184	02/06/2006	06/15/2040
678026-AD-7	OIL STATES INTL INC	R		1	3FE	2,592,500	106.3750	2,659,375	2,500,000	2,561,325		(15,891)			6.500	6.604	JD	13,542	162,500	03/27/2012	06/01/2019
678858-BL-4	OKLAHOMA G&E CO				1FE	6,955,060	113.2610	7,928,263	7,000,000	6,957,256		663			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	117.1270	11,712,740	10,000,000	9,950,372		840			6.450	6.492	FA	268,750	645,000	01/28/2008	02/01/2038
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES				1	17,100,000	101.5190	17,359,684	17,100,000	17,100,000					4.830	4.830	JD	68,828	825,930	04/07/2011	12/01/2040
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES	R			1	9,000,000	101.5190	9,136,676	9,000,000	9,000,000					4.830	4.830	JD	36,225	442,750	04/07/2011	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A				3	2,500,000	109.5980	2,739,945	2,500,000	2,508,440		(1,486)			7.230	7.233	JD	4,519	203,344	12/31/1998	12/22/2017
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	2FE	9,845,000	108.6250	10,319,375	9,500,000	9,731,551		(40,502)			6.750	6.490	AO	135,375	641,250	03/09/2011	10/15/2022
681904-AM-0	OMNICARE INC			1	3FE	8,028,125	110.7500	8,306,250	7,500,000	7,856,303		(70,258)			7.750	6.576	JD	48,438	581,250	11/04/2011	06/01/2020
681904-AM-0	OMNICARE INC	R		1	3FE	2,306,250	110.7500	2,491,875	2,250,000	2,286,151		(6,713)			7.750	7.822	JD	14,531	174,375	09/30/2010	06/01/2020
681919-AZ-9	OMNICOM GROUP INC				2FE	9,956,700	96.8400	9,683,970	10,000,000	9,962,938		3,738			3.625	3.687	MN	60,417	362,500	04/18/2012	05/01/2022
682134-AC-5	OMNICOM GROUP INC				2FE	9,965,400	106.1360	10,613,640	10,000,000	9,975,472		3,116			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	125.6360	5,653,638	4,500,000	5,171,971		(18,676)			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	109.8640	5,964,538	5,429,000	5,784,558		(88,113)			5.000	3.133	MS	68,617	271,450	07/27/2011	09/30/2017
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	2FE	3,641,204	103.9790	3,795,226	3,650,000	3,641,407		128			5.300	5.329	JD	16,121	193,450	05/15/2012	06/01/2042
68233J-AS-3	ONCOR ELECTRIC DELIVERY	LS		1	2FE	1,346,747	103.9790	1,403,714	1,350,000	1,346,822		47			5.300	5.329	JD	5,963	71,550	05/15/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY			1	2FE	9,980,400	94.0530	9,405,300	10,000,000	9,981,080		331			4.550	4.568	JD	37,917	455,000	11/18/2011	12/01/2041
682680-AQ-6	ONEOK INC			1	2FE	5,818,890	94.0740	5,644,416	6,000,000	5,826,265		7,375			4.250	4.696	FA	106,250	127,500	07/25/2013	02/01/2022
682680-AQ-6	ONEOK INC	R		1	2FE	6,996,570	94.0740	6,585,152	7,000,000	6,997,124		292			4.250	4.264	FA	123,958	297,500	01/23/2012	02/01/2022
68268N-AC-7	ONEOK PARTNERS LP				2FE	2,380,500	110.0470	3,301,419	3,000,000	2,413,075		8,154			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	113.7980	12,517,802	11,000,000	10,182,379		10,342			6.850	7.602	AO	159,072	753,500	05/12/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			1	2FE	9,957,600	93.4810	9,348,110	10,000,000	9,962,308		3,638			3.375	3.448	AO	84,375	354,375	09/10/2012	10/01/2022
68268N-AJ-2	ONEOK PARTNERS LP	O		1	2FE	4,978,800	93.4810	4,674,055	5,000,000	4,981,154		1,819			3.375	3.448	AO	42,188	177,188	09/10/2012	10/01/2022
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013			2	4FE	4,511,651	101.1750	4,579,804	4,526,617	4,449,447		7,436			5.000	5.828	FMAN	59,210	34,820	06/07/2013	06/07/2019
68389X-AH-8	ORACLE CORP				1FE	2,980,020	116.5190	3,495,564	3,000,000	2,981,224		298			6.125	6.174	JJ	88,302	183,750	06/30/2009	07/08/2039
68389X-AK-1	ORACLE CORP				1FE	10,677,500	105.5460	10,554,600	10,000,000	10,513,508		(70,077)			3.875	3.004	JJ	178,681	387,500	08/08/2011	07/15/2020
68389X-AK-1	ORACLE CORP	R			1FE	14,966,850	105.5460	15,831,900	15,000,000	14,976,886		3,048			3.875	3.897	JJ	268,021	581,250	07/12/2010	07/15/2020
68389X-AP-0	ORACLE CORP				1FE	14,981,700	91.5940	13,739,040	15,000,000	14,983,642		1,644			2.500	2.506	AO	79,167	364,583	10/18/2012	10/15/2022
68402L-AC-8	ORACLE CORP/OZARK HLDG	R			1FE	25,722,930	109.1600	29,473,308	27,000,000	28,027,301		(487,177)			5.250	5.896	JJ	653,625	1,417,500	10/31/2006	01/15/2016
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020	R			3FE	5,787,936	103.1000	5,984,144	5,804,199	5,779,437		2,956			6.210	6.266	JD	1,001	381,876	06/28/2006	12/30/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC	R		1	2FE	9,929,700	104.8180	10,481,750	10,000,000	9,947,078		6,147			4.875	4.965	JJ	226,146	487,500	01/11/2011	01/14/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC	R		1	2FE	14,973,900	103.1730	15,475,935	15,000,000	14,978,860		2,235			4.625	4.641	MS	204,271	693,750	09/14/2011	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC	R			2FE	4,981,350	96.5120	4,825,585	5,000,000	4,983,485		1,578			3.800	3.858	MS	63,333	195,278	08/16/2012	09/01/2022
Q7160#-AC-3	ORICA FINANCE (2005 TRANSACTION - AUD DE		D	3	2	10,000,000	92.3740	11,987,329	10,000,000	11,609,738				(1,862,818)	3.280	7.114	MN	59,467	463,897	05/05/2005	05/05/2015
Q7160#-AA-7	ORICA FINANCE LTD 5.84% SER A GTD SR NTS		F		2	6,000,000	107.2630	6,435,805	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	112.3630	11,236,330	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	111.2700	11,126,990	10,000,000	10,000,000					6.090	6.090	MS	174,242	608,970	09/18/2007	09/18/2017
R67788-AB-2	ORKLA ASA (NORWAY) 12'S		F		2	30,000,000	110.6080	33,182,376	30,000,000	30,000,000					6.190	6.190	MS	531,308	1,856,970	09/18/2007	09/18/2019
688225-AB-7	OSHKOSH CORP			1	4FE	1,045,000	105.1270	1,051,270	1,000,000	1,019,539		(8,057)			8.250	7.800	MS	27,500	82,500	07/20/2010	03/01/2017
688225-AB-7	OSHKOSH CORP	R		1	4FE	1,650,000	105.1270	1,682,032	1,600,000	1,621,701		(8,963)			8.250	8.196	MS	44,000	132,000	07/21/2010	03/01/2017
688225-AD-3	OSHKOSH CORP			1	4FE	528,750	110.5000	552,500	500,000	517,344		(3,429)			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*	48,078	47.0000	48,078	102,294		29,665		29,665		0.000	0.000	MJSD			07/26/2006	07/26/2014
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC	O		13	6*	553,858	47.0000	553,858	1,178,422		341,742		341,742		0.000	0.000	MJSD			07/26/2006	07/26/2014
690742-AA-9	OWENS CORNING INC				2FE	11,968,080	110.9690	13,316,268	12,000,000	11,988,561		3,455			6.500	6.537	JD	65,000	780,000	10/26/2006	12/01/2016
69073T-AP-8	OWENS-BROCKWAY				3FE	5,509,063	112.2500	5,780,875	5,150,000	5,336,547		(65,215)			7.375	5.794	FA	158,255	379,813	08/24/2011	05/15/2016
69073T-AP-8	OWENS-BROCKWAY	R			3FE	1,200,313	112.2500	1,290,875	1,150,000	1,173,826		(8,221)			7.375	6.466	FA	35,339	84,813	07/02/2010	05/15/2016
690768-BF-2	OWENS-ILLINOIS INC	R			4FE	853,125	115.5000	866,250	750,000	829,938		(15,965)			7.800	5.050	MN	7,475	58,500	07/09/2012	05/15/2018
69242*-AA-1	OYSTER CREEK LTD SR NTS				2	1,108,600	101.3840	1,123,942	1,108,600	1,109,017		(969)			8.660	8.754	MJSD	4,267	48,002	12/31/1998	03/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694308-GT-8	PACIFIC GAS & ELECTRIC			1	1FE	10,123,350	101.7680	10,176,840	10,000,000	10,094,601		(12,305)			3.500	3.339	AO	87,500	350,000	08/08/2011	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC			1	1FE	5,311,050	105.1230	5,256,160	5,000,000	5,244,285		(28,592)			4.250	3.493	MN	27,153	212,500	08/05/2011	05/15/2021
694308-HC-4	PACIFIC GAS & ELECTRIC			1	1FE	4,974,650	94.8580	4,742,900	5,000,000	4,975,833		1,183			3.250	3.313	JD	7,222	81,701	06/12/2013	06/15/2023
694308-HC-4	PACIFIC GAS & ELECTRIC	R		1	1FE	4,974,650	94.8580	4,742,900	5,000,000	4,975,833		1,183			3.250	3.313	JD	7,222	81,701	06/12/2013	06/15/2023
695114-BT-4	PACIFICORP				1FE	13,508,507	132.4290	15,229,312	11,500,000	13,135,288		(52,269)			7.700	6.432	MN	113,147	885,500	03/23/2005	11/15/2031
695114-CD-8	PACIFICORP				1FE	8,999,640	114.3600	10,292,427	9,000,000	8,999,678		6			5.750	5.769	AO	129,375	517,500	03/09/2007	04/01/2037
695114-CL-0	PACIFICORP				1FE	6,542,559	115.8460	7,079,374	6,111,000	6,521,802		(7,503)			6.000	5.502	JJ	169,071	366,660	01/31/2011	01/15/2039
69512E-CA-1	PACIFICORP				1FE	5,341,400	128.4490	6,422,435	5,000,000	5,185,781		(15,807)			8.375	7.811	MS	139,583	418,750	03/26/1997	12/31/2021
69512E-FR-1	PACIFICORP				1FE	7,797,280	119.8900	9,591,208	8,000,000	7,738,110		17,463			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	129.3650	12,936,450	10,000,000	9,949,895		4,089			8.530	8.532	MS	284,333	853,000	12/09/1991	12/16/2021
695156-AP-4	PACKAGING CORP OF AMERIC	R		1	2FE	9,991,100	97.1490	9,714,930	10,000,000	9,992,241		761			3.900	3.897	JD	17,333	390,000	06/21/2012	06/15/2022
695156-AQ-2	PACKAGING CORP OF AMERICA			1	2FE	14,960,250	100.2610	15,039,195	15,000,000	14,960,858		608			4.500	4.549	MN	129,375		10/15/2013	11/01/2023
695629-AQ-8	PAINE WEBBER GROUP INC		R		1FE	2,789,274	100.6060	3,018,168	3,000,000	2,996,895		24,641			7.625	8.507	FA	86,417	228,750	07/24/2000	02/15/2014
69806L-AE-4	PAN PACIFIC RETAIL PROP	R			2FE	2,283,570	102.1660	2,298,740	2,250,000	2,270,553		(48,135)			5.950	5.726	JD	11,156	133,875	11/17/2005	06/01/2014
698455-AA-0	PANHANDLE EAST PIPE LINE	R			2FE	4,370,250	114.1050	5,705,250	5,000,000	4,662,548		72,115			6.200	8.292	MN	51,667	310,000	04/22/2009	11/01/2017
698455-AB-8	PANHANDLE EAST PIPE LINE	R			2FE	11,965,800	115.7050	13,884,588	12,000,000	11,981,844		3,362			7.000	7.048	JD	37,333	840,000	06/06/2008	06/15/2018
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED				2FE	31,336,098	101.1670	31,701,790	31,336,098	31,336,098					6.885	6.899	FA	725,156	2,137,677	01/24/2008	07/31/2029
70109H-AK-1	PARKER-HANNIFIN CORP				1FE	7,660,720	97.7500	7,575,586	7,750,000	7,681,609		6,576			3.500	3.624	MS	79,868	271,250	09/07/2010	09/15/2022
70212J-AA-3	PARTNERRE FINANCE			1	2FE	4,997,450	99.0090	4,950,460	5,000,000	4,997,483		6			6.440	6.446	JD	26,833	322,000	11/02/2006	12/01/2066
70212J-AA-3	PARTNERRE FINANCE	R		1	2FE	9,942,700	99.0090	9,900,920	10,000,000	9,943,416		124			6.440	6.552	JD	53,667	644,000	01/30/2007	12/01/2066
703481-A*-2	PATTERSON-UTI UNSECURED NOTES SERIES A 4				2	5,000,000	101.6750	5,083,736	5,000,000	5,000,000					4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
704549-AE-4	PEABODY ENERGY CORP				3FE	5,185,000	112.5000	5,625,000	5,000,000	5,091,993		(28,652)			7.375	6.650	MN	61,458	368,750	06/24/2010	11/01/2016
704549-AF-1	PEABODY ENERGY CORP				3FE	4,672,750	101.5000	4,263,000	4,200,000	4,621,397		(19,075)			7.875	6.702	MN	55,125	318,938	07/17/2013	11/01/2026
704549-AK-0	PEABODY ENERGY CORP	R			3FE	1,750,000	106.5000	1,863,750	1,750,000	1,750,000					6.000	6.000	MN	13,417	105,000	11/07/2011	11/15/2018
704549-AM-6	PEABODY ENERGY CORP				3FE	1,049	101.0000	1,010	1,000	1,045		(4)			6.250	5.532	MN	8	63	03/13/2013	11/15/2021
704549-AM-6	PEABODY ENERGY CORP	LS			3FE	680,639	101.0000	655,490	649,000	678,343		(2,296)			6.250	5.532	MN	5,183	40,563	03/13/2013	11/15/2021
705012-AA-0	PEARSON FUNDING TWO		F		2FE	9,947,800	105.5290	10,552,860	10,000,000	9,977,791		8,723			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	95.7510	12,447,608	9,461,426	12,235,294				(820,847)	5.990	5.990	JD	399,486	382,861	06/15/2004	06/15/2014
706451-BF-7	PEMEX PROJ FDG MASTER TR		R		2FE	8,372,638	107.2500	9,491,625	8,850,000	8,722,754		59,154			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	107.2500	160,875	150,000	147,852		998			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	105.2500	2,631,250	2,500,000	2,582,976		(1,783)			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	103.0000	1,545,000	1,500,000	1,495,809		67			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	9,034,650	111.5000	10,035,000	9,000,000	9,017,159		(3,561)			5.750	5.697	MS	172,500	517,500	06/06/2008	03/01/2018
706451-BS-9	PEMEX PROJ FDG MASTER TR	R	R		2FE	5,017,500	111.5000	5,575,000	5,000,000	5,008,668		(1,796)			5.750	5.701	MS	95,833	287,500	06/03/2008	03/01/2018
709599-AC-8	PENSKE TRUCK LEASING/PTL				2FE	4,995,150	102.8480	5,142,400	5,000,000	4,997,744		1,598			3.125	3.159	MN	21,701	156,250	05/08/2012	05/11/2015
709599-AE-4	PENSKE TRUCK LEASING/PTL				2FE	14,989,200	105.1970	15,779,580	15,000,000	14,992,523		2,050			3.750	3.766	MN	78,125	562,500	05/08/2012	05/15/2017
709599-AH-7	PENSKE TRUCK LEASING/PTL	R			2FE	7,950,080	102.5880	8,207,040	8,000,000	7,955,969		4,060			4.875	4.951	JJ	184,167	387,833	07/10/2012	07/11/2022
709629-AF-6	PENTAIR FINANCE SA		F		2FE	14,966,679	95.0520	14,257,740	15,000,000	14,969,817		3,138			2.650	2.688	JD	33,125	403,021	04/29/2013	12/01/2019
709629-AJ-8	PENTAIR FINANCE SA		F	1	2FE	19,773,128	104.5280	20,905,660	20,000,000	19,788,741		15,613			5.000	5.179	MN	127,778	908,333	04/29/2013	05/15/2021
709629-AL-3	PENTAIR FINANCE SA		F	1	2FE	2,991,089	90.3270	2,709,795	3,000,000	2,991,643		555			3.150	3.188	MS	27,825	47,250	04/29/2013	09/15/2022
712704-AA-3	PEOPLE'S UNITED FIN INC			1	2FE	2,990,040	94.5410	2,836,224	3,000,000	2,990,940		842			3.650	3.691	JD	7,604	109,500	12/03/2012	12/06/2022
713291-AR-3	PEPCO HOLDINGS INC	R			2FE	15,303,375	102.5390	15,679,254	15,291,000	15,295,656		(2,589)			2.700	2.682	AO	103,214	412,857	10/26/2010	10/01/2015
71343P-AB-7	PEPSIAMERICAS INC	R			1FE	9,471,425	110.1440	9,812,684	8,909,000	9,192,852		(77,195)			5.000	3.980	MN	56,919	445,450	03/04/2010	05/15/2017
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,968,450	100.4590	5,022,935	5,000,000	4,999,150		6,839			4.375	4.525	FA	82,639	218,750	02/09/2009	02/15/2014
713448-BM-9	PEPSICO INC	R			1FE	29,969,700	102.7460	30,823,740	30,000,000	29,993,318		6,234			3.100	3.124	JJ	428,833	930,000	01/11/2010	01/15/2015
713448-BR-8	PEPSICO INC				1FE	17,115,568	100.1150	17,009,505	16,990,000	17,086,298		(12,521)			3.125	3.032	MN	88,490	530,938	08/09/2011	11/01/2020
713448-BS-6	PEPSICO INC				1FE	4,996,495	99.9950	4,664,776	4,665,000	4,982,642		(6,070)			4.875	4.438	MN	37,903	227,419	08/22/2011	11/01/2040
713448-BS-6	PEPSICO INC	LS			1FE	358,805	99.9950	334,984	335,000	357,810		(436)			4.875	4.438	MN	2,722	16,331	08/22/2011	11/01/2040
713448-BW-7	PEPSICO INC				1FE	23,863,270	98.6120	23,666,952	24,000,000	23,891,672		12,387			3.000	3.063	FA	252,000	720,000	08/22/2011	08/25/2021
713448-BZ-0	PEPSICO INC	R			1FE	14,953,200	87.0830	13,062,435	15,000,000	14,954,732		854			4.000	4.018	MS	193,333	600,000	02/29/2012	03/05/2042
713448-CK-2	PEPSICO INC			1	1FE	11,986,680	100.2980	12,035,712	12,000,000	11,987,650		970			2.250	2.244	JJ	113,250		07/25/2013	01/07/2019
714294-AC-9	PERRIGO CO LTD		E	1	2FE	2,987,490	98.1100	2,943,285	3,000,000	2,987,641		151			4.000	4.062	MN	17,667		11/05/2013	11/15/2023
714290-B*-3	PERRIGO COMPANY 2010 2017				2		107.2690								4.910	0.000	AO	697,990		04/30/2010	04/30/2017
71645W-AM-3	PETROBRAS INTL FIN CO		F		2FE	2,055,000	106.5790	2,131,570	2,000,000	2,031,575		(6,585)			5.875	5.446	MS	39,167	117,500	02/25/2010	03/01/2018
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	3,465,000	113.2740	3,398,226	3,000,000	3,303,690		(48,999)			7.875	5.604	MS	69,563	236,250	06/17/2010	03/15/2019
71645W-AN-1	PETROBRAS INTL FIN CO	R	F		2FE	2,896,875	113.2740	2,831,855	2,500,000	2,759,004		(41,855)			7.875	5.554	MS	57,969	196,875	06/17/2010	03/15/2019
71645W-AP-6	PETROBRAS INTL FIN CO		F		2FE	13,874,100	102.8940	13,376,207	13,000,000	13,662,082		(93,516)			5.750	4.735	JJ	334,299	747,500	08/10/2011	01/20/2020

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
71645W-AP-6	PETROBRAS INTL FIN CO	R	F		2FE	2,971,800	102.8940	3,086,817	3,000,000	2,981,337		2,502			5.750	5.672	JJ	77,146	172,500	10/23/2009	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO		F		2FE	5,209,050	99.2390	4,961,940	5,000,000	5,171,826		(19,976)			5.375	4.796	JJ	114,965	268,750	02/01/2012	01/27/2021
69320D-AA-7	PETRO-CANADA	R	I		2FE	3,978,880	103.6360	4,145,444	4,000,000	3,997,712		2,507			5.000	5.068	MN	25,556	200,000	11/08/2004	11/15/2014
716442-AH-1	PETRO-CANADA		A		2FE	4,646,289	101.8870	5,588,518	5,485,000	4,775,515		17,593			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	115.2390	1,728,591	1,500,000	1,498,689		255			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	119.6860	1,795,293	1,500,000	1,496,990		47			6.800	6.817	MN	13,033	102,000	05/12/2008	05/15/2038
716495-AL-0	PETROHAWK ENERGY CORP			1	2FE	5,204,924	107.8000	5,390,000	5,000,000	5,111,473		(37,971)			7.250	6.830	FA	136,944	362,500	05/31/2011	08/15/2018
716495-AL-0	PETROHAWK ENERGY CORP	R		1	2FE	3,120,000	107.8000	3,234,000	3,000,000	3,063,181		(21,502)			7.250	6.873	FA	82,167	217,500	03/11/2011	08/15/2018
71654Q-AV-4	PETROLEOS MEXICANOS		F		2FE	7,940,080	104.7000	8,376,000	8,000,000	7,985,428		11,457			4.875	5.024	MS	114,833	390,000	11/12/2009	03/15/2015
71654Q-AX-0	PETROLEOS MEXICANOS	R	F		2FE	7,920,880	107.5000	8,600,000	8,000,000	7,941,959		6,539			5.500	5.626	JJ	195,556	440,000	07/13/2010	01/21/2021
71654Q-BG-6	PETROLEOS MEXICANOS		F		2FE	4,986,893	91.6250	4,581,250	5,000,000	4,987,278		385			3.500	3.533	JJ	73,403		09/04/2013	01/30/2023
71654Q-BG-6	PETROLEOS MEXICANOS	R	F		2FE	9,973,786	91.6250	9,162,500	10,000,000	9,974,555		769			3.500	3.533	JJ	146,806		09/04/2013	01/30/2023
71654Q-BH-4	PETROLEOS MEXICANOS		F		2FE	994,859	100.0000	1,000,000	1,000,000	994,983		125			4.875	4.938	JJ	22,073		09/04/2013	01/18/2024
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	31,734,660	109.6050	35,073,600	32,000,000	31,833,874		24,750			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	101.9630	9,176,661	9,000,000	8,995,118		7,690			4.250	4.340	FA	147,688	382,500	10/09/2009	08/12/2014
717081-DB-6	PFIZER INC				1FE	36,003,710	118.5430	34,377,470	29,000,000	33,958,028		(876,971)			6.200	2.661	MS	529,411	1,798,000	08/12/2011	03/15/2019
717081-DH-3	PFIZER INC	R			1FE	2,093,301	93.9570	1,973,099	2,100,000	2,093,634		333			3.000	3.049	JD	2,800	33,600	05/28/2013	06/15/2023
69331C-AE-8	PG&E CORP	R			2FE	3,978,240	101.2340	4,049,364	4,000,000	3,998,776		4,758			5.750	5.946	AO	57,500	230,000	03/09/2009	04/01/2014
71713U-AQ-5	PHARMACIA CORP	R			1FE	8,677,949	120.1890	9,174,026	7,633,000	8,050,230		(72,715)			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	121.5210	3,645,615	3,000,000	3,029,724		(496)			6.875	6.792	MS	63,021	206,250	06/12/2009	03/11/2038
718546-AC-8	PHILLIPS 66	R			2FE	19,956,000	101.6220	20,324,320	20,000,000	19,959,675		3,675			4.300	4.329	AO	215,000	860,000	01/30/2013	04/01/2022
718546-AJ-3	PHILLIPS 66				2FE	9,998,491	104.0390	10,403,900	10,000,000	9,998,802		311			2.950	2.953	MN	49,167	295,000	01/30/2013	05/01/2017
718592-AK-4	PHILLIPS-VAN HEUSEN			1	3FE	860,063	110.1250	908,531	825,000	843,076		(3,446)			7.375	6.937	MN	7,774	60,844	10/06/2011	05/15/2020
718592-AK-4	PHILLIPS-VAN HEUSEN	R		1	3FE	7,865,625	110.1250	8,259,375	7,500,000	7,677,912		(35,172)			7.375	6.781	MN	70,677	553,125	03/03/2011	05/15/2020
720186-E@-0	PIEDMONT NATURAL GAS CO., INC. 4.24% SEN	R			1	22,000,000	102.8420	22,625,152	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	1,919,425	100.1230	1,920,813	1,918,453	1,919,406		(212)			3.750	3.867	JAJO	200	43,615	10/03/2012	03/30/2018
723787-AK-3	PIONEER NATURAL RESOURCE			1	2FE	9,446,800	100.3830	9,536,395	9,500,000	9,453,516		4,482			3.950	4.046	JJ	173,032	395,055	06/21/2012	07/15/2022
72447X-AC-1	PITNEY BOWES INC				2FE	3,458,105	110.1990	3,856,962	3,500,000	3,481,602		4,324			5.750	5.910	MS	59,257	201,250	09/06/2007	09/15/2017
72447X-AC-1	PITNEY BOWES INC	R			2FE	14,351,220	110.1990	15,427,846	14,000,000	14,214,861		(52,996)			5.750	5.301	MS	237,028	805,000	10/12/2010	09/15/2017
72650R-AF-9	PLAINS ALL AMER PIPELINE				2FE	12,015,685	110.1940	13,223,220	12,000,000	12,003,871		(1,349)			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	112.4390	11,620,591	10,335,000	10,724,330		(116,391)			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	114.1500	11,414,960	10,000,000	9,968,842		4,197			5.750	5.714	JJ	265,139	575,000	09/01/2009	01/15/2020
72650R-AZ-5	PLAINS ALL AMER PIPELINE	R		1	2FE	9,982,300	98.2490	9,824,920	10,000,000	9,984,930		1,503			3.650	3.757	JD	30,417	365,000	03/13/2012	06/01/2022
72650R-BD-3	PLAINS ALL AMER PIPELINE			1	2FE	22,453,200	97.5500	21,948,795	22,500,000	22,454,633		1,433			3.850	3.955	AO	327,250		08/08/2013	10/15/2023
72925P-AB-1	PLUM CREEK TIMBERLANDS				2FE	9,973,100	108.2460	10,824,609	10,000,000	9,993,710		3,091			5.875	5.911	MN	75,069	587,500	11/08/2005	11/15/2015
69349L-AG-3	PNC BANK NA	R		1	1FE	24,997,750	90.6470	22,661,675	25,000,000	24,997,987		199			2.700	2.709	MN	112,500	691,875	10/17/2012	11/01/2022
69349L-AM-0	PNC BANK NA			1	1FE	4,986,000	96.9840	4,849,190	5,000,000	4,986,504		504			3.800	3.834	JJ	82,333		07/22/2013	07/25/2023
693475-AL-9	PNC FINANCIAL SERVICES	R		3	1FE	5,059,335	92.8700	4,643,500	5,000,000	5,053,457		(5,215)			2.854	8.549	JD	8,324	142,700	11/01/2012	11/09/2022
693476-BL-6	PNC FUNDING CORP	R			1FE	9,945,600	106.9080	10,690,800	10,000,000	9,961,435		4,919			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
693476-BM-4	PNC FUNDING CORP	R		1	1FE	9,788,142	104.3060	10,222,017	9,800,000	9,793,360		2,324			2.700	2.727	MS	74,970	264,600	09/14/2011	09/19/2016
693476-BN-2	PNC FUNDING CORP			1	1FE	4,972,200	98.2650	4,913,235	5,000,000	4,976,581		2,447			3.300	3.366	MS	51,792	165,000	03/05/2012	03/08/2022
693476-BN-2	PNC FUNDING CORP	R		1	1FE	4,972,200	98.2650	4,913,235	5,000,000	4,976,581		2,447			3.300	3.366	MS	51,792	165,000	03/05/2012	03/08/2022
73020*-AB-9	PNG COMPANIES LLC 2017 (7-YR)				2	6,000,000	106.3290	6,379,726	6,000,000	6,000,000					4.930	4.930	FA	102,708	298,800	02/26/2010	02/26/2017
69353X-AA-3	PNK FINANCE CORP			1	4FE	9,095,000	102.2500	9,202,500	9,000,000	9,092,875		(2,125)			6.375	7.436	FA	232,688		12/18/2013	08/01/2021
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA				3	2,500,000	110.2580	2,756,438	2,500,000	2,500,000					7.230	7.233	JD	4,519	180,750	12/31/1998	12/22/2017
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	9,992,600	117.9480	11,794,750	10,000,000	9,995,539		695			6.100	6.108	AO	128,778	610,000	04/13/2009	04/15/2019
73755L-AE-7	POTASH CORP-SASKATCHEWAN		A		1FE	2,992,710	101.7160	3,051,474	3,000,000	2,999,395		1,573			5.250	5.352	MN	20,125	157,500	04/28/2009	05/15/2014
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		1FE	20,971,957	104.3480	21,730,533	20,825,000	20,921,508		(23,200)			3.250	3.126	JD	56,401	676,813	07/29/2011	12/01/2017
737662-BP-0	POTOMAC EDISON CO	R			2FE	4,255,533	103.8600	4,159,609	4,005,000	4,053,024		(53,145)			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	101.4840	15,222,585	15,000,000	15,033,747		(4,573)			3.600	3.568	MN	69,000	540,000	08/11/2011	11/15/2020
693506-BF-3	PPG INDUSTRIES INC	R			2FE	4,760,150	101.4740	5,073,680	5,000,000	4,899,585		47,127			1.900	3.016	JJ	43,806	95,000	12/09/2010	01/15/2016
693506-BG-1	PPG INDUSTRIES INC	R			2FE	14,997,300	91.2470	13,687,095	15,000,000	14,997,637		240			2.700	2.712	FA	153,000	418,500	07/31/2012	08/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC	R		1	2FE	4,983,400	99.8170	4,990,830	5,000,000	4,985,536		1,396			4.200	4.244	JD	9,333	210,000	06/11/2012	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	9,984,300	94.4410	9,444,090	10,000,000	9,985,899		1,325			3.500	3.573	JD	29,167	395,694	10/10/2012	12/01/2022
69351U-AF-0	PPL CORP / PPL ELECTRIC UTILITIES				1	12,000,000	107.4630	12,895,608	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	110.0260	8,802,105	8,000,000	8,000,000					5.150	5.150	JD	18,311	412,000	12/20/2005	12/20/2020
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	6,957,860	119.5590	8,369,095	7,000,000	6,960,435		623			6.250	6.286	MN	55,903	437,500	05/19/2009	05/15/2039

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	
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-AP-8	PPL ELECTRIC UTILITIES				1FE	19,641,535	98.4020	19,434,316	19,750,000	19,664,032		9,747			3.000	3.085	MS	174,458	592,500	08/18/2011	09/15/2021
69351U-AP-8	PPL ELECTRIC UTILITIES	R			1FE	1,996,000	98.4020	1,968,032	2,000,000	1,996,831		360			3.000	3.044	MS	17,667	60,000	08/18/2011	09/15/2021
69352J-AF-4	PPL ENERGY SUPPLY LLC				2FE	11,958,960	102.9910	12,358,860	12,000,000	12,049,960		(78,090)			5.400	5.445	FA	244,800	648,000	08/16/2004	08/15/2014
69352J-AH-0	PPL ENERGY SUPPLY LLC	R			2FE	2,995,830	109.9890	3,299,679	3,000,000	3,222,895		(89,470)			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	94.7030	1,988,759	2,100,000	2,078,332		426			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	106.3290	15,949,380	15,000,000	14,997,071		318			5.375	5.398	MN	134,375	806,250	04/18/2011	05/01/2021
74005P-AN-4	PRAXAIR INC				1FE	1,497,255	111.5290	1,672,937	1,500,000	1,499,069		297			5.375	5.399	MN	13,438	80,625	10/30/2006	11/01/2016
74005P-AU-8	PRAXAIR INC				1FE	14,925,900	110.7710	16,615,575	15,000,000	14,954,309		6,983			4.500	4.565	FA	255,000	675,000	08/10/2009	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	4,977,500	104.0790	5,203,945	5,000,000	4,982,941		1,997			4.050	4.120	MS	59,625	202,500	03/01/2011	03/15/2021
74005P-AY-0	PRAXAIR INC	R			1FE	14,932,500	104.0790	15,611,835	15,000,000	14,948,824		5,992			4.050	4.120	MS	178,875	607,500	03/01/2011	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	19,824,800	98.0760	19,615,140	20,000,000	19,860,840		15,849			3.000	3.098	MS	200,000	600,000	08/31/2011	09/01/2021
74005P-BF-0	PRAXAIR INC			1	1FE	4,863,018	92.2650	4,502,517	4,880,000	4,864,306		1,288			2.700	2.741	FA	47,580	65,880	02/13/2013	02/21/2023
74005P-BF-0	PRAXAIR INC	M		1	1FE	5,102,182	92.2650	4,723,953	5,120,000	5,103,534		1,352			2.700	2.741	FA	49,920	69,120	02/13/2013	02/21/2023
740189-AG-0	PRECISION CASTPARTS CORP	R		1	1FE	7,954,000	90.5980	7,247,864	8,000,000	7,958,184		4,062			2.500	2.587	JJ	92,222	113,889	12/17/2012	01/15/2023
74153W-BY-4	PRICOA GLOBAL FUNDING 1	R			1FE	8,650,800	102.1390	8,171,096	8,000,000	8,073,549		(161,722)			5.450	5.346	JD	24,222	436,000	04/01/2010	06/11/2014
74254P-AK-8	PRINCIPAL LIFE INC FNDG				1FE	19,966,000	101.3350	20,266,900	20,000,000	19,998,764		4,164			5.100	5.122	AO	215,333	1,020,000	04/13/2004	04/15/2014
742718-DA-4	PROCTER & GAMBLE CO	R			1FE	5,961,919	102.8410	5,604,835	5,450,000	5,520,606		(111,033)			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	115.3580	23,071,620	20,000,000	20,340,125		(8,544)			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	114.3020	24,742,997	21,647,000	25,208,124		(86,967)			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	103.3090	15,031,460	14,550,000	14,537,615		10,636			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	111.6940	8,935,496	8,000,000	7,991,989		1,353			4.700	4.737	FA	142,044	376,000	02/03/2009	02/15/2019
144141-DB-1	PROGRESS ENERGY CAROLINA			1	1FE	4,975,200	92.3430	4,617,150	5,000,000	4,975,906		441			4.100	4.127	MN	26,194	205,000	05/15/2012	05/15/2042
743263-AQ-8	PROGRESS ENERGY INC				2FE	9,980,900	109.8790	10,987,930	10,000,000	9,987,637		1,762			4.875	4.920	JD	40,625	487,500	11/16/2009	12/01/2019
743263-AR-6	PROGRESS ENERGY INC			1	2FE	2,065,720	105.5300	2,110,606	2,000,000	2,051,028		(6,168)			4.400	3.972	JJ	40,578	88,000	07/14/2011	01/15/2021
743263-AR-6	PROGRESS ENERGY INC	R		1	2FE	6,197,160	105.5300	6,331,818	6,000,000	6,153,083		(18,504)			4.400	3.972	JJ	121,733	264,000	07/14/2011	01/15/2021
743263-AS-4	PROGRESS ENERGY INC	R		1	2FE	22,915,130	96.2860	22,145,803	23,000,000	22,928,503		7,465			3.150	3.219	AO	181,125	724,500	03/05/2012	04/01/2022
743315-AN-3	PROGRESSIVE CORP				1FE	14,983,800	101.9580	15,293,625	15,000,000	14,987,096		1,432			3.750	3.764	FA	200,000	562,500	08/17/2011	08/23/2021
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B		A	2	3FE	1,232,032	100.0000	1,237,500	1,237,500	1,232,224		797			3.500	3.743	FMAN	103	25,396	11/07/2012	10/24/2019
743759-AJ-1	PROVIDENCE HEALTH SYSTEM AK 2005				1FE	1,000,000	103.0970	1,030,972	1,000,000	1,024,264		(31,877)			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	106.9760	1,246,266	1,165,000	1,219,306		(30,065)			5.080	5.078	AO	14,796	59,182	07/14/2005	10/01/2015
743759-AL-6	PROVIDENCE HEALTH SYSTEM AK 2005	R			1FE	1,760,000	110.1880	1,939,304	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	106.1780	5,340,768	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	101.7740	9,617,652	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	R		2	1FE	18,775,000	96.6230	18,140,987	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	110.7620	8,307,143	7,500,000	7,497,643		770			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	R			1FE	4,991,850	113.0470	5,652,350	5,000,000	4,994,838		725			6.250	6.148	AO	78,125	312,500	05/06/2009	10/01/2019
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,233,000	114.9840	1,379,803	1,200,000	1,225,908		(1,039)			7.250	7.008	MS	25,617	87,000	03/10/2005	03/15/2028
743862-AA-2	PROVIDENT COMPANIES INC	R			2FE	1,423,375	114.9840	1,696,008	1,475,000	1,433,871		1,572			7.250	7.573	MS	31,487	106,938	03/24/2005	03/15/2028
744320-AG-0	PRUDENTIAL FINANCIAL INC				2FE	9,983,500	105.5660	10,556,610	10,000,000	10,381,158		(256,363)			4.750	4.771	JD	23,750	475,000	06/08/2005	06/13/2015
744320-BY-0	PRUDENTIAL FINANCIAL INC				2FE	4,997,700	99.3160	4,965,780	5,000,000	4,997,713		13			5.100	5.103	FA	96,333		08/12/2013	08/15/2043
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC			1	1	852,944	102.6110	999,887	974,448	945,811		9,042			9.250	10.879	JAJO	17,777	71,700	12/31/1998	07/20/2016
69362B-AN-2	PSEG POWER				2FE	3,386,915	108.3300	3,791,536	3,500,000	3,470,894		13,941			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	109.0550	8,724,424	8,000,000	7,976,533		3,085			5.125	5.198	AO	86,556	410,000	03/29/2010	04/15/2020
693627-AY-7	PSI ENERGY INC				1FE	9,994,700	109.8960	10,989,570	10,000,000	9,995,364		100			6.120	6.124	AO	129,200	612,000	10/18/2005	10/15/2035
693627-AZ-4	PSI ENERGY INC				1FE	4,486,872	111.1230	5,000,531	4,500,000	4,495,305		1,722			6.050	6.056	JD	12,100	272,250	06/27/2008	06/15/2016
744560-AS-5	PUB SVC ELEC & GAS	R			1FE	3,611,153	113.0090	3,571,094	3,160,000	3,459,763		(63,949)			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	109.1600	3,274,800	3,000,000	2,990,969		158			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	102.9020	4,116,092	4,000,000	3,997,987		1,464			2.700	2.708	MN	18,000	108,000	05/17/2010	05/01/2015
744542-AB-7	PUBLIC SERVICE CO OF NEW				2FE	4,992,850	106.8080	5,340,410	5,000,000	4,994,133		596			5.350	5.348	AO	66,875	267,500	10/06/2011	10/01/2021
744542-AB-7	PUBLIC SERVICE CO OF NEW	R			2FE	6,989,990	106.8080	7,476,574	7,000,000	6,991,786		835			5.350	5.348	AO	93,625	374,500	10/06/2011	10/01/2021
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	995,980	124.4590	1,244,591	1,000,000	996,264		60			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	115.7540	1,736,309	1,500,000	1,498,829		217			5.800	5.795	FA	36,250	87,000	08/06/2008	08/01/2018
744448-CC-3	PUBLIC SERVICE COLORADO	R			1FE	3,978,400	112.7410	4,509,648	4,000,000	3,986,935		2,040			5.125	5.190	JD	17,083	205,000	05/28/2009	06/01/2019
744448-CD-1	PUBLIC SERVICE COLORADO	R		1	1FE	18,756,346	100.5150	19,694,850	19,594,000	18,967,113		77,882			3.200	3.760	MN	80,118	627,008	03/11/2011	11/15/2020
744448-CE-9	PUBLIC SERVICE COLORADO				1FE	5,088,550	100.9980	5,049,910	5,000,000	5,085,079		(1,496)			4.750	4.645	FA	89,722	237,500	08/02/2011	08/15/2041
744448-CG-4	PUBLIC SERVICE COLORADO			1	1FE	9,965,400	83.5220	8,352,200	10,000,000	9,966,258		661			3.600	3.621	MS	106,000	364,000	09/04/2012	09/15/2042
744448-CH-2	PUBLIC SERVICE COLORADO			1	1FE	3,981,480	91.0360	3,641,456	4,000,000	3,982,740		1,260			2.500	2.546	MS	29,444	46,944	03/19/2013	03/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744567-CN-6	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL				1FE	5,240,400	131.8270	6,591,350	5,000,000	5,099,951		(9,197)			9.250	9.155	JD	38,542	462,500	10/24/1991	06/01/2021
745310-AB-8	PUGET ENERGY INC				3FE	6,111,875	113.7840	6,542,551	5,750,000	6,049,605		(34,917)			6.500	5.604	JD	16,611	373,750	03/16/2012	12/15/2020
745310-AB-8	PUGET ENERGY INC	R			3FE	4,523,910	113.7840	5,120,258	4,500,000	4,518,435		(2,057)			6.500	6.444	JD	13,000	292,500	03/03/2011	12/15/2020
745310-AF-9	PUGET ENERGY INC			1	3FE	1,249,916	108.7500	1,359,380	1,250,000	1,249,923		7			5.625	5.636	JJ	32,422	76,172	12/13/2012	07/15/2022
745332-BZ-8	PUGET SOUND ENERGY INC				1FE	5,160,000	110.7630	5,538,155	5,000,000	5,055,697		(24,907)			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	113.3280	13,599,396	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	113.6420	5,682,105	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	95.2170	9,521,650	10,000,000	10,000,000					4.434	4.434	MN	56,657	443,400	11/14/2011	11/15/2041
745867-AM-3	PULTE HOMES INC				3FE	1,155,000	102.7500	1,130,250	1,100,000	1,154,505		(496)			7.875	7.378	JD	3,850	43,313	08/19/2013	06/15/2032
745867-AP-6	PULTE HOMES INC				3FE	8,118,750	90.5000	7,918,750	8,750,000	8,122,007		3,257			6.375	7.060	MN	71,276	159,375	12/16/2013	05/15/2033
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT				2	17,674,324	105.9980	18,734,409	17,674,324	17,674,324					6.240	6.241	JD	3,064	1,066,160	05/19/2005	12/30/2019
693656-AA-8	PVH CORP			1	3FE	3,795,250	94.7500	3,695,250	3,900,000	3,794,994		(256)			4.500	5.742	JD	7,800	129,313	11/21/2013	12/15/2022
69368H-AC-7	PVH CORP. TRANCHE B TL			2	3FE	715,360	100.4840	722,434	718,955	716,107		747			3.250	3.414	FMAN	909	11,426	03/04/2013	02/13/2020
74728G-AB-6	QBE INSURANCE GROUP LTD		F		2FE	12,038,690	101.5940	11,175,340	11,000,000	11,053,087		(254,664)			9.750	7.212	MS	318,771	1,072,500	12/17/2009	03/14/2014
74733V-AC-4	QEP RESOURCES INC			1	3FE	1,450,000	93.7500	1,359,375	1,450,000	1,450,000					5.250	5.250	MN	12,688	76,125	09/05/2012	05/01/2023
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	2,617,377	96.7500	2,491,313	2,575,000	2,615,282		(2,095)			5.750	5.851	JD	6,581	148,063	05/22/2013	01/15/2023
74834L-AM-2	QUEST DIAGNOSTIC INC				2FE	9,978,600	113.7050	11,370,490	10,000,000	9,990,949		2,239			6.400	6.451	JJ	320,000	640,000	06/19/2007	07/01/2017
74834L-AP-5	QUEST DIAGNOSTIC INC				2FE	9,849,100	104.0300	10,402,980	10,000,000	9,901,211		13,622			4.750	5.065	JJ	199,236	475,000	11/12/2009	01/30/2020
74834L-AP-5	QUEST DIAGNOSTIC INC	R			2FE	1,969,820	104.0300	2,080,596	2,000,000	1,980,242		2,724			4.750	5.065	JJ	39,847	95,000	11/12/2009	01/30/2020
74834L-AQ-3	QUEST DIAGNOSTIC INC				2FE	2,916,840	97.9470	2,938,407	3,000,000	2,921,504		1,237			5.750	6.033	JJ	72,354	172,500	11/12/2009	01/30/2040
74834L-AS-9	QUEST DIAGNOSTIC INC	R			2FE	10,005,600	102.5500	10,255,030	10,000,000	10,004,372		(498)			4.700	4.703	AO	117,500	470,000	04/20/2011	04/01/2021
74835W-AC-9	QUESTAR GAS COMPANY	R			1FE	17,000,000	109.5200	18,618,332	17,000,000	17,000,000					5.310	5.310	AO	225,675	902,700	03/20/2003	03/15/2018
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3			2	3FE	3,849,781	99.8750	3,873,042	3,877,890	3,851,170		4,882			3.750	4.409	MJSD	404	126,328	06/20/2011	06/08/2018
747262-AH-6	QVC INC				2FE	12,100,772	98.9110	11,869,284	12,000,000	12,093,110		(7,662)			5.125	5.012	JJ	305,792	307,500	02/13/2013	07/02/2022
747262-AK-9	QVC INC				2FE	9,996,916	93.4940	9,349,420	10,000,000	9,997,005		89			4.375	4.378	MS	128,819	215,104	08/29/2013	03/15/2023
747262-AK-9	QVC INC	R			2FE	12,995,990	93.4940	12,154,246	13,000,000	12,996,106		116			4.375	4.378	MS	167,465	279,635	08/29/2013	03/15/2023
749133-AK-1	QWEST CORPORATION				2FE	2,055,000	108.2780	2,165,556	2,000,000	2,016,586		(10,473)			7.625	7.015	JD	6,778	152,500	12/03/2009	06/15/2015
75281A-AK-5	RANGE RESOURCES CORP	R		1	3FE	3,240,000	106.6250	3,198,750	3,000,000	3,136,767		(43,374)			8.000	6.200	MN	30,667	240,000	06/29/2011	05/15/2019
75281A-AQ-2	RANGE RESOURCES CORP			1	3FE	3,958,275	97.7500	3,812,250	3,900,000	3,954,415		(3,860)			5.000	5.110	MS	57,417	95,875	06/27/2013	03/15/2023
75405U-AF-3	RAS LAFFAN LNG 3		F		1FE	2,626,650	103.2500	2,581,250	2,500,000	2,521,485		(27,751)			5.500	4.397	MS	34,757	137,500	12/17/2009	09/30/2014
75405U-AF-3	RAS LAFFAN LNG 3	LS	F		1FE	525,330	103.2500	516,250	500,000	504,297		(5,550)			5.500	4.397	MS	6,951	27,500	12/17/2009	09/30/2014
75405U-AB-2	RASGAS 3 2016		F		1FE	5,170,000	106.2500	5,493,125	5,170,000	5,170,000					5.832	5.851	MS	76,216	282,648	09/20/2006	09/30/2016
75405U-AB-2	RASGAS 3 2016	R	F		1FE	2,476,689	106.2500	2,746,563	2,585,000	2,539,456		14,255			5.832	6.494	MS	38,108	160,190	06/27/2008	09/30/2016
75405U-AD-8	RASGAS 3 2027		F		1FE	15,000,000	109.3170	16,397,580	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	6,733,477	107.2500	7,616,895	7,102,000	6,939,079		20,920			5.298	5.891	MS	95,111	364,820	06/12/2006	09/30/2020
75405T-AA-7	RASGAS II 2020	R	F		1FE	6,673,820	107.2500	7,616,895	7,102,000	6,912,535		24,253			5.298	6.012	MS	95,111	387,946	06/01/2006	09/30/2020
754907-AA-1	RAYONIER INC				2FE	9,978,100	93.9170	9,391,710	10,000,000	9,981,478		1,881			3.750	3.809	AO	93,750	375,000	02/29/2012	04/01/2022
754907-AA-1	RAYONIER INC	R			2FE	4,989,050	93.9170	4,695,855	5,000,000	4,990,739		941			3.750	3.809	AO	46,875	187,500	02/29/2012	04/01/2022
755111-AJ-0	RAYTHEON CO				1FE	12,667,830	118.3920	14,207,040	12,000,000	12,292,429		(59,543)			6.750	6.085	MS	238,500	810,000	11/12/2009	03/15/2018
755111-AJ-0	RAYTHEON CO	R			1FE	5,325,275	118.3920	5,919,600	5,000,000	5,163,298		(33,346)			6.750	6.997	MS	99,375	337,500	06/27/2008	03/15/2018
755111-AU-5	RAYTHEON CO				1FE	4,659,075	118.0710	5,313,173	4,500,000	4,576,736		(12,944)			6.400	5.996	JD	12,800	288,000	04/19/2006	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	1,622,430	107.1570	1,607,348	1,500,000	1,591,962		(13,355)			4.400	3.286	FA	24,933	66,000	08/30/2011	02/15/2020
755111-BR-1	RAYTHEON COMPANY	R			1FE	3,244,860	107.1570	3,214,695	3,000,000	3,183,924		(26,710)			4.400	3.286	FA	49,867	132,000	08/30/2011	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	6,971,580	100.1140	7,007,973	7,000,000	6,978,201		2,835			3.125	3.176	AO	46,181	218,750	08/09/2011	10/15/2020
755111-BT-7	RAYTHEON COMPANY	R			1FE	24,179,845	100.1140	24,763,173	24,735,000	24,309,917		54,541			3.125	3.410	AO	163,182	772,969	08/03/2011	10/15/2020
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B			3	2	20,000,000	98.3400	19,667,994	20,000,000	20,000,000					0.938	6.331	FMAN	20,315	199,516	11/12/2009	08/23/2017
75884R-AL-7	REGENCY CENTERS LP	R			2FE	4,987,350	101.1450	5,057,225	5,000,000	5,047,110		(161,629)			4.950	4.982	AO	52,250	247,500	03/29/2004	04/15/2014
75886A-AG-3	REGENCY ENERGY PARTNERS			1	3FE	1,211,000	97.5000	1,170,000	1,200,000	1,209,579		(1,146)			5.500	5.814	AO	13,933	68,383	09/27/2012	04/15/2023
75886A-AG-3	REGENCY ENERGY PARTNERS	R		1	3FE	610,500	97.5000	585,000	600,000	609,141		(1,096)			5.500	5.622	AO	6,967	34,192	09/27/2012	04/15/2023
759351-AE-9	REINSURANCE GRP OF AMER			1	2FE	10,055,650	99.2500	9,925,000	10,000,000	10,010,243		(7,065)			6.750	6.671	JD	30,000	675,000	02/15/2006	12/15/2065
759351-AE-9	REINSURANCE GRP OF AMER	R		1	2FE	9,966,000	99.2500	9,925,000	10,000,000	9,966,452		70			6.750	6.797	JD	30,000	675,000	12/05/2005	12/15/2065
759470-A@-6	RELIANCE INDUSTRIES LTD (INDIA) SERIES B	R	F		2	34,461,014	107.5520	37,643,267	35,000,000	34,698,019		51,868			6.610	6.830	MS	661,918	2,313,500	09/10/2008	09/18/2018
76009N-AH-3	RENT-A-CENTER INC	R		1	3FE	5,402,850	106.0000	5,755,800	5,430,000	5,409,014		2,337			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	109.3240	4,427,630	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	109.6620	21,932,400	20,000,000	20,122,320		(16,703)			5.000	4.881	MS	333,333	1,000,000	06/22/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	19,843,847	105.9130	21,023,790	19,850,000	19,845,978		831			3.800	3.815	MN	96,383	754,300	05/02/2011	05/15/2018
760759-AL-4	REPUBLIC SERVICES INC	R			2FE	5,129,050	105.9130	5,295,665	5,000,000	5,086,364		(18,044)			3.800	3.376	MN	24,278	190,000	07/26/2011	05/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
760759-AP-5	REPUBLIC SERVICES INC			1	2FE	9,972,300	96.4230	9,642,340	10,000,000	9,976,114		2,392			3.550	3.596	JD	29,583	355,000	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC				2FE	9,928,500	112.5240	11,252,360	10,000,000	9,954,541		6,598			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	109.0250	8,721,960	8,000,000	8,990,809		(107,880)			5.250	3.440	MN	53,667	420,000	08/09/2011	11/15/2021
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPTR SVC)			2	3FE	951,607	100.1850	956,904	955,137	951,586		1,010			2.169	2.432	FMAN	57	8,210	05/04/2011	04/21/2016
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL			2	4FE	2,196,216	100.8500	2,214,883	2,196,216	2,196,216					4.000	4.000	FMAN	244	8,297	11/27/2013	12/01/2018
761735-AD-1	REYNOLDS GROUP HOLDINGS	R		13	4FE	3,663,125	107.7500	4,040,625	3,750,000	3,677,351		7,228			6.875	8.214	FA	97,396	257,813	11/21/2011	02/15/2021
761735-AK-5	REYNOLDS GRP ISS/REYNOLD			13	4FE	2,585,000	106.5000	2,662,500	2,500,000	2,548,286		(15,375)			7.125	6.929	AO	37,604	178,125	05/31/2012	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	4,568,641	102.0000	4,668,540	4,577,000	4,568,907		266			5.750	7.649	AO	55,560	159,908	08/15/2013	10/15/2020
761735-AP-4	REYNOLDS GRP ISS/REYNOLD	LS		1	4FE	100,357	102.0000	102,000	100,000	100,307		(50)			5.750	7.121	AO	1,214	6,022	01/30/2013	10/15/2020
013716-AV-7	RIO TINTO ALCAN INC	R			1FE	5,378,562	105.6720	5,389,252	5,100,000	5,185,118		(57,450)			5.000	3.778	JD	21,250	255,000	06/16/2010	06/01/2015
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	4,961,250	102.0970	5,104,865	5,000,000	4,972,057		3,547			3.500	3.593	MN	28,681	175,000	10/28/2010	11/02/2020
767201-AK-2	RIO TINTO FIN USA LTD	R	F		1FE	9,922,500	102.0970	10,209,730	10,000,000	9,944,114		7,094			3.500	3.593	MN	57,361	350,000	10/28/2010	11/02/2020
767201-AL-0	RIO TINTO FIN USA LTD		F		1FE	4,997,000	103.0070	5,150,325	5,000,000	4,997,144		48			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	12,931,620	98.1320	12,757,186	13,000,000	12,942,071		5,965			3.500	3.563	MS	125,125	455,000	03/19/2012	03/22/2022
76720A-AC-0	RIO TINTO FIN USA LTD	R	F		1FE	11,936,880	98.1320	11,775,864	12,000,000	11,946,527		5,506			3.500	3.563	MS	115,500	420,000	03/19/2012	03/22/2022
76720A-AF-3	RIO TINTO FIN USA PLC		F	1	1FE	74,016	93.2030	69,902	75,000	74,133		87			2.875	3.028	FA	779	2,156	08/16/2012	08/21/2022
76720A-AF-3	RIO TINTO FIN USA PLC	LS	F	1	1FE	1,899,744	93.2030	1,794,156	1,925,000	1,902,754		2,222			2.875	3.028	FA	19,985	55,344	08/16/2012	08/21/2022
767201-AF-3	RIO TINTO FINANCE PLC	R	F		1FE	2,398,366	102.7160	2,054,326	2,000,000	2,032,724		(95,969)			8.950	3.944	MN	29,833	179,000	12/17/2009	05/01/2014
771196-AS-1	ROCHE HLDGS INC		R		1FE	2,056,658	117.0240	2,162,594	1,848,000	1,972,808		(21,008)			6.000	4.519	MS	36,960	110,880	09/14/2009	03/01/2019
771196-AS-1	ROCHE HLDGS INC	R	R		1FE	44,319,276	117.0240	45,857,999	39,187,000	42,640,864		(589,511)			6.000	4.091	MS	783,740	2,436,060	03/11/2011	03/01/2019
771367-C0-6	ROCHESTER GAS & ELECTRIC	R			1	20,000,000	101.4590	20,291,784	20,000,000	20,000,000					4.100	4.100	JJ	378,111	820,000	07/29/2011	07/29/2021
77340R-AH-0	ROCKIES EXPRESS PIPELINE				3FE	10,014,000	100.0000	10,000,000	10,000,000	10,004,165		(3,098)			3.900	3.903	AO	82,333	390,000	08/05/2010	04/15/2015
77340R-AP-2	ROCKIES EXPRESS PIPELINE			1	3FE	750,000	92.5000	693,750	750,000	750,000					6.000	6.000	JJ	20,750	22,250	01/10/2013	01/15/2019
772739-AL-2	ROCK-TENN CO				3FE	5,989,597	102.9370	6,176,208	6,000,000	5,990,317		720			4.900	4.924	MS	98,000	147,000	03/28/2013	03/01/2022
772739-AQ-1	ROCK-TENN CO	R			3FE	4,948,767	95.5090	4,775,455	5,000,000	4,951,993		3,226			4.000	4.127	MS	66,667	100,000	03/28/2013	03/01/2023
773903-AE-9	ROCKWELL AUTOMATION				1FE	4,969,200	116.4710	5,823,540	5,000,000	4,971,801		498			6.250	6.293	JD	26,042	312,500	11/28/2007	12/01/2037
774341-AB-7	ROCKWELL COLLINS INC				1FE	12,931,230	112.8260	14,667,393	13,000,000	12,958,122		6,348			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	97.5650	4,878,260	5,000,000	4,988,570		1,262			3.100	3.128	MN	19,806	155,000	11/16/2011	11/15/2021
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	9,984,500	92.2480	9,224,750	10,000,000	9,985,597		1,097			3.000	3.027	MS	88,333	156,667	02/28/2013	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS IN	R	A	1	2FE	4,992,250	92.2480	4,612,375	5,000,000	4,992,799		549			3.000	3.027	MS	44,167	78,333	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN		A	1	2FE	4,952,750	87.5740	4,378,680	5,000,000	4,953,368		618			4.500	4.565	MS	66,250	117,500	02/28/2013	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2FE	11,977,560	100.1880	12,022,596	12,000,000	11,978,014		454			4.100	4.123	AO	121,633		09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC		A	1	2FE	3,976,040	102.6060	4,104,224	4,000,000	3,976,120		80			5.450	5.490	AO	53,894		09/25/2013	10/01/2043
77531Q-AC-2	ROGERS WIRELESS INC	R	A		2FE	627,200	100.9540	646,104	640,000	639,673		1,908			6.375	6.690	MS	13,600	40,800	10/20/2005	03/01/2014
776696-AC-0	ROPER INDUSTRIES INC				2FE	11,997,360	114.6910	13,762,932	12,000,000	11,998,309		242			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	3,000,000	103.5290	3,105,856	3,000,000	3,000,000					6.460	6.460	AO	39,298	193,800	10/18/2007	10/18/2014
777779-AE-9	ROSETTA RESOURCES INC			1	4FE	1,600,000	99.2500	1,588,000	1,600,000	1,600,000					5.875	6.602	JD	12,011		11/07/2013	06/01/2022
779382-AK-6	ROWAN COMPANIES INC				2FE	4,967,050	120.1040	6,005,180	5,000,000	4,978,557		2,948			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	108.3770	5,418,850	5,000,000	4,985,938		3,408			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	103.6740	20,734,880	20,000,000	19,981,879		8,910			2.625	2.631	JD	23,333	525,000	07/07/2010	12/15/2015
78008T-LB-8	ROYAL BANK OF CANADA	R	A		1FE	9,993,900	103.3780	10,337,780	10,000,000	9,996,798		1,204			2.300	2.313	JJ	102,861	230,000	07/13/2011	07/20/2016
78009C-AA-8	ROYAL BANK OF CANADA		A		1FE	9,994,900	103.3700	10,337,000	10,000,000	9,998,612		1,042			3.125	3.136	AO	66,840	312,500	04/07/2010	04/14/2015
G768J4-AC-0	ROYAL BK OF SCOTLAND PLC		F		1FE	9,540,923	103.9810	10,013,390	9,630,000	9,603,252		18,355			5.000	5.797	MAY	299,600	481,500	05/18/2010	05/17/2015
74966U-AH-3	RPI FINANCE Term Loan Facilty B-2			2	2FE	2,666,276	100.3750	2,681,363	2,671,345	2,666,402		1,001			3.250	3.428	MJSD	241	43,945	10/24/2012	05/09/2018
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	4,993,550	91.3180	4,565,915	5,000,000	4,994,201		550			3.450	3.491	MN	22,042	183,042	10/18/2012	11/15/2022
749685-AS-2	RPM INTERNATIONAL INC	R		1	2FE	14,980,650	91.3180	13,697,745	15,000,000	14,982,604		1,649			3.450	3.491	MN	66,125	549,125	10/18/2012	11/15/2022
749866-AD-3	RREEF AMERICA REIT II SER. A SR NTS				1	10,000,000	105.5870	10,558,661	10,000,000	10,077,403		(50,561)			5.060	5.060	JD	25,300	506,000	06/13/2005	06/13/2015
749866-AD-3	RREEF AMERICA REIT II SER. A SR NTS	R			1	4,541,601	105.5870	5,279,331	5,000,000	4,883,600		74,011			5.060	5.060	JD	12,650	253,000	09/10/2008	06/13/2015
749866-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS				1	10,000,000	103.3810	10,338,056	10,000,000	10,078,322		(96,305)			5.290	5.290	AO	111,678	529,000	11/17/2009	10/15/2014
749866-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	O			1	5,000,000	103.3810	5,169,028	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			2	2FE	10,000,000	104.9750	10,497,470	10,000,000	10,000,000					6.000	6.000	AO	150,000	600,000	02/09/2012	04/01/2022
781172-AB-7	RUBY PIPELINE LLC SR UNSEC 2022	R		2	2FE	25,000,000	104.9750	26,243,675	25,000,000	25,000,000					6.000	6.000	AO	375,000	1,500,000	02/09/2012	04/01/2022
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN			2	3FE	3,096,096	99.9690	3,071,510	3,072,462	3,092,876		(3,220)			3.500	3.499	MJSD	24,793		05/01/2013	03/27/2020
78355H-JL-4	RYDER SYSTEM INC				2FE	4,823,505	100.8540	4,538,435	4,500,000	4,514,433		(85,228)			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	104.3290	10,067,758	9,650,000	9,645,405		2,004			3.600	3.621	MS	115,800	347,400	08/26/2010	03/01/2016
78355H-JU-4	RYDER SYSTEM INC			1	2FE	18,978,910	97.9210	18,604,895	19,000,000	18,981,712		2,802			2.350	2.370	FA	155,035	223,250	02/19/2013	02/26/2019
785592-AA-4	SABINE PASS LIQUEFACTION				3FE	8,531,250	97.7500	8,015,500	8,200,000	8,503,436		(27,814)			5.625	4.998	FA	192,188	230,625	04/10/2013	02/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
785592-AB-2	SABINE PASS LIQUEFACTION				3FE	103,000	93.5000	93,500	100,000	102,844		(156)			5.625	5.232	AO	1,188	2,797	04/29/2013	04/15/2023
785592-AC-0	SABINE PASS LIQUEFACTION LLC				3FE	5,015,000	99.2500	4,962,500	5,000,000	5,014,860		(140)			6.250	6.010	MS	31,250		11/18/2013	03/15/2022
786514-BM-0	SAFEWAY INC				2FE	8,784,630	102.5620	9,230,598	9,000,000	8,980,778		29,519			5.625	5.979	FA	191,250	506,250	11/15/2005	08/15/2014
786514-BS-7	SAFEWAY INC				2FE	4,679,132	99.9630	4,698,275	4,700,000	4,685,319		1,901			3.950	4.020	FA	70,134	185,650	07/27/2010	08/15/2020
786514-BS-7	SAFEWAY INC	LS			2FE	4,928,022	99.9630	4,948,183	4,950,000	4,934,538		2,002			3.950	4.020	FA	73,865	195,525	07/27/2010	08/15/2020
786514-BU-2	SAFEWAY INC				2FE	21,945	100.4170	22,092	22,000	21,954		5			4.750	4.775	JD	87	1,045	11/30/2011	12/01/2021
786514-BU-2	SAFEWAY INC	M			2FE	13,942,915	100.4170	14,036,232	13,978,000	13,948,901		2,961			4.750	4.775	JD	55,330	663,955	11/30/2011	12/01/2021
78390X-AC-5	SAIC INC				2FE	4,992,550	95.5480	4,777,405	5,000,000	4,992,852		106			5.950	5.939	JD	24,792	297,500	12/13/2010	12/01/2040
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	8,347,500	104.0000	8,580,000	8,250,000	8,342,426		(5,074)			5.750	6.032	JD	39,531	330,625	08/20/2013	06/01/2022
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP	R		1	3FE	2,317,500	104.0000	2,340,000	2,250,000	2,311,392		(5,025)			5.750	5.549	JD	10,781	93,438	06/19/2013	06/01/2022
79586K-AC-5	SAMARCO MINERACAO SA		F		2FE	14,831,850	99.0000	14,850,000	15,000,000	14,834,191		2,341			5.750	5.900	AO	160,521		10/21/2013	10/24/2023
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)				2FE	19,864,062	115.0000	22,843,672	19,864,062	19,758,665		7,361			8.770	8.901	JAJO	367,772	1,728,289	12/01/2003	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING				2FE	3,972,812	107.5870	4,274,237	3,972,812	3,972,812					7.100	7.209	JAJO	59,548	279,837	12/01/2003	07/15/2025
797440-BH-6	SAN DIEGO G & E				1FE	3,733,238	119.3490	4,475,595	3,750,000	3,737,411		665			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	98.8500	10,053,014	10,170,000	8,978,025		19,962			4.500	5.329	FA	172,890	457,650	02/07/2011	08/15/2040
797440-BP-8	SAN DIEGO G & E				1FE	6,990,200	90.2090	6,314,644	7,000,000	6,990,580		183			3.950	3.957	MN	35,331	276,500	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	14,871,219		9,883			8.580	8.584	JJ	643,500	1,287,000	12/31/1998	07/01/2022
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	1,321,875	104.7500	1,309,375	1,250,000	1,314,108		(7,767)			7.500	6.503	MS	27,604	46,875	03/22/2013	03/15/2021
80007P-AN-9	SANDRIDGE ENERGY INC	R		1	4FE	1,117,291	104.7500	1,152,250	1,100,000	1,114,810		(2,274)			7.500	7.959	MS	24,292	82,500	11/27/2012	03/15/2021
80007P-AT-6	SANDRIDGE ENERGY INC			1	4FE	771,192	101.5000	786,625	775,000	771,476		260			7.500	8.276	FA	21,958	57,317	11/27/2012	02/15/2023
W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR		F		2	49,837,761	114.1290	57,064,685	50,000,000	49,904,043		14,216			6.100	6.142	JD	25,417	3,290,279	09/10/2008	06/28/2019
80105N-AG-0	SANOFI-AVENTIS		F		1FE	29,692,800	104.7610	31,428,390	30,000,000	29,765,379		27,276			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	R	F		2	21,000,000	103.7720	21,792,107	21,000,000	21,000,000					5.950	5.950	AO	305,433	1,249,500	10/03/2002	10/03/2014
G7815@-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2		F		1	27,000,000	102.6100	27,704,832	27,000,000	27,000,000					2.340	2.340	AO	135,135	631,800	10/14/2010	10/14/2015
78388J-AQ-9	SBA COMMUNICATIONS CORP			1	4FE	6,132,740	103.0000	6,180,000	6,000,000	6,121,974		(10,766)			5.625	5.128	AO	84,375	168,750	08/13/2013	10/01/2019
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL			2	3FE	237,757	100.5420	239,562	238,271	237,770		79			3.750	3.976	MJSD	1,539	4,567	10/18/2012	09/28/2019
78404X-AC-9	SBA SENIOR FIN II LLC TERM LOAN			2	3FE	359,320	100.3130	362,188	361,058	359,405		(922)			3.750	4.121	MJSD	38	6,996	12/28/2012	06/30/2018
78401F-AD-9	SBA TELECOMMUNICATIONS			1	4FE	3,330,000	107.2500	3,217,500	3,000,000	3,164,106		(62,068)			8.250	5.774	FA	93,500	247,500	03/04/2011	08/15/2019
78401F-AD-9	SBA TELECOMMUNICATIONS	R		1	4FE	4,890,660	107.2500	4,725,435	4,406,000	4,646,974		(91,091)			8.250	5.775	FA	137,320	363,495	03/03/2011	08/15/2019
78401F-AG-2	SBA TELECOMMUNICATIONS			1	4FE	350,000	104.0000	364,000	350,000	350,000					5.750	6.629	JJ	9,280	10,063	07/12/2013	07/15/2020
806605-AJ-0	SCHERING-PLOUGH				1FE	1,492,665	115.6030	1,734,039	1,500,000	1,496,761		758			6.000	6.062	MS	26,500	90,000	09/12/2007	09/15/2017
806854-AB-1	SCHLUMBERGER INVESTMENT		E	1	1FE	24,919,750	99.4200	24,854,950	25,000,000	24,935,916		7,185			3.300	3.339	MS	245,208	825,000	09/07/2011	09/14/2021
80685P-AA-6	SCHLUMBERGER NORGE AS		E	1	1FE	19,935,400	105.6990	21,139,740	20,000,000	19,951,549		5,739			4.200	4.247	JJ	387,333	840,000	03/11/2011	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK		E	1	1FE	5,502,469	105.6990	5,390,634	5,100,000	5,411,558		(38,856)			4.200	3.202	JJ	98,770	214,200	08/05/2011	01/15/2021
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	M	E	1	1FE	25,891,551	105.6990	27,375,963	25,900,000	25,897,621		(133)			4.200	4.208	JJ	501,597	1,087,800	07/22/2011	01/15/2021
80687P-AA-4	SCHNEIDER ELECTRIC SA		F		1FE	19,946,800	93.1220	18,624,460	20,000,000	19,952,679		4,676			2.950	2.981	MS	154,056	590,000	09/20/2012	09/27/2022
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)				2	54,000,001	136.7610	61,955,365	54,000,001	62,342,735		13,442		2,689,322	4.485	4.485	MS	933,232	2,584,182	03/01/2006	03/01/2016
81013T-AB-7	SCOTTISH POWER PLC	R	F		2FE	6,232,223	104.7930	6,837,730	6,525,000	6,463,919		47,442			5.375	6.192	MS	103,267	350,719	05/22/2008	03/15/2015
81013T-AC-5	SCOTTISH POWER PLC		F		2FE	6,863,950	105.0710	7,354,942	7,000,000	6,904,934		5,818			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	2,283,750	104.0000	2,340,000	2,250,000	2,263,942		(6,165)			7.250	7.670	JJ	75,219	163,125	07/14/2010	01/15/2018
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH	R		1	4FE	246,733	104.0000	240,240	231,000	238,416		(3,346)			7.250	5.719	JJ	7,722	16,748	05/24/2011	01/15/2018
811904-AK-7	SEACOR HOLDINGS INC	R			3FE	3,791,250	108.2500	3,788,750	3,500,000	3,738,770		(33,941)			7.375	5.956	AO	64,531	258,125	08/09/2012	10/01/2019
81180W-AD-3	SEAGATE HDD CAYMAN	R	E	1	2FE	350,000	108.1250	378,438	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		E	1	2FE	3,212,000	110.0000	3,520,000	3,200,000	3,206,597		(1,920)			7.750	8.480	JD	11,022	248,000	12/15/2010	12/15/2018
81180W-AE-1	SEAGATE HDD CAYMAN	LS	E	1	2FE	100,375	110.0000	110,000	100,000	100,206		(60)			7.750	8.480	JD	344	7,750	12/15/2010	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN	R	E	1	2FE	2,175,000	110.3750	2,207,500	2,000,000	2,134,482		(23,476)			7.000	5.667	JJ	70,000	140,000	03/23/2012	11/01/2021
81180W-AG-6	SEAGATE HDD CAYMAN		F		2FE	12,674,375	93.5000	12,388,750	13,250,000	12,682,689		8,314			4.750	5.340	JD	52,448	280,547	12/09/2013	06/01/2023
81211K-AR-1	SEALED AIR CORP			1	4FE	456,000	113.5000	454,000	400,000	444,409		(9,266)			8.375	5.368	MS	9,864	33,500	09/25/2012	09/15/2021
81211K-AR-1	SEALED AIR CORP	R		1	4FE	2,287,500	113.5000	2,270,000	2,000,000	2,227,072		(48,093)			8.375	5.275	MS	49,319	167,500	09/21/2012	09/15/2021
81211K-AS-9	SEALED AIR CORP			1	4FE	3,034,500	107.5000	3,010,000	2,800,000	3,033,392		(1,108)			6.500	5.015	JD	15,167		12/12/2013	12/01/2020
81211K-AS-9	SEALED AIR CORP	R		1	4FE	1,106,000	107.5000	1,182,500	1,100,000	1,105,345		(601)			6.500	6.415	JD	5,958	72,096	11/15/2012	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	11,960,000	97.2500	11,670,000	12,000,000	11,957,949		(2,052)			5.250	5.319	AO	157,500	332,500	08/12/2013	04/01/2023
81211L-AR-9	SEALED AIR CORP TERM B-1			2	3FE	322,069	100.1720	323,230	322,675	322,083		211			3.000	4.174	MJSD	511	8,393	12/17/2012	10/03/2018
78412D-AN-9	SEMCO ENERGY INC				1FE	9,993,000	103.7700	10,377,030	10,000,000	9,995,183		632			5.150	5.159	AO	100,139	515,000	04/14/2010	04/21/2020
816752-AC-3	SEMINOLE HARD ROCK ENT I			1	4FE	2,911,000	98.2500	2,849,250	2,900,000	2,910,005		(995)			5.875	7.161	MN	21,770	85,661	08/01/2013	05/15/2021
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	R		1	2FE	8,300,000	109.5000	9,088,500	8,300,000	8,300,000					7.804	7.804	AO	161,933	678,948	11/17/2009	10/01/2020
816851-AJ-8	SEMPRA ENERGY				2FE	474,305	114.7980	573,988	500,000	485,369		2,718			6.150	6.924	JD	1,367	30,750	05/28/2009	06/15/2018

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
816851-AJ-8	SEMPRA ENERGY	R			2FE	3,794,440	114.7980	4,591,904	4,000,000	3,882,951		21,743			6.150	6.924	JD	10,933	246,000	05/28/2009	06/15/2018
816851-AN-9	SEMPRA ENERGY	R			2FE	1,496,670	112.5200	1,687,805	1,500,000	1,498,685		487			6.500	6.591	JD	8,125	97,500	05/12/2009	06/01/2016
816851-AP-4	SEMPRA ENERGY				2FE	4,957,950	109.8460	5,492,310	5,000,000	4,960,366		627			6.000	6.069	AO	63,333	300,000	10/05/2009	10/15/2039
81725W-AF-0	SENSATA TECHNOLOGIES BV		E	1	3FE	2,000,000	107.2500	2,145,000	2,000,000	2,000,000					6.500	7.230	MN	16,611	130,000	05/06/2011	05/15/2019
81725W-AF-0	SENSATA TECHNOLOGIES BV	R	E	1	3FE	782,813	107.2500	804,375	750,000	773,811		(6,272)			6.500	5.867	MN	6,229	48,750	07/13/2012	05/15/2019
81725W-AG-8	SENSATA TECHNOLOGIES BV		F		3FE	8,063,750	94.0000	7,520,000	8,000,000	8,060,371		(3,379)			4.875	4.775	AO	82,333	192,833	04/10/2013	10/15/2023
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE	942,617	100.7140	947,884	941,164	942,603		(14)			3.250	3.066	FMAN	1,789		12/11/2013	05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE		100.5000								3.750	0.000	FMAN	2,654		01/09/2013	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN			2	4FE	1,452,017	100.1250	1,460,573	1,458,750	1,454,363		1,174			4.750	5.053	FMAN	3,849	70,704	12/12/2011	05/09/2017
817565-BF-0	SERVICE CORP INTL			3	4FE	2,188,125	112.0000	2,520,000	2,250,000	2,215,466		8,461			7.000	7.513	JD	7,000	157,500	06/14/2010	06/15/2017
817565-BQ-6	SERVICE CORP INTL				4FE	2,125,000	106.2500	2,125,000	2,000,000	2,045,945		(34,875)			6.750	4.830	AO	33,750	135,000	08/24/2011	04/01/2015
817565-BT-0	SERVICE CORP INTL				4FE	3,500,000	105.5000	3,692,500	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				4FE	9,528,156	114.7500	9,925,875	8,650,000	9,353,822		(66,165)			8.000	6.653	MN	88,422	692,000	03/14/2011	11/15/2021
817565-BV-5	SERVICE CORP INTL			1	4FE	425,000	107.0000	454,750	425,000	425,000					7.000	7.725	MN	3,801	29,750	11/17/2010	05/15/2019
78413H-AA-7	SES SA		F		2FE	2,985,540	93.1720	2,795,160	3,000,000	2,986,443		903			3.600	3.658	AO	26,100	54,000	03/26/2013	04/04/2023
78412F-AL-8	SESI LLC			1	3FE	6,824,813	106.7500	7,205,625	6,750,000	6,794,782		(11,779)			6.375	6.781	MN	71,719	430,313	04/20/2011	05/01/2019
78412F-AL-8	SESI LLC	R		1	3FE	2,280,938	106.7500	2,401,875	2,250,000	2,268,515		(4,872)			6.375	6.705	MN	23,906	143,438	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	3FE	1,750,000	111.5000	1,951,250	1,750,000	1,750,000					7.125	7.764	JD	5,542	124,688	11/21/2011	12/15/2021
78412F-AP-9	SESI LLC	R		1	3FE	2,185,000	111.5000	2,230,000	2,000,000	2,145,892		(22,647)			7.125	5.553	JD	6,333	142,500	03/21/2012	12/15/2021
822538-AA-2	SHELF DRILL HOLD LTD		F	1	4FE	2,648,625	108.0000	2,700,000	2,500,000	2,640,737		(7,880)			8.625	6.960	MN	35,938	70,006	11/20/2013	11/01/2018
822538-AA-2	SHELF DRILL HOLD LTD	LS	F	1	4FE	730,625	108.0000	756,000	700,000	726,332		(4,237)			8.625	8.108	MN	10,063	45,868	05/24/2013	11/01/2018
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.		R		1	14,879,031	112.2610	16,674,089	14,852,984	14,866,841		(2,158)			5.830	5.697	JJ	430,559	817,080	11/12/2009	01/02/2020
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	R		1	3,713,040	112.2610	4,168,291	3,713,040	3,713,040					5.830	5.833	JJ	107,634	216,470	08/08/2002	01/02/2020
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	12,944,620	111.7060	14,521,832	13,000,000	12,978,909		5,857			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	124.1990	6,209,945	5,000,000	5,211,339		(3,573)			6.375	6.046	JD	14,167	318,750	04/06/2009	12/15/2038
822582-AF-9	SHELL INTERNATIONAL FIN	R	F		1FE	18,849,120	100.7940	18,142,884	18,000,000	18,045,312		(201,209)			4.000	2.851	MS	200,000	720,000	11/05/2009	03/21/2014
822582-AH-5	SHELL INTERNATIONAL FIN		F		1FE	12,048,540	104.6600	12,559,188	12,000,000	12,015,777		(8,787)			3.250	3.171	MS	107,250	390,000	01/11/2010	09/22/2015
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,944,640	109.6120	17,537,888	16,000,000	15,965,444		5,213			4.300	4.343	MS	189,200	688,000	09/15/2009	09/22/2019
822582-AJ-1	SHELL INTERNATIONAL FIN	R	F		1FE	3,986,160	109.6120	4,384,472	4,000,000	3,991,361		1,303			4.300	4.343	MS	47,300	172,000	09/15/2009	09/22/2019
822582-AM-4	SHELL INTERNATIONAL FIN		F		1FE	11,144,200	109.6250	10,962,460	10,000,000	10,856,156		(123,783)			4.375	2.865	MS	116,667	437,500	08/12/2011	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN		F		1FE	10,069,000	111.0940	11,109,370	10,000,000	10,065,933		(1,114)			5.500	5.452	MS	146,667	550,000	02/04/2011	03/25/2040
822582-AQ-5	SHELL INTERNATIONAL FIN	R	F		1FE	3,997,240	103.7780	4,151,132	4,000,000	3,999,132		560			3.100	3.115	JD	1,033	124,000	06/21/2010	06/28/2015
822582-AX-0	SHELL INTERNATIONAL FIN		F		1FE	8,981,100	97.4650	8,771,886	9,000,000	8,981,718		618			3.400	3.425	FA	118,150		08/07/2013	08/12/2023
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS		F		2	1,019,086	102.6140	1,026,136	1,000,000	1,001,874		(3,655)			6.190	6.190	JD	516	61,900	11/12/2009	06/28/2014
N7660#-AG-2	SHV NEDERLAND B.V. SER. C GTD. SR. NTS	R	F		2	4,000,000	102.6140	4,104,543	4,000,000	4,000,000					6.190	6.190	JD	2,063	247,600	06/28/2004	06/28/2014
826200-AD-9	SIEMENS FINANCIERINGSMAT		F		1FE	4,989,700	115.3930	5,769,650	5,000,000	4,992,161		401			6.125	6.143	FA	113,993	306,250	08/09/2006	08/17/2026
826418-BD-6	SIERRA PACIFIC POWER CO	R			1FE	10,617,100	111.6280	11,162,790	10,000,000	10,240,674		(93,490)			6.000	4.911	MN	76,667	600,000	08/18/2009	05/15/2016
826418-BE-4	SIERRA PACIFIC POWER CO				1FE	4,439,150	122.5230	6,126,170	5,000,000	4,470,730		7,815			6.750	7.733	JJ	168,750	337,500	05/15/2009	07/01/2037
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	14,874,450	108.0000	16,200,000	15,000,000	14,917,331		16,563			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	47,466	0.0000		480,300			(64,646)			16.000	0.000	JJ	6,617	53,310	01/18/2013	09/01/2018
826552-AA-9	SIGMA-ALDRICH			1	1FE	6,994,050	100.4170	7,029,190	7,000,000	6,995,726		547			3.375	3.388	MN	39,375	236,250	10/25/2010	11/01/2020
826552-AA-9	SIGMA-ALDRICH	R		1	1FE	9,991,500	100.4170	10,041,700	10,000,000	9,993,895		782			3.375	3.388	MN	56,250	337,500	10/25/2010	11/01/2020
827048-AQ-2	SILGAN HOLDINGS INC			1	3FE	3,339,375	99.0000	3,316,500	3,350,000	3,339,675		300			5.500	6.050	FA	57,322		09/10/2013	02/01/2022
829259-AP-5	SINCLAIR TELEVISION GROUP INC			1	4FE	450,000	103.5000	465,750	450,000	450,000					6.375	7.947	MN	6,375		09/26/2013	11/01/2021
82967N-AJ-7	SIRIUS XM RADIO INC			1	4FE	937,500	94.5000	945,000	1,000,000	940,620		3,120			4.250	7.527	MN	5,431	21,132	08/01/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	4FE	2,628,250	90.5000	2,398,250	2,650,000	2,629,217		967			4.625	5.233	MN	15,661	60,941	05/29/2013	05/15/2023
82967N-AQ-1	SIRIUS XM RADIO INC			1	4FE	600,000	102.0000	612,000	600,000	600,000					5.875	6.815	AO	9,498		09/19/2013	10/01/2020
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	3,215,000	97.7500	3,128,000	3,200,000	3,212,888		(2,112)			5.250	6.415	JJ	77,467	95,200	01/11/2013	01/15/2021
78440P-AC-2	SK TELECOM		F		1FE	8,892,090	115.8950	10,430,586	9,000,000	8,912,912		3,839			6.625	6.735	JJ	266,656	596,250	07/13/2007	07/20/2027
832248-AQ-1	SMITHFIELD FOODS INC				4FE	829,688	117.2500	879,375	750,000	808,383		(14,815)			7.750	5.284	JJ	29,063	58,125	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	4FE	9,615,000	106.0000	9,540,000	9,000,000	9,556,351		(58,947)			6.625	5.529	FA	225,250	369,528	08/09/2013	08/15/2022
832248-AV-0	SMITHFIELD FOODS INC	R		1	4FE	2,030,000	106.0000	2,120,000	2,000,000	2,025,747		(3,039)			6.625	6.891	FA	50,056	137,653	07/18/2012	08/15/2022
83238P-AA-2	SMITHS GROUP PLC	R	F		2FE	10,321,715	101.3650	10,136,490	10,000,000	10,029,569		(77,351)			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	115.3840	5,769,185	5,000,000	4,996,260		552			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	91.9590	22,989,775	25,000,000	24,951,593		4,601			3.625	3.651	AO	198,872	906,250	10/04/2012	10/12/2022
832696-AB-4	SMUCKER (J.M.) CO				2FE	9,980,800	99.2840	9,928,400	10,000,000	9,984,479		1,704			3.500	3.520	AO	73,889	350,000	10/13/2011	10/15/2021
832696-AB-4	SMUCKER (J.M.) CO	R			2FE	7,984,640	99.2840	7,942,720	8,000,000	7,987,583		1,363			3.500	3.520	AO	59,111	280,000	10/13/2011	10/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10	R			2	21,875,000	109.9970	24,061,772	21,875,000	21,875,000					5.550	5.550	AO	303,516	1,214,063	05/31/2007	04/01/2022
F84938-AD-1	SODEXO SENIOR NOTES 2018	R	F		2	20,000,000	106.6100	21,322,052	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	R	F		2	11,000,000	104.8940	11,538,307	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	105.8780	15,881,655	15,000,000	15,004,066		(144)			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	101.6070	5,080,345	5,000,000	4,981,307		1,957			4.375	4.440	MN	36,458	218,750	10/20/2011	11/01/2021
837004-CA-6	SOUTH CAROLINA ELEC&GAS				1FE	5,445,150	114.6280	5,731,410	5,000,000	5,411,111		(8,959)			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	117.0000	3,509,994	3,000,000	3,089,342		(1,677)			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	106.5420	5,327,110	5,000,000	4,963,044		626			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	109.0690	8,725,512	8,000,000	7,971,880		446			5.450	5.479	FA	181,667	436,000	01/20/2011	02/01/2041
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN			2	1FE	16,000,000	96.7890	15,486,256	16,000,000	16,000,000					3.846	3.846	FA	242,725		08/06/2013	08/15/2033
841504-AA-1	SOUTHEAST SUPPLY HEADER	R			2FE	10,170,000	102.3390	10,233,870	10,000,000	10,024,723		(38,407)			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	108.8150	16,322,235	15,000,000	14,993,850		149			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	117.4210	7,456,227	6,350,000	6,822,636		(8,531)			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	97.0480	14,557,185	15,000,000	13,161,924		30,510			4.500	5.370	MS	225,000	675,000	02/04/2011	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON			1	1FE	4,971,900	88.4120	4,420,585	5,000,000	4,972,984		525			3.900	3.938	JD	16,250	195,000	11/17/2011	12/01/2041
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY			1	1FE	7,709,923	98.0050	7,619,889	7,775,000	7,710,001		77			3.500	3.604	AO	67,275		12/20/2013	10/01/2023
84265V-AD-7	SOUTHERN PERU COPPER COR		R		2FE	4,974,050	106.8490	5,342,435	5,000,000	4,982,098		2,329			5.375	5.443	AO	55,990	268,750	04/13/2010	04/16/2020
84265V-AE-5	SOUTHERN PERU COPPER COR		R		2FE	9,925,000	96.8260	9,682,630	10,000,000	9,928,277		965			6.750	6.809	AO	140,625	675,000	04/13/2010	04/16/2040
843646-AG-5	SOUTHERN POWER CO	R		1	2FE	12,500,000	105.0220	13,127,688	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	3,043,950	97.8990	2,936,973	3,000,000	3,042,519		(693)			5.150	5.050	MS	45,492	154,500	11/10/2011	09/15/2041
843877-AJ-0	SOUTHERN STATES COOP INC			1	4FE	3,395,000	96.7500	3,386,250	3,500,000	3,398,299		3,299			10.000	11.985	FA	133,194		08/07/2013	08/15/2021
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	626,600	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	6,975,462		1,081			7.990	7.990	MS	164,683	573,300	12/31/1998	09/15/2026
844730-AG-6	SOUTHTRUST CORP	R			1FE	25,372,750	102.4580	25,614,425	25,000,000	25,021,706		(45,830)			5.800	5.601	JD	64,444	1,450,000	06/29/2004	06/15/2014
844895-AV-4	SOUTHWEST GAS CORP			1	1FE	4,998,300	100.8160	5,040,785	5,000,000	4,998,555		146			3.875	3.890	AO	48,438	193,750	03/20/2012	04/01/2022
844895-AV-4	SOUTHWEST GAS CORP	R		1	1FE	7,497,450	100.8160	7,561,178	7,500,000	7,497,833		219			3.875	3.890	AO	72,656	290,625	03/20/2012	04/01/2022
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	14,433,460	112.2620	15,155,330	13,500,000	14,085,009		(125,695)			5.875	4.776	MS	264,375	793,125	01/31/2011	03/01/2018
845467-AH-2	SOUTHWESTERN ENERGY CO	R		1	2FE	24,941,122	99.1310	24,782,725	25,000,000	24,946,310		5,188			4.100	4.131	MS	301,806	1,025,000	01/15/2013	03/15/2022
845743-BN-2	SOUTHWESTERN PUBLIC SERV			1	1FE	14,773,950	96.2480	14,437,170	15,000,000	14,782,872		3,847			4.500	4.598	FA	255,000	675,000	08/03/2011	08/15/2041
84611#-AC-5	SOVRAN SELF STORAGE, INC. (UNITED STATES			3	2	10,000,000	109.5060	10,950,572	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	108.8930	5,444,630	5,000,000	4,993,043		919			5.650	5.683	MS	94,167	282,500	08/25/2009	03/01/2020
84755T-AE-7	SPECTRA ENERGY CAPITAL			1	2FE	9,967,700	88.5620	8,856,160	10,000,000	9,970,015		2,315			3.300	3.358	MS	97,167	180,583	02/25/2013	03/15/2023
84755T-AE-7	SPECTRA ENERGY CAPITAL	R		1	2FE	9,967,700	88.5620	8,856,160	10,000,000	9,970,015		2,315			3.300	3.358	MS	97,167	180,583	02/25/2013	03/15/2023
Y9033T-AA-9	SPI ELECTRICITY & GAS	R	F		1FE	24,799,750	102.8200	25,704,975	25,000,000	25,313,307		(361,035)			5.000	5.104	MN	197,917	1,250,000	01/12/2005	11/04/2014
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	3FE	9,305,000	107.6250	9,686,250	9,000,000	9,211,047		(35,391)			6.750	6.576	JD	27,000	607,500	03/11/2011	12/15/2020
85205T-AD-2	SPIRIT AEROSYSTEMS INC	R		1	3FE	897,188	107.6250	887,906	825,000	876,263		(12,621)			6.750	4.972	JD	2,475	55,688	03/28/2012	12/15/2020
852060-AD-4	SPRINT CAPITAL CORP				4FE	6,984,688	94.2500	6,573,938	6,975,000	6,983,516		(1,171)			6.875	6.865	MN	61,273	411,641	07/01/2013	11/15/2028
85207U-AA-3	SPRINT CORP				4FE	1,000,000	107.3750	1,073,750	1,000,000	1,000,000					7.250	7.250	MS	22,153		09/04/2013	09/15/2021
85207U-AG-0	SPRINT CORP				4FE	2,300,000	101.5000	2,334,500	2,300,000	2,300,000					7.125	7.125	JD	8,649		12/09/2013	06/15/2024
852061-AK-6	SPRINT NEXTEL CORP	R			3FE	4,162,500	120.5000	4,518,750	3,750,000	4,069,752		(53,549)			9.000	6.913	MN	43,125	337,500	03/16/2012	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP				4FE	10,102,500	97.5000	10,179,000	10,440,000	10,112,757		10,257			6.000	6.474	MN	80,040	416,973	08/20/2013	11/15/2022
852061-AS-9	SPRINT NEXTEL CORP	LS			4FE	1,310,000	97.5000	1,277,250	1,310,000	1,310,000					6.000	6.000	MN	10,043	78,818	11/08/2012	11/15/2022
792860-AJ-7	ST PAUL TRAVELERS				1FE	3,019,860	112.4730	3,374,175	3,000,000	3,006,110		(2,226)			6.250	6.159	JD	5,729	187,500	07/14/2006	06/20/2016
792860-AJ-7	ST PAUL TRAVELERS	R			1FE	4,982,400	112.4730	5,623,625	5,000,000	5,408,012		(157,414)			6.250	6.298	JD	9,549	312,500	06/15/2006	06/20/2016
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	11,482,500	104.2500	11,936,625	11,450,000	11,481,259		(1,241)			6.250	6.131	JD	31,806	256,432	08/19/2013	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER I			1	1FE	11,987,760	98.2540	11,790,528	12,000,000	11,990,002		1,083			3.400	3.423	JD	34,000	408,000	11/17/2011	12/01/2021
854502-AC-5	STANLEY BLACK & DECKER I	R		1	1FE	4,994,900	98.2540	4,912,720	5,000,000	4,995,834		451			3.400	3.423	JD	14,167	170,000	11/17/2011	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I				1FE	14,987,100	92.9030	13,935,420	15,000,000	14,988,407		1,136			2.900	2.905	MN	72,500	428,958	11/01/2012	11/01/2022
855244-AC-3	STARBUCKS CORP				1FE	9,981,100	116.5200	11,651,980	10,000,000	9,991,766		1,968			6.250	6.257	FA	236,111	625,000	08/20/2007	08/15/2017
855244-AD-1	STARBUCKS CORP			1	1FE	4,998,200	100.5840	5,029,200	5,000,000	4,998,247		47			3.850	3.887	AO	61,493		09/03/2013	10/01/2023
85590A-AP-9	STARWOOD HOTELS & RESORT			1	2FE	29,878,800	90.8180	27,245,310	30,000,000	29,889,668		10,280			3.125	3.241	FA	354,167	638,021	12/05/2012	02/15/2023
85571N-AB-5	STARZ LLC/STARZ FIN CORP	R		1	3FE	1,850,000	102.2500	1,891,625	1,850,000	1,850,000					5.000	5.913	MS	27,236	93,014	02/18/2013	09/15/2019
85744N-AA-9	STATE STREET BANK & TRST				1FE	4,989,150	107.9280	5,396,410	5,000,000	4,997,324		1,212			5.300	5.327	JJ	122,194	265,000	12/05/2005	01/15/2016
857480-AA-7	STATE STREET CAP TR IV	R		1	2FE	35,000,000	75.5500	26,442,500	35,000,000	35,000,000					1.243	6.312	MJSD	19,333	452,520	04/23/2007	06/15/2037
857449-AB-8	STATE STREET CORP				1FE	22,401,732	112.9180	25,914,704	22,950,000	22,716,787		41,249			5.250	5.495	AO	254,363	1,204,875	11/12/2009	10/15/2018
857477-AG-8	STATE STREET CORP				1FE	19,931,000	108.5760	21,715,120	20,000,000	19,947,499		6,089			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021
857477-AG-8	STATE STREET CORP	R			1FE	19,931,000	108.5760	21,715,120	20,000,000	19,947,499		6,089			4.375	4.418	MS	277,083	875,000	03/02/2011	03/07/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
24820R-AG-3	STATOIL		F		1FE	7,838,250	122.4620	8,572,347	7,000,000	7,640,260		(26,923)			6.500	5.588	JD	37,917	455,000	11/22/2004	12/01/2028
85771P-AB-8	STATOIL ASA	R	F		1FE	19,257,926	104.9730	20,259,789	19,300,000	19,277,049		5,882			3.125	3.160	FA	224,497	603,125	08/10/2010	08/17/2017
85771P-AG-7	STATOIL ASA	R	F		1FE	14,951,400	91.1510	13,672,695	15,000,000	14,956,141		4,275			2.450	2.530	JJ	167,417	240,917	11/14/2012	01/17/2023
85771S-AA-4	STATOILHYDRO ASA		F		1FE	2,994,270	113.3360	3,400,089	3,000,000	2,996,597		545			5.250	5.260	AO	33,250	157,500	04/16/2009	04/15/2019
858119-AR-1	STEEL DYNAMICS INC			1	3FE	2,087,381	108.5000	2,099,475	1,935,000	2,033,574		(20,307)			7.625	6.225	MS	43,443	147,544	03/10/2011	03/15/2020
858119-AT-7	STEEL DYNAMICS INC	R		1	3FE	750,000	108.2500	811,875	750,000	750,000					6.125	7.052	FA	17,354	22,969	08/08/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			1	3FE	3,205,000	108.0000	3,375,000	3,125,000	3,202,415		(2,585)			6.375	6.352	FA	75,260	35,859	09/19/2013	08/15/2022
858119-AZ-3	STEEL DYNAMICS INC			1	3FE	3,265,706	100.0000	3,250,000	3,250,000	3,265,548		(158)			5.250	5.659	AO	36,021		11/29/2013	04/15/2023
858119-AZ-3	STEEL DYNAMICS INC	R		1	3FE	1,607,562	100.0000	1,600,000	1,600,000	1,607,486		(76)			5.250	5.662	AO	17,733		11/29/2013	04/15/2023
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7	R		2	2FE	14,597,967	102.9890	15,034,271	14,597,967	14,597,967					4.710	4.710	MJSD	1,943	871,002	11/17/2010	06/30/2017
85915#-AD-3	STERICYCLE INC. 3.89% SENIOR UNSECURED N				2	20,000,000	105.5910	21,118,112	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	R			2	8,000,000	103.3300	8,266,414	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		F		1	20,000,000	112.4950	22,499,098	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	102.6430	20,528,560	20,000,000	19,997,889		1,971			3.000	3.010	JJ	276,667	600,000	01/12/2010	01/15/2015
864486-AE-5	SUBURBAN PROPANE PARTNRS	R		1	3FE	4,422,815	107.2500	4,479,833	4,177,000	4,354,880		(66,260)			7.500	5.986	AO	78,319	313,275	12/21/2012	10/01/2018
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	2,150,000	109.0000	2,180,000	2,000,000	2,140,782		(9,218)			7.375	5.747	FA	61,458		08/07/2013	08/01/2021
864486-AG-0	SUBURBAN PROPANE PARTNRS	R		1	3FE	2,143,672	109.0000	2,198,530	2,017,000	2,127,175		(16,068)			7.375	6.024	FA	61,981	175,304	12/21/2012	08/01/2021
864577-B#-7	SUBURBAN WATER SYSTEMS				1	4,000,000	120.0000	4,800,000	4,000,000	4,008,984		(722)			9.090	9.090	FA	132,310	363,600	12/31/1998	02/20/2022
86693O-AB-6	SUNAMERICA INC.	R			2FE	1,214,075	123.4700	1,234,702	1,000,000	1,135,645		(10,482)			8.125	6.188	AO	14,219	81,250	06/01/2004	04/28/2023
867229-AC-0	SUNCOR ENERGY INC		A		2FE	5,673,800	127.5480	6,377,400	5,000,000	5,540,616		(15,965)			7.150	6.150	FA	148,958	357,500	11/12/2002	02/01/2032
867229-AC-0	SUNCOR ENERGY INC	R	A		2FE	8,374,349	127.5480	9,165,599	7,186,000	8,151,537		(29,205)			7.150	5.928	FA	214,083	513,799	04/12/2004	02/01/2032
86722T-AA-0	SUNCOR ENERGY INC		A		2FE	3,495,905	115.5960	4,045,853	3,500,000	3,497,884		406			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	105.8750	1,619,888	1,530,000	1,557,513		(8,429)			7.375	7.895	MN	14,418	112,838	03/14/2011	11/15/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC			1	5FE	400,000	105.0000	420,000	400,000	400,000					6.625	7.990	MN	4,417	13,250	07/31/2013	11/01/2019
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN			2	3FE	990,000	100.4170	994,128	990,000	990,000					4.500	4.677	JAJO	1,737	17,049	01/11/2013	01/31/2020
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN			2	3FE	2,059,916	100.6250	2,111,314	2,098,200	2,063,642		3,726			4.000	4.554	MJSD	5,141	69,738	03/08/2013	03/08/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	2,998,440	101.3740	3,041,229	3,000,000	2,998,734		126			4.650	4.676	FA	52,700	139,500	07/28/2011	02/15/2022
86765B-AJ-8	SUNOCO LOGISTICS PARTNER	R			2FE	13,927,789	101.3740	13,888,279	13,700,000	13,884,430		(18,558)			4.650	4.470	FA	240,663	637,050	08/02/2011	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER			1	2FE	12,996,620	91.8850	11,945,011	13,000,000	12,996,901		281			3.450	3.459	JJ	206,808	230,479	01/07/2013	01/15/2023
86787G-AE-2	SUNTRUST BANK				2FE	3,038,907	107.9160	3,293,581	3,052,000	3,045,259		884			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	3,997,792		6,511			2.062	5.070	FMAN	13,975	85,471	11/12/2009	05/01/2014
87075R-AL-1	SWIFT TRANSPORTATION CO. LLC TL B-2			2	3FE	146,241	100.4170	141,262	140,676	145,385		(60,007)			4.000	3.310	JAJO	1,187	5,971	04/04/2012	12/21/2017
870836-AB-9	SWISS BANK CORP-NY		F		2FE	5,514,700	109.0580	5,452,895	5,000,000	5,082,764		(49,760)			7.375	6.229	JJ	170,035	368,750	02/21/2002	07/15/2015
87164K-AA-2	SYNGENTA FINANCE NV	R	F		1FE	11,980,560	95.9250	11,511,024	12,000,000	11,983,556		1,723			3.125	3.144	MS	96,875	375,000	03/21/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	6,988,380	92.8050	6,496,350	7,000,000	6,988,725		199			4.375	4.385	MS	79,115	306,250	03/21/2012	03/28/2042
87164K-AB-0	SYNGENTA FINANCE NV	R	F		1FE	2,995,020	92.8050	2,784,150	3,000,000	2,995,168		85			4.375	4.385	MS	33,906	131,250	03/21/2012	03/28/2042
871829-AQ-0	SYSCO CORPORATION				1FE	7,897,760	91.1590	7,292,712	8,000,000	7,911,868		9,152			2.600	2.747	JD	10,978	208,000	06/06/2012	06/12/2022
871829-AQ-0	SYSCO CORPORATION	R			1FE	4,936,100	91.1590	4,557,945	5,000,000	4,944,917		5,720			2.600	2.747	JD	6,861	130,000	06/06/2012	06/12/2022
361561-AA-1	SYSTEM ENERGY RESOURCES			1	2FE	3,522,009	100.0890	3,525,133	3,522,009	3,522,009					5.129	5.131	JJ	83,297	111,785	11/12/2009	01/15/2014
87425E-AM-5	TALISMAN ENERGY		A	1	2FE	8,665,767	96.8160	8,033,750	8,298,000	8,631,773		(33,994)			3.750	3.095	FA	129,656	155,588	03/04/2013	02/01/2021
87425E-AM-5	TALISMAN ENERGY	R	A	1	2FE	14,886,300	96.8160	14,522,325	15,000,000	14,916,620		10,065			3.750	3.941	FA	234,375	562,500	11/08/2010	02/01/2021
875127-AV-4	TAMPA ELECTRIC				1FE	1,490,625	120.7990	1,811,979	1,500,000	1,491,625		161			6.550	6.598	MN	12,554	98,250	05/09/2006	05/15/2036
875127-AZ-5	TAMPA ELECTRIC				1FE	11,641,712	112.5450	12,323,721	10,950,000	11,478,959		(59,002)			5.400	4.597	MN	75,555	591,300	02/10/2011	05/15/2021
875127-AZ-5	TAMPA ELECTRIC	R			1FE	5,304,850	112.5450	5,627,270	5,000,000	5,233,246		(25,988)			5.400	4.623	MN	34,500	270,000	02/11/2011	05/15/2021
00386S-AD-4	TAQA ABU DHABI NATL ENER		F		1FE	4,992,250	118.5000	5,925,000	5,000,000	4,995,762		754			7.250	7.275	FA	151,042	362,500	07/25/2008	08/01/2018
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	25,972,213	102.3400	26,608,400	26,000,000	25,995,094		6,595			4.750	4.780	MS	363,639	1,235,000	12/17/2009	09/15/2014
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	1,814,244	105.7500	1,123,065	1,062,000	1,124,254		(390)			6.375	5.246	FA	28,209	1,976	12/11/2013	08/01/2022
87612B-AK-8	TARGA RESOURCES PARTNERS	R		1	3FE	2,140,333	105.7500	2,115,000	2,000,000	2,124,346		(15,987)			6.375	5.136	FA	53,125	63,750	02/07/2013	08/01/2022
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			1	3FE	3,905,345	96.8750	3,855,625	3,980,000	3,906,211		866			5.250	6.383	MN	34,825		11/07/2013	05/01/2023
87612E-AU-0	TARGET CORP				1FE	1,661,590	125.4190	2,098,253	1,673,000	1,662,423		165			7.000	7.052	JJ	54,001	117,110	01/14/2008	01/15/2038
87612E-AV-8	TARGET CORP				1FE	14,624,480	105.4240	14,759,402	14,000,000	14,454,054		(61,355)			3.875	3.319	JJ	250,153	542,500	08/05/2011	07/15/2020
87612E-AV-8	TARGET CORP	R			1FE	15,264,400	105.4240	15,813,645	15,000,000	15,202,849		(27,645)			3.875	3.645	JJ	268,021	581,250	08/15/2011	07/15/2020
87612E-BA-3	TARGET CORP				1FE	4,892,950	86.7410	4,337,045	5,000,000	4,895,787		1,894			4.000	4.128	JJ	100,000	202,778	06/21/2012	07/01/2042
87650Q-AF-9	TASC, INC. TERM LOAN B			2	4FE	970,757	94.3130	917,923	973,273	971,021		1,027			4.500	5.216	FMAN	122	11,193	05/16/2011	12/18/2015
872330-AA-6	TC PIPELINES LP				2FE	6,988,380	101.1880	7,083,132	7,000,000	6,990,845		1,005			4.650	4.668	JD	14,467	325,500	06/14/2011	06/15/2021
872312-AA-1	TCM SUB LLC	R			2FE	14,987,100	102.7890	15,418,290	15,000,000	14,997,172		2,626			3.550	3.633	JJ	245,542	532,500	12/08/2009	01/15/2015
87236Y-AA-6	TD AMERITRADE HOLDING CO	R			1FE	4,993,100	115.4320	5,771,590	5,000,000	4,995,472		629			5.600	5.630	JD	23,333	280,000	11/20/2009	12/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
87236Y-AB-4	TD AMERITRADE HOLDING CO	R			1FE	4,995,050	103.2460	5,162,300	5,000,000	4,999,018		1,031			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	105.7540	7,402,774	7,000,000	6,998,149		468			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	95.5870	4,301,411	4,500,000	4,540,247		(644)			6.000	5.930	FA	102,000	270,000	09/08/2010	08/15/2040
878742-AT-2	TECK RESOURCES LIMITED	R	A		2FE	4,998,750	100.7440	5,037,185	5,000,000	4,999,087		108			4.500	4.405	JJ	103,750	225,000	09/08/2010	01/15/2021
878742-AY-1	TECK RESOURCES LIMITED		A	1	2FE	5,305,566	93.2130	4,985,942	5,349,000	5,310,407		3,490			3.750	3.838	FA	83,578	196,687	07/30/2012	02/01/2023
878742-AY-1	TECK RESOURCES LIMITED	M	A	1	2FE	9,572,634	93.2130	8,995,948	9,651,000	9,581,368		6,296			3.750	3.838	FA	150,797	354,875	07/30/2012	02/01/2023
878744-AA-9	TECK RESOURCES LIMITED	R	A		2FE	4,985,250	100.3130	5,015,665	5,000,000	4,988,830		1,968			3.000	3.051	MS	50,000	150,000	02/16/2012	03/01/2019
872456-AA-6	TELECOM ITALIA CAPITAL		F		3FE	5,036,500	112.2500	5,612,500	5,000,000	5,029,713		(4,324)			7.175	7.041	JD	12,955	358,750	05/21/2012	06/18/2019
87927V-AM-0	TELECOM ITALIA CAPITAL		F		3FE	8,827,500	86.6250	9,528,750	11,000,000	8,883,766		39,544			6.000	7.899	MS	166,833	660,000	07/17/2012	09/30/2034
87927V-AV-0	TELECOM ITALIA CAPITAL		F		3FE	2,026,940	100.0000	2,000,000	2,000,000	2,026,130		(362)			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	110.2340	13,779,250	12,500,000	11,687,813		13,119			7.045	7.660	JD	26,908	880,625	06/14/2012	06/20/2036
87969N-AC-9	TELSTRA CORP LTD		F		1FE	18,186,295	107.6770	19,684,432	18,281,000	18,206,429		7,708			4.800	4.864	AO	192,560	877,488	04/14/2011	10/12/2021
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO			2	3FE	2,516,832	99.8390	2,538,162	2,542,255	2,519,204		2,372			3.500	3.751	MJSD	247	54,736	03/20/2013	03/18/2020
88031R-AA-6	TENASKA ALABAMA			2	2FE	16,800,564	107.9490	18,005,864	16,679,972	16,746,078		(5,041)			6.125	6.106	MJSD	262,840	757,158	08/10/2010	03/30/2023
88031V-AA-7	TENASKA GATEWAY				2FE	10,240,308	106.6460	11,184,330	10,487,391	10,313,852		15,179			6.052	6.484	MJSD	1,763	625,735	09/10/2008	12/30/2023
88031Q-AA-8	TENASKA VIRGINIA	R			2FE	16,455,521	108.1070	17,752,402	16,421,080	16,440,522		(1,643)			6.119	6.135	MJSD	2,791	1,274,752	05/05/2004	03/30/2024
87243Q-AA-4	TENET HEALTHCARE CORP				3FE	1,200,000	104.3750	1,252,500	1,200,000	1,200,000					6.000	6.000	AO	18,800		09/13/2013	10/01/2020
88033G-BU-3	TENET HEALTHCARE CORP				3FE	998,840	97.7500	977,500	1,000,000	998,911		71			4.750	4.769	JD	3,958	23,750	07/03/2013	06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP				4FE	893,846	94.0000	846,000	900,000	893,867		21			4.375	4.484	JJ	23,078		12/19/2013	10/01/2021
88033G-CA-6	TENET HEALTHCARE CORP	LS			4FE	492,308	94.0000	470,000	500,000	492,334		26			4.375	4.616	JJ	12,821		12/19/2013	10/01/2021
88033G-BY-5	TENET HEALTHCARE CORPORATION				3FE	3,771,583	94.7500	3,790,000	4,000,000	3,776,065		4,482			4.500	5.449	AO	45,000	59,000	12/19/2013	04/01/2021
880349-AQ-8	TENNECO INC	R		1	3FE	5,212,500	109.2500	5,462,500	5,000,000	5,147,098		(24,679)			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	1,863,599	100.6670	1,874,552	1,862,131	1,863,548		(398)			3.500	3.614	MJSD	181	40,892	02/01/2012	04/28/2017
881575-AC-8	TESCO PLC		F		2FE	16,391,555	108.3650	17,338,352	16,000,000	16,363,803		(7,409)			6.150	5.983	MN	125,733	984,000	11/05/2009	11/15/2037
881609-AW-1	TESORO CORP			1	3FE	1,555,469	108.2500	1,488,438	1,375,000	1,461,851		(45,766)			9.750	5.900	JD	11,172	134,063	11/16/2011	06/01/2019
881609-AW-1	TESORO CORP	R		1	3FE	1,018,125	108.2500	974,250	900,000	956,873		(30,016)			9.750	5.893	JD	7,313	87,750	11/18/2011	06/01/2019
881609-AZ-4	TESORO CORP			1	3FE	9,817,500	101.2500	9,871,875	9,750,000	9,811,513		(5,987)			5.375	5.696	AO	131,016	529,885	03/14/2013	10/01/2022
881609-AZ-4	TESORO CORP	R		1	3FE	788,975	101.2500	764,438	755,000	785,961		(3,014)			5.375	4.797	AO	10,145	41,032	03/14/2013	10/01/2022
88160J-AB-5	TESORO CORP INITIAL TERM LOAN			2	3FE	1,322,900	100.0830	1,312,839	1,311,750	1,323,088		188			2.419	2.164	FMAN	88	8,336	06/07/2013	05/30/2016
881685-AY-7	TEXACO CAPITAL INC	R			1FE	666,607	144.6560	723,278	500,000	636,674		(3,990)			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	113.4810	1,702,218	1,500,000	1,497,342		623			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	89.4200	13,413,045	15,000,000	14,973,414		2,631			2.800	2.815	AO	88,667	409,500	10/19/2012	10/15/2022
882508-AU-8	TEXAS INSTRUMENTS INC				1FE	10,932,900	96.3250	10,595,783	11,000,000	10,945,720		9,169			1.650	1.741	FA	74,617	179,988	07/30/2012	08/03/2019
883203-BR-1	TEXTRON INC				2FE	14,794,080	107.8020	15,954,652	14,800,000	14,796,611		1,143			4.625	4.634	MS	190,139	684,500	09/14/2011	09/21/2016
109696-A*-5	THE BRINKS COMPANY SERIES A	R		2	2	30,000,000	103.5040	31,051,188	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	113.5060	39,726,950	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	R			2FE	5,975,220	103.2520	6,195,120	6,000,000	5,993,011		5,050			3.200	3.298	MN	32,000	192,000	04/20/2010	05/01/2015
883556-AU-6	THERMO FISHER SCIENTIFIC	R			2FE	18,948,280	102.1240	19,403,503	19,000,000	18,989,682		11,287			3.250	3.309	MN	70,326	617,500	03/29/2010	11/20/2014
883556-AX-0	THERMO FISHER SCIENTIFIC	R			2FE	4,967,650	105.2730	5,263,630	5,000,000	4,975,433		2,837			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	99.1040	9,910,430	10,000,000	9,984,839		1,699			3.600	3.623	FA	136,000	360,000	08/09/2011	08/15/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC	0		1	2FE	24,952,250	99.1040	24,776,075	25,000,000	24,962,097		4,247			3.600	3.623	FA	340,000	900,000	08/09/2011	08/15/2021
883556-BA-9	THERMO FISHER SCIENTIFIC	R			2FE	4,991,300	102.2680	5,113,395	5,000,000	4,995,313		1,716			2.250	2.286	FA	42,500	112,500	08/09/2011	08/15/2016
884315-AG-7	THOMAS & BETTS CORP				1FE	14,877,900	113.9390	17,090,895	15,000,000	14,910,875		8,747			5.625	5.705	MN	107,813	843,750	11/16/2009	11/15/2021
884315-AG-7	THOMAS & BETTS CORP	R			1FE	3,277,980	113.9390	3,418,179	3,000,000	3,208,343		(21,555)			5.625	4.564	MN	21,563	168,750	07/30/2010	11/15/2021
884903-BB-0	THOMSON REUTERS CORP		A		2FE	2,427,558	115.9440	2,840,616	2,450,000	2,438,058		2,189			6.500	6.688	JJ	73,432	159,250	06/17/2008	07/15/2018
884903-BG-9	THOMSON REUTERS CORP		A		2FE	15,274,860	108.2090	15,149,204	14,000,000	14,934,745		(146,300)			4.700	3.446	AO	138,911	658,000	08/09/2011	10/15/2019
884903-BG-9	THOMSON REUTERS CORP	R	A		2FE	10,677,900	108.2090	10,820,860	10,000,000	10,490,966		(74,643)			4.700	3.748	AO	99,222	470,000	05/31/2011	10/15/2019
884903-BH-7	THOMSON REUTERS CORP		A		2FE	3,912,440	101.4070	4,056,268	4,000,000	3,916,869		1,277			5.850	6.026	AO	49,400	234,000	03/23/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP		A		2FE	4,480,920	99.6270	4,483,220	4,500,000	4,484,568		1,669			3.950	3.995	MS	44,931	177,750	09/28/2011	09/30/2021
884903-BK-0	THOMSON REUTERS CORP	R	A		2FE	4,978,800	99.6270	4,981,355	5,000,000	4,982,854		1,854			3.950	3.995	MS	49,924	197,500	09/28/2011	09/30/2021
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,967,800	92.5350	4,626,765	5,000,000	4,970,720		519			6.550	6.630	MN	54,583	327,500	04/04/2007	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,498,755	112.1440	1,682,157	1,500,000	1,499,339		122			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	94.1700	7,533,616	8,000,000	7,782,687		3,044			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	102.7450	15,411,750	15,000,000	14,978,028		19,546			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	101.5360	10,661,270	10,500,000	10,605,225		(15,189)			5.000	4.863	FA	218,750	525,000	08/12/2010	02/01/2020
88732J-AX-6	TIME WARNER CABLE INC	R		1	2FE	9,936,900	94.7760	9,477,640	10,000,000	9,953,392		5,508			4.125	4.080	FA	155,833	412,500	11/09/2010	02/15/2021
88732J-BA-5	TIME WARNER CABLE INC	R		1	2FE	14,866,350	92.8750	13,931,295	15,000,000	14,892,604		11,700			4.000	4.097	MS	200,000	600,000	09/07/2011	09/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	28,954,077	82.8610	24,427,541	29,480,000	28,970,863		7,550			5.500	5.613	MS	540,467	1,621,400	09/07/2011	09/01/2041
88732J-BB-3	TIME WARNER CABLE INC	LS		1	2FE	510,723	82.8610	430,879	520,000	511,019		133			5.500	5.613	MS	9,533	28,600	09/07/2011	09/01/2041
887315-BJ-7	TIME WARNER COMPANIES INC				2FE	2,696,893	119.2110	2,980,265	2,500,000	2,573,312		(16,626)			7.250	6.365	AO	38,264	181,250	06/01/2004	10/15/2017
887317-AC-9	TIME WARNER INC	R			2FE	1,990,140	112.8170	2,256,346	2,000,000	1,996,559		1,069			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	109.6080	5,480,410	5,000,000	4,988,852		1,503			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	106.1690	21,233,740	20,000,000	19,965,601		4,032			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	109.1370	7,639,569	7,000,000	6,995,390		68			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	94.9290	4,746,455	5,000,000	4,947,710		823			4.900	4.971	JD	10,889	245,000	06/08/2012	06/15/2042
887317-AQ-8	TIME WARNER INC				2FE	2,506,750	97.5850	2,439,618	2,500,000	2,505,846		(588)			3.400	3.370	JD	3,778	85,000	06/08/2012	06/15/2022
887317-AQ-8	TIME WARNER INC	M			2FE	7,498,160	97.5850	7,318,853	7,500,000	7,498,405		159			3.400	3.405	JD	11,333	255,000	06/08/2012	06/15/2022
887389-AG-9	TIMKEN CO				2FE	7,342,230	103.5610	7,249,256	7,000,000	7,055,831		(76,135)			6.000	4.832	MS	123,667	420,000	12/17/2009	09/15/2014
872540-AM-1	TJX COS INC	R			1FE	5,364,200	119.7760	5,988,805	5,000,000	5,220,442		(34,526)			6.950	5.978	AO	73,361	347,500	05/14/2009	04/15/2019
872540-AP-4	TJX COS INC	R		1	1FE	4,995,550	90.5290	4,526,435	5,000,000	4,995,811		261			2.500	2.521	MN	15,972	67,014	04/29/2013	05/15/2023
87264A-AD-7	T-MOBILE USA INC			1	3FE	100,000	105.2500	105,250	100,000	100,000					6.633	7.470	JJ	2,819		10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			1	3FE	1,125,000	106.2500	1,195,313	1,125,000	1,125,000					6.542	7.734	JJ	31,279		10/08/2013	04/28/2020
87264A-AG-0	T-MOBILE USA INC			1	3FE	495,000	104.2500	521,250	500,000	495,087		87			6.731	7.904	JJ	14,303		10/08/2013	04/28/2022
87264A-AJ-4	T-MOBILE USA INC			1	3FE	7,547,750	101.2500	7,593,750	7,500,000	7,547,259		(491)			6.500	7.126	JJ	54,167		11/19/2013	01/15/2024
Y85859-DE-6	TNB CAPITAL (L) LTD	R	F		2FE	1,608,750	104.4140	1,566,206	1,500,000	1,531,319		(22,346)			5.250	3.643	MN	12,250	78,750	05/11/2010	05/05/2015
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	2,345,000	120.7500	2,415,000	2,000,000	2,213,192		(49,076)			8.910	5.737	AO	37,620	178,200	03/01/2011	10/15/2017
88947E-AH-3	TOLL BROS FINANCE CORP	R			3FE	4,690,000	120.7500	4,830,000	4,000,000	4,427,802		(98,502)			8.910	5.727	AO	75,240	356,400	03/09/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	3,691,875	114.2500	4,284,375	3,750,000	3,709,445		5,452			6.750	6.977	MN	42,188	253,125	07/20/2010	11/01/2019
88947E-AJ-9	TOLL BROS FINANCE CORP	R			3FE	2,085,000	114.2500	2,285,000	2,000,000	2,060,011		(8,331)			6.750	6.130	MN	22,500	135,000	10/14/2010	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	5,896,875	103.5000	5,951,250	5,750,000	5,891,949		(4,926)			5.875	5.494	FA	127,618		08/21/2013	02/15/2022
88947E-AQ-3	TOLL BROTHERS FINANCE CORP			1	3FE	2,999,550	100.7500	3,022,500	3,000,000	2,999,554		4			5.625	5.382	JJ	18,750		11/12/2013	01/15/2024
88947E-AE-0	TOLL BROTHERS INC				3FE	3,739,008	100.5000	3,919,500	3,900,000	3,924,583		(118,596)			4.950	5.546	MS	56,843	193,050	05/10/2005	03/15/2014
88947E-AE-0	TOLL BROTHERS INC	LS			3FE	95,872	100.5000	100,500	100,000	100,630		(3,041)			4.950	5.546	MS	1,458	4,950	05/10/2005	03/15/2014
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES		F		2	10,000,000	104.6230	10,462,259	10,000,000	10,000,000					3.650	3.650	JD	24,333	365,000	12/07/2010	12/07/2017
Q9103#-AB-1	TOLL HOLDINGS LTD SENIOR UNSECURED NOTES	R	F		2	20,000,000	104.6230	20,924,518	20,000,000	20,000,000					3.650	3.650	JD	48,667	730,000	12/07/2010	12/07/2017
69349F-AH-4	TOMKINS TL B2		E	2	3FE	410,193	100.2000	413,591	412,766	410,392		1,755			3.750	4.374	MJSD	43	4,842	10/05/2010	09/29/2016
89054X-AA-3	TOPAZ SOLAR FARMS LLC 5.75% SER A SR SEC				2FE	40,000,000	100.2010	40,080,280	40,000,000	40,000,000					5.750	5.750	MS	581,389	2,300,000	02/16/2012	09/30/2039
891490-AT-1	TOSCO CORP				1FE	9,894,700	139.3100	13,931,040	10,000,000	9,626,890		10,486			8.125	8.220	FA	306,944	812,500	02/08/2000	02/15/2030
89152U-AA-0	TOTAL CAPITAL SA	R	F		1FE	40,123,400	104.3570	41,742,760	40,000,000	40,039,499		(21,717)			3.125	3.067	AO	309,028	1,250,000	11/17/2009	10/02/2015
89233P-4C-7	TOYOTA MOTOR CREDIT CORP		R		1FE	19,922,000	108.4630	21,692,620	20,000,000	19,945,698		7,082			4.500	4.549	JD	35,000	900,000	06/14/2010	06/17/2020
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL			2	4FE	815,302	100.5000	818,007	813,937	815,136		(165)			4.750	4.869	MJSD	107	29,513	05/09/2013	12/31/2017
893526-BY-8	TRANS CANADA PIPELINE DEB		A		1FE	3,164,060	136.0880	4,082,631	3,000,000	3,039,368		(3,796)			9.875	9.447	JJ	148,125	296,250	02/15/1991	01/01/2021
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL			2	3FE	4,232,757	100.4750	4,252,863	4,232,757	4,232,757					4.250	4.250	JAJO	500	85,244	03/17/2011	02/10/2018
893045-AC-8	TRANS-ALLEGHENY INTERSTA	R			2FE	9,962,600	102.8580	10,285,820	10,000,000	9,991,555		7,803			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	103.6790	12,441,432	12,000,000	11,994,246		5,279			4.750	4.982	JJ	262,833	570,000	11/09/2009	01/15/2015
893526-DH-3	TRANS-CANADA PIPELINES	R	A		1FE	3,995,240	103.8940	4,155,756	4,000,000	3,998,569		970			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	113.9230	5,696,140	5,000,000	4,617,484		6,280			6.200	6.856	AO	65,444	310,000	05/11/2009	10/15/2037
89352H-AJ-8	TRANS-CANADA PIPELINES	R	A	3	1FE	1,500,000	100.9400	1,514,097	1,500,000	1,500,000					0.927	0.886	MJSD	77	7,053	06/28/2013	06/30/2016
893574-AB-9	TRANSCONT GAS PIPE CORP			1	2FE	24,834,500	102.9840	25,746,100	25,000,000	24,840,143		2,452			5.400	5.448	FA	510,000	1,350,000	08/10/2011	08/15/2041
893647-AP-2	TRANSDIGM INC	R		1	5FE	5,279,750	107.2500	5,255,250	4,900,000	5,122,394		(59,550)			7.750	6.325	JD	16,878	379,750	03/14/2011	12/15/2018
893647-AR-8	TRANSDIGM INC			1	5FE	1,038,843	97.7500	977,500	1,000,000	1,034,741		(4,102)			5.500	4.105	AO	11,611	27,500	08/07/2013	10/15/2020
89364M-AX-2	TRANSDIGM INC TRANCHE C TL			2	3FE	4,374,690	100.1820	4,388,729	4,380,756	4,375,339		649			3.750	3.868	FMAN	456	41,982	03/01/2013	02/28/2020
893830-AF-6	TRANSOCEAN INC		F		2FE	7,357,530	114.2910	8,000,391	7,000,000	7,289,628		(8,357)			7.500	7.080	AO	110,833	525,000	10/23/2002	04/15/2031
893830-AS-8	TRANSOCEAN INC		F		2FE	4,452,971	112.1450	4,624,843	4,124,000	4,311,634		(39,395)			6.000	4.792	MS	72,857	247,440	02/25/2010	03/15/2018
893830-AS-8	TRANSOCEAN INC	LS	F		2FE	1,755,706	112.1450	1,823,471	1,626,000	1,699,980		(15,533)			6.000	4.792	MS	28,726	97,560	02/25/2010	03/15/2018
893830-BB-4	TRANSOCEAN INC		F		2FE	9,994,600	112.3720	11,237,150	10,000,000	9,995,456		427			6.375	6.406	JD	28,333	637,500	11/30/2011	12/15/2021
893830-BC-2	TRANSOCEAN INC		F	1	2FE	2,979,270	94.7830	2,843,478	3,000,000	2,981,513		1,735			3.800	3.928	AO	24,067	124,133	09/10/2012	10/15/2022
893830-BC-2	TRANSOCEAN INC	M	F	1	2FE	6,951,630	94.7830	6,634,782	7,000,000	6,956,864		4,047			3.800	3.928	AO	56,156	289,644	09/10/2012	10/15/2022
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FINAL		F		1	10,678,487	109.8870	11,734,269	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	106.2640	15,939,600	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.	R	F		1FE	14,529,365	106.6580	15,732,055	14,750,000	14,976,799		(72,499)			5.170	5.408	JD	50,838	762,575	09/10/2008	12/07/2016
89417E-AG-4	TRAVELERS COS INC	R			1FE	6,993,700	105.3530	7,374,724	7,000,000	6,995,439		572			3.900	3.911	MN	45,500	273,000	10/27/2010	11/01/2020
89417E-AH-2	TRAVELERS COS INC				1FE	1,987,580	107.8480	2,156,950	2,000,000	1,988,160		194			5.350	5.392	MN	17,833	107,000	10/27/2010	11/01/2040
89417E-AJ-8	TRAVELERS COS INC				1FE	4,987,100	97.7060	4,885,290	5,000,000	4,987,185		85			4.600	4.616	FA	95,833		07/25/2013	08/01/2043

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 (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
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016		F		3	6,000,000	108.2090	6,492,527	6,000,000	6,344,520		(159,042)			5.890	5.890	JJ	152,158	353,320	01/26/2006	01/26/2016
89469A-AA-2	TREEHOUSE FOODS INC			1	3FE	1,620,000	104.7500	1,571,250	1,500,000	1,557,620		(24,285)			7.750	5.927	MS	38,750	116,250	04/18/2011	03/01/2018
89469A-AA-2	TREEHOUSE FOODS INC	R		1	3FE	1,064,375	104.7500	1,047,500	1,000,000	1,029,642		(12,432)			7.750	6.542	MS	25,833	77,500	04/18/2011	03/01/2018
89566E-AD-0	TRISTATE GEN&TRANS ASSN				1FE	9,800,900	104.8440	10,484,430	10,000,000	9,810,201		2,815			6.000	6.155	JD	26,667	600,000	06/03/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% SEC		E		2	5,000,000	109.4200	5,470,984	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		E		2FE	18,000,000	101.8500	18,333,054	18,000,000	18,000,000					4.280	4.280	MS	194,740	770,400	09/29/2011	09/30/2021
87264M-AA-7	TRW AUTOMOTIVE INC	R			2FE	1,980,000	101.0000	2,020,000	2,000,000	1,998,749		5,891			7.000	7.311	MS	41,222	140,000	07/07/2010	03/15/2014
87264M-AK-5	TRW AUTOMOTIVE INC			1	2FE	9,977,400	97.0000	9,700,000	10,000,000	9,977,600		200			4.450	4.495	JD	49,444		11/18/2013	12/01/2023
872882-AC-9	TSMC GLOBAL LTD	R	F		1FE	34,976,550	95.7640	33,517,260	35,000,000	34,979,924		3,374			1.625	1.639	AO	139,028	284,375	03/27/2013	04/03/2018
87305Q-BW-0	TTX CO	R			2FE	39,900,400	104.7470	41,898,960	40,000,000	41,638,296		(1,384,395)			4.900	4.931	MS	653,333	1,960,000	01/31/2005	03/01/2015
87305Q-CD-1	TTX CO	R			2FE	9,966,700	91.1690	9,116,850	10,000,000	9,969,932		2,905			3.050	3.084	MN	38,972	300,764	11/15/2012	11/15/2022
87305Q-CE-9	TTX COMPANY				2FE	14,999,850	98.5670	14,785,110	15,000,000	14,999,853		3			4.125	4.135	AO	166,719		09/19/2013	10/01/2023
87305Q-BU-4	TTX COMPANY SR UNSECD NTS				2FE	18,955,452	101.8770	19,356,706	19,000,000	18,996,528		8,028			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	R			2FE	8,969,400	107.9570	9,716,112	9,000,000	8,989,260		2,779			5.000	5.038	JD	20,000	450,000	06/06/2005	06/15/2017
898813-AK-6	TUCSON ELECTRIC POWER			1	2FE	4,984,100	107.0940	5,354,675	5,000,000	4,986,858		1,321			5.150	5.204	MN	32,903	257,500	11/03/2011	11/15/2021
899745-AA-1	TUNICA-BILOXI GAMING AU			1	5FE	887,500	90.0000	900,000	1,000,000	918,555		31,055			9.000	14.108	MN	11,500	90,000	02/15/2013	11/15/2015
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN			2	4FE	1,962,466	100.2490	1,960,120	1,955,251	1,961,038		(1,720)			3.500	3.649	FMAN	8,558	62,933	08/15/2011	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL			2	4FE	1,961,915	100.9000	1,958,357	1,940,889	1,960,002		(1,914)			5.250	0.886	FMAN	13,303	48,248	05/30/2013	11/10/2018
873152-AC-6	TXU AUSTRALIA 144A		F		1FE	7,513,352	113.5120	8,513,370	7,500,000	7,503,650		(1,088)			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	114.4400	4,005,386	3,500,000	3,539,757		(9,227)			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	117.0280	7,606,833	6,500,000	6,472,622		431			7.125	7.172	AO	115,781	463,125	09/20/2007	10/01/2037
902133-AM-9	TYCO ELECTRONICS GROUP S	R	E		2FE	9,960,700	95.0060	9,500,550	10,000,000	9,967,185		3,447			3.500	3.547	FA	143,889	350,000	01/31/2012	02/03/2022
902118-BN-7	TYCO INTERNATIONAL FINAN	R	E		1FE	9,967,600	103.7550	10,375,540	10,000,000	9,988,689		6,032			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	117.8500	4,755,256	4,035,000	4,237,363		(27,542)			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	115.4190	14,652,404	12,695,000	13,290,023		(66,063)			6.875	6.047	JJ	402,449	872,781	08/19/2009	01/15/2021
902494-AN-3	TYSON FOODS INC	R		3	2FE	9,989,600	111.6260	11,162,570	10,000,000	10,376,130		(154,779)			6.600	6.614	AO	165,000	660,000	03/17/2006	04/01/2016
902494-AT-0	TYSON FOODS INC			1	2FE	12,929,540	101.8170	13,236,158	13,000,000	12,938,486		5,841			4.500	4.573	JD	26,000	585,000	06/06/2012	06/15/2022
902494-AT-0	TYSON FOODS INC	R		1	2FE	4,972,900	101.8170	5,090,830	5,000,000	4,976,341		2,247			4.500	4.573	JD	10,000	225,000	06/06/2012	06/15/2022
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW			2	4FE	240,221	100.1250	240,522	240,221	240,221					6.000	6.504	FMAN	40	3,683	02/13/2012	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB			2	4FE	1,404,407	100.1250	1,415,217	1,413,450	1,404,918		2,093			6.000	6.709	FMAN	236	21,673	03/01/2012	07/28/2017
902691-AD-6	UGI UTILITIES, INC				1FE	5,000,000	111.0530	5,552,625	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	115.7040	5,785,200	5,000,000	5,239,157		(53,584)			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	107.9000	16,185,000	15,000,000	15,002,572		(1,238)			5.640	5.709	JD	70,500	846,000	12/16/2005	12/01/2015
902690-AP-4	UGI UTILITIES, INC	R			1FE	10,000,000	110.2560	11,025,580	10,000,000	10,998,713		(277,265)			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	110.1280	11,012,760	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	1,052,500	106.7500	1,067,500	1,000,000	1,034,969		(11,461)			7.000	5.961	AO	17,500	70,000	06/07/2012	10/01/2018
902730-AC-4	UHS ESCROW CORP	R		1	4FE	4,160,000	106.7500	4,270,000	4,000,000	4,087,246		(28,325)			7.000	6.603	AO	70,000	280,000	04/14/2011	10/01/2018
084653-A*-5	UIL CORP / BERKSHIRE GAS			1	2	8,000,000	100.7430	8,059,434	8,000,000	7,982,175		2,572			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	7,776,844		22,480			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	101.8450	5,092,270	5,000,000	4,908,966		11,114			4.625	4.937	AO	57,813	231,250	11/18/2010	10/01/2020
903914-AA-7	ULTRA PETROLEUM CORP			1	4FE	1,800,000	102.7500	1,849,500	1,800,000	1,800,000					5.750	7.138	JD	5,463		12/06/2013	12/15/2018
90388@-AE-1	ULTRA PETROLEUM CORP. - 2010 SECONDARY S				2	5,571,994	106.0110	5,698,097	5,375,000	5,482,157		(30,960)			4.980	4.940	MS	89,225	267,675	12/21/2010	01/27/2017
904764-AH-0	UNILEVER CAPITAL CORP		R		1FE	5,056,050	122.8110	6,140,540	5,000,000	5,045,180		(1,290)			5.900	5.820	MN	37,694	295,000	12/05/2002	11/15/2032
904764-AH-0	UNILEVER CAPITAL CORP	R	R		1FE	6,436,575	122.8110	7,982,702	6,500,000	6,446,120		1,421			5.900	5.976	MN	49,003	383,500	06/10/2004	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	2,996,910	111.9180	3,357,528	3,000,000	2,998,236		297			4.800	4.818	FA	54,400	144,000	02/09/2009	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	9,989,800	104.0270	10,402,670	10,000,000	9,995,528		2,032			2.750	2.772	FA	107,708	275,000	02/07/2011	02/10/2016
904764-AM-9	UNILEVER CAPITAL CORP		R		1FE	9,966,100	107.2410	10,724,070	10,000,000	9,974,474		3,012			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	122.3740	12,237,370	10,000,000	9,078,749		34,506			6.625	7.694	AO	139,861	662,500	10/19/2000	04/15/2028
907818-BY-3	UNION PACIFIC CORP	R			2FE	1,170,650	125.8810	1,258,805	1,000,000	1,124,330		(5,576)			7.125	5.819	FA	29,688	71,250	02/25/2003	02/01/2028
907818-CU-0	UNION PACIFIC CORP				2FE	14,142,580	113.1410	15,841,989	14,002,000	14,121,384		(2,883)			6.250	6.175	MN	145,854	875,125	08/18/2004	05/01/2034
907818-CZ-9	UNION PACIFIC CORP	R			2FE	9,769,680	113.5800	10,222,191	9,000,000	9,409,435		(94,890)			5.750	4.457	MN	66,125	517,500	12/08/2009	11/15/2017
907818-DC-9	UNION PACIFIC CORP				2FE	4,266,560	100.5340	4,021,364	4,000,000	4,008,046		(65,004)			5.125	3.450	FA	77,444	205,000	10/15/2009	02/15/2014
907818-DD-7	UNION PACIFIC CORP	R			2FE	5,970,781	116.5160	6,023,888	5,170,000	5,749,899		(81,965)			6.125	4.038	FA	119,628	316,663	03/11/2011	02/15/2020
907818-DJ-4	UNION PACIFIC CORP			1	2FE	14,704,650	96.9240	14,538,585	15,000,000	14,715,720		4,778			4.750	4.906	MS	209,792	712,500	08/04/2011	09/15/2041
907818-DM-7	UNION PACIFIC CORP	R		1	2FE	6,996,010	92.4220	6,469,533	7,000,000	6,996,521		331			2.950	2.988	JJ	95,219	226,003	06/06/2012	01/15/2023
907818-DQ-8	UNION PACIFIC CORP				2FE	9,346,903	96.6240	8,911,659	9,223,000	8,512,653		8,173			3.646	3.509	FA	121,431		12/19/2013	02/15/2024
907818-DS-4	UNION PACIFIC CORP				2FE	4,032,388	96.8520	3,872,127	3,998,000	3,081,409		2,384			4.821	4.751	FA	69,602		08/21/2013	02/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
908594-AC-8	UNION TANK CAR CO. SR NTS	R			1	12,599,772	108.4350	13,800,808	12,727,273	12,656,885		9,088			4.710	4.710	MN	76,597	599,455	09/10/2008	05/15/2020
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019				1	19,206,273	110.8850	21,169,048	19,090,909	20,293,652		(193,773)			5.640	5.640	JD	89,727	987,000	11/12/2009	06/01/2019
908906-AC-4	UNIONBANCAL CORP				1FE	4,960,000	98.0890	4,904,445	5,000,000	4,965,258		3,455			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022
908906-AC-4	UNIONBANCAL CORP	R			1FE	4,960,000	98.0890	4,904,445	5,000,000	4,965,258		3,455			3.500	3.596	JD	6,319	175,000	06/11/2012	06/18/2022
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,	R	F	2	1	10,800,000	104.4640	11,282,098	10,800,000	10,800,000					6.330	6.330	AO	151,920	683,640	04/11/2003	04/11/2015
909218-AB-5	UNIT CORP	R		1	3FE	2,250,637	105.5000	2,373,750	2,250,000	2,249,710		(926)			6.625	7.517	MN	19,047	149,063	01/18/2013	05/15/2021
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	12,778,350	103.9620	13,514,995	13,000,000	12,834,925		19,040			5.750	5.979	MN	120,431	747,500	10/27/2010	11/03/2020
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC				4FE	2,000,000	99.7500	1,995,000	2,000,000	2,000,000					6.000	6.000	JD	17,667		11/01/2013	12/01/2020
911308-AB-0	UNITED PARCEL				1FE	4,341,411	134.9740	5,398,972	4,000,000	4,176,570		(18,857)			8.375	7.544	AO	83,750	335,000	10/12/2000	04/01/2030
911312-AH-9	UNITED PARCEL SERVICE	R			1FE	5,525,850	114.3900	5,719,490	5,000,000	5,287,413		(64,432)			5.500	3.946	JJ	126,806	275,000	01/28/2010	01/15/2018
911312-AL-0	UNITED PARCEL SERVICE	R			1FE	1,995,560	100.8270	2,016,536	2,000,000	1,999,759		946			3.875	3.941	AO	19,375	77,500	03/19/2009	04/01/2014
911312-AM-8	UNITED PARCEL SERVICE	R			1FE	14,899,500	100.1200	15,018,000	15,000,000	14,927,087		9,099			3.125	3.268	JJ	216,146	468,750	11/08/2010	01/15/2021
911312-AQ-9	UNITED PARCEL SERVICE	R			1FE	22,230,690	91.8910	20,216,108	22,000,000	22,205,936		(21,060)			2.450	2.334	AO	134,750	544,989	10/23/2012	10/01/2022
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	942,875	111.5000	1,059,250	950,000	945,016		602			9.250	10.347	JD	3,906	87,875	12/01/2009	12/15/2019
911365-AX-2	UNITED RENTALS NORTH AM			1	4FE	3,127,500	101.5000	3,045,000	3,000,000	3,121,752		(5,748)			6.125	5.639	JD	8,167	91,875	08/01/2013	06/15/2023
911365-AY-0	UNITED RENTALS NORTH AM			1	3FE	5,618,507	106.8750	5,878,125	5,500,000	5,595,753		(22,754)			5.750	5.896	JJ	145,826	158,125	01/21/2013	07/15/2018
911365-AY-0	UNITED RENTALS NORTH AM	R		1	3FE	1,913,384	106.8750	2,003,906	1,875,000	1,906,018		(7,366)			5.750	5.942	JJ	49,714	53,906	01/21/2013	07/15/2018
911365-AZ-7	UNITED RENTALS NORTH AM			1	4FE	1,085,000	111.1250	1,111,250	1,000,000	1,078,837		(6,163)			7.625	6.010	AO	16,097	38,125	06/05/2013	04/15/2022
911365-AZ-7	UNITED RENTALS NORTH AM	R		1	4FE	2,075,414	111.1250	2,222,500	2,000,000	2,067,548		(7,866)			7.625	7.352	AO	32,194	152,500	01/21/2013	04/15/2022
911365-BA-1	UNITED RENTALS NORTH AM			1	4FE	2,112,524	110.8750	2,217,500	2,000,000	2,095,075		(17,449)			7.375	6.473	MN	18,847	147,500	01/21/2013	05/15/2020
913017-BH-1	UNITED TECHNOLOGIES CORP	R			1FE	9,449,900	105.6800	10,568,040	10,000,000	9,900,360		70,095			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	112.3270	16,849,050	15,000,000	15,163,181		(4,056)			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	113.9560	1,709,340	1,500,000	1,498,670		294			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	113.5980	11,359,800	10,000,000	11,657,043		(31,926)			5.700	4.606	AO	120,333	570,000	08/15/2011	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	9,876,700	97.1090	9,710,870	10,000,000	9,879,875		2,031			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-BT-5	UNITED TECHNOLOGIES CORP	R			1FE	14,815,050	97.1090	14,566,305	15,000,000	14,819,812		3,046			4.500	4.576	JD	56,250	675,000	05/24/2012	06/01/2042
913017-BV-0	UNITED TECHNOLOGIES CORP				1FE	4,996,150	97.7780	4,888,910	5,000,000	4,996,683		340			3.100	3.109	JD	12,917	155,000	05/24/2012	06/01/2022
913017-BV-0	UNITED TECHNOLOGIES CORP	R			1FE	6,994,610	97.7780	6,844,474	7,000,000	6,995,357		476			3.100	3.109	JD	18,083	217,000	05/24/2012	06/01/2022
91319A-A*-3	UNITED WATER NEW JERSEY SERIES A				1	5,000,000	104.7790	5,238,928	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	101.3710	5,068,570	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	109.4620	3,283,845	3,000,000	2,926,281		30,133			5.375	6.589	MS	47,479	161,250	05/20/2009	03/15/2016
91324P-AM-4	UNITEDHEALTH GROUP INC				1FE	9,374,400	105.0240	10,502,410	10,000,000	9,895,631		81,412			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	114.7610	4,016,628	3,500,000	3,508,036		(2,066)			6.000	5.918	JD	9,333	210,000	11/09/2007	06/15/2017
91324P-BP-6	UNITEDHEALTH GROUP INC				1FE	9,582,624	109.1050	10,474,099	9,600,000	9,586,819		1,524			4.700	4.720	FA	170,453	451,200	02/14/2011	02/15/2021
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	2,973,540	102.0820	3,062,469	3,000,000	2,984,513		5,182			1.875	2.067	MN	7,188	56,250	11/07/2011	11/15/2016
91324P-BT-8	UNITEDHEALTH GROUP INC	R		1	1FE	8,950,770	98.7660	8,888,949	9,000,000	8,959,937		4,362			3.375	3.447	MN	38,813	303,750	11/07/2011	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC	R		1	1FE	14,896,500	95.1230	14,268,450	15,000,000	14,913,062		9,236			2.875	2.964	MS	126,979	431,250	03/05/2012	03/15/2022
91324P-BW-1	UNITEDHEALTH GROUP INC			1	1FE	9,983,300	91.3760	9,137,560	10,000,000	9,983,811		286			4.375	4.390	MS	128,819	437,500	03/05/2012	03/15/2042
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1FE	9,984,200	91.5660	9,156,560	10,000,000	9,985,805		1,351			2.750	2.711	FA	103,889	223,819	10/17/2012	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC			1	1FE	1,219,670	84.8060	1,058,384	1,248,000	1,220,264		499			3.950	4.079	AO	10,407	48,337	10/17/2012	10/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC	LS		1	1FE	3,666,830	84.8060	3,181,936	3,752,000	3,668,613		1,501			3.950	4.079	AO	31,288	145,322	10/17/2012	10/15/2042
91324P-CB-6	UNITEDHEALTH GROUP INC	R			1FE	4,979,950	96.2970	4,814,870	5,000,000	4,982,621		2,671			1.625	1.709	MS	23,924	44,462	02/25/2013	03/15/2019
913275-AD-5	UNITRIN INC				2FE	9,999,800	106.9570	10,695,660	10,000,000	9,999,917		40			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	1,455,026	99.0830	1,441,683	1,455,026	1,455,026					5.000	6.558	JAJO	3,881	70,572	11/30/2012	06/30/2017
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	9,545,817	105.5000	9,495,000	9,000,000	9,513,056		(32,761)			7.625	7.085	FA	259,250	76,250	11/25/2013	08/15/2020
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI	R		1	4FE	2,000,000	105.5000	2,110,000	2,000,000	2,000,000					7.625	9.643	FA	57,611	155,889	01/18/2013	08/15/2020
91412N-AF-7	UNIVERSITY OF CHICAGO			2	1FE	9,989,700	106.3020	10,630,160	10,000,000	9,990,947		369			5.420	5.369	AO	135,500	542,000	05/12/2010	10/01/2030
90312*-AB-0	UNS GAS INC				2	2,375,000	107.0980	2,543,573	2,375,000	2,375,000					6.230	6.230	FA	55,897	147,963	08/11/2003	08/11/2015
90312*-AB-0	UNS GAS INC	R			2	7,000,000	107.0980	7,496,848	7,000,000	7,000,000					6.230	6.230	FA	164,749	436,100	08/11/2003	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	478,240	110.4050	538,775	488,000	480,230		289			6.750	6.921	JD	1,464	32,940	02/17/2005	12/15/2028
903243-AA-1	URS CORP			3	2FE	4,993,100	101.8730	5,093,625	5,000,000	4,995,399		1,298			4.350	3.918	AO	54,375	203,125	03/08/2012	04/01/2017
903243-AB-9	URS CORP	R		13	2FE	9,990,300	98.4950	9,849,530	10,000,000	9,991,692		787			5.500	5.040	AO	137,500	521,249	03/08/2012	04/01/2022
91159H-HC-7	US BANCORP	R		1	1FE	29,979,000	96.6970	29,009,130	30,000,000	29,982,378		1,867			3.000	3.021	MS	265,000	900,000	02/28/2012	03/15/2022
91159J-AA-4	US BANCORP	R		1	1FE	6,977,810	92.9130	6,503,882	7,000,000	6,980,620		1,965			2.950	2.980	JJ	95,219	201,911	07/18/2012	07/15/2022
902905-AL-2	USX-MARATHON GROUP				2FE	638,455	129.1610	645,804	500,000	584,624		(7,332)			9.375	6.700	MN	5,990	46,875	06/01/2004	05/15/2022
91911T-AF-0	VALE OVERSEAS LIMITED	R	F		2FE	15,003,300	108.8750	16,331,250	15,000,000	15,208,036		(94,945)			6.250	6.247	JJ	442,708	937,500	01/06/2006	01/11/2016
91911T-AG-8	VALE OVERSEAS LIMITED	R	F		2FE	4,963,350	110.9140	5,545,685	5,000,000	4,986,437		3,899			6.250	6.494	JJ	137,153	312,500	11/16/2006	01/23/2017

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
91911T-AJ-2	VALE OVERSEAS LIMITED		F		2FE	4,961,600	108.4890	5,424,430	5,000,000	4,975,493		3,541			5.625	5.727	MS	82,813	281,250	09/08/2009	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	3,942,560	103.4420	4,137,692	4,000,000	3,945,320		740			6.875	6.990	MN	38,958	275,000	11/03/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED		F		2FE	4,940,200	97.1590	4,857,965	5,000,000	4,949,978		5,065			4.375	4.525	JJ	103,299	218,750	01/04/2012	01/11/2022
91911X-AM-6	VALEANT PHARMACEUTICALS	R	I	1	4FE	2,487,500	107.7500	2,693,750	2,500,000	2,490,534		1,062			7.000	7.746	AO	43,750	175,000	12/03/2010	10/01/2020
91911X-AN-4	VALEANT PHARMACEUTICALS		I	1	4FE	426,000	107.0000	428,000	400,000	419,312		(6,033)			6.875	5.090	JD	2,292	27,500	11/16/2012	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS		I	1	4FE	1,755,469	106.0000	1,987,500	1,875,000	1,770,194		9,782			6.750	9.645	FA	47,813	126,563	06/13/2012	08/15/2021
91911X-AQ-7	VALEANT PHARMACEUTICALS	R	I	1	4FE	1,865,000	106.0000	2,120,000	2,000,000	1,881,540		11,026			6.750	9.777	FA	51,000	135,000	06/15/2012	08/15/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		A	1	4FE	4,522,500	100.5000	4,522,500	4,500,000	4,522,179		(321)			5.625	6.301	JD	20,391		11/18/2013	12/01/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2		A	2	3FE	1,228,760	100.6250	1,242,090	1,234,375	1,228,978		13,248			3.750	3.756	MJSD	129	23,687	12/18/2012	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2		A	2	3FE	954,459	100.5560	990,508	985,031	955,847		4,594			3.750	4.286	MJSD	103	21,022	10/31/2012	02/13/2019
91913Y-AE-0	VALERO ENERGY CORP				2FE	12,541,300	121.6230	15,202,813	12,500,000	12,534,233		(866)			7.500	7.472	AO	197,917	937,500	04/23/2002	04/15/2032
920253-AD-3	VALMONT INDUSTRIES				2FE	4,999,900	112.1970	5,609,845	5,000,000	4,999,930		9			6.625	6.645	AO	65,330	331,250	04/07/2010	04/20/2020
920253-AD-3	VALMONT INDUSTRIES	R			2FE	4,999,900	112.1970	5,609,845	5,000,000	4,999,930		9			6.625	6.645	AO	65,330	331,250	04/07/2010	04/20/2020
920355-AF-1	VALSPAR CORP				2FE	6,887,868	118.5330	8,178,791	6,900,000	6,892,335		1,097			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	98.6190	14,792,865	15,000,000	15,085,754		(8,936)			4.200	4.118	JJ	290,500	630,000	01/13/2012	01/15/2022
92203#-AP-3	VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR				2	10,000,000	111.8820	11,188,183	10,000,000	10,000,000					5.260	5.260	FA	188,483	526,000	02/22/2010	02/22/2020
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)			3	1	5,000,000	103.5040	5,175,218	5,000,000	5,000,000					3.480	3.734	JD	7,733	174,000	12/15/2010	12/15/2017
92240@-AK-1	VECTREN CAPITAL CORP (2010 TRANSACTION)	R		3	1	15,000,000	103.5040	15,525,653	15,000,000	15,000,000					3.480	3.734	JD	23,200	522,000	12/15/2010	12/15/2017
92239M-A@-0	VECTREN UTILITY HOLDINGS 2021				1	10,000,000	105.1620	10,516,247	10,000,000	10,000,000					4.670	5.244	MN	40,214	467,000	11/30/2011	11/30/2021
92257J-AB-1	VELO HOLDINGS INC TERM LOAN			2	4Z		100.5000	103,241	102,728	12,132		12,132			15.000	213.243	MON	1,267	12,543	02/04/2013	02/04/2018
92343V-AV-6	VERIZON COMMUNICATIONS				2FE	17,271,900	117.5390	17,630,850	15,000,000	16,565,751		(262,155)			6.350	4.118	AO	238,125	952,500	03/11/2011	04/01/2019
92343V-AX-2	VERIZON COMMUNICATIONS	LS			2FE	4,957,250	105.6310	5,281,545	5,000,000	4,967,126		3,726			4.600	4.713	AO	57,500	230,000	03/23/2011	04/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS				2FE	9,920,800	99.2810	9,928,070	10,000,000	9,935,627		7,000			3.500	3.593	MN	58,333	350,000	10/27/2011	11/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS	R			2FE	4,960,400	99.2810	4,964,035	5,000,000	4,967,813		3,500			3.500	3.593	MN	29,167	175,000	10/27/2011	11/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC				2FE	9,967,600	107.3690	10,736,920	10,000,000	9,968,319		719			5.150	5.187	MS	147,347		09/11/2013	09/15/2023
92344G-AW-6	VERIZON GLOBAL FDG CORP				2FE	923,759	106.8130	1,068,131	1,000,000	983,138		9,139			4.900	5.163	MS	14,428	49,000	09/30/2005	09/15/2015
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)			2	5	1,909,990	100.0000	1,909,990	1,909,990	1,909,990					7.750	8.129	FMAN	411	52,387	12/31/2013	12/19/2017
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)			2	5	4,618,360	100.0000	4,728,000	4,728,000	4,623,449		20,706			7.750	8.926	FMAN	1,018	99,378	12/19/2012	12/19/2017
918204-AV-0	VF CORP				1FE	21,931,800	99.9580	21,990,826	22,000,000	21,945,738		6,063			3.500	3.545	MS	256,667	770,000	08/17/2011	09/01/2021
92553P-AB-8	VIACOM INC				2FE	1,489,290	113.1580	1,697,369	1,500,000	1,495,190		1,104			6.125	6.222	AO	21,948	91,875	10/02/2007	10/05/2017
92553P-AD-4	VIACOM INC				2FE	9,924,700	113.7320	11,373,230	10,000,000	9,952,130		6,917			5.625	5.763	MS	165,625	562,500	08/19/2009	09/15/2019
92553P-AE-2	VIACOM INC				2FE	5,099,800	102.6080	5,130,405	5,000,000	5,015,536		(21,338)			4.375	3.957	MS	64,410	218,750	10/15/2009	09/15/2014
92553P-AJ-1	VIACOM INC				2FE	14,754,150	99.3850	14,907,690	15,000,000	14,796,827		21,228			3.875	4.080	JD	25,833	581,250	12/07/2011	12/15/2021
92553P-AM-4	VIACOM INC	R		1	2FE	4,927,650	92.3790	4,618,955	5,000,000	4,937,356		6,328			3.125	3.301	JD	6,944	156,250	06/07/2012	06/15/2022
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	4,968,750	97.7500	4,887,500	5,000,000	4,972,994		2,471			5.000	4.992	JJ	115,278	250,000	03/28/2012	07/15/2022
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB		F	2	3FE	3,990,889	100.1500	4,006,000	4,000,000	3,991,397		507			3.500	3.716	MJSD	30,333	57,336	07/29/2013	06/07/2020
92769X-AC-9	VIRGIN MEDIA SECURED FIN		F	1	3FE	6,905,000	103.6250	6,735,625	6,500,000	6,606,883		(97,090)			6.500	4.895	JD	18,778	422,500	08/03/2011	01/15/2018
92769X-AF-2	VIRGIN MEDIA SECURED FIN		F		3FE	3,979,280	102.0250	4,080,996	4,000,000	3,984,166		1,812			5.250	5.229	JJ	96,833	210,000	02/24/2011	01/15/2021
92769X-AF-2	VIRGIN MEDIA SECURED FIN	R	F		3FE	14,659,913	102.0250	14,666,079	14,375,000	14,592,515		(25,223)			5.250	4.916	JJ	347,995	754,688	03/11/2011	01/15/2021
927804-FN-9	VIRGINIA ELEC & POWER CO			1	1FE	29,906	92.9740	27,892	30,000	29,913		7			2.750	2.788	MS	243	415	03/11/2013	03/15/2023
927804-FN-9	VIRGINIA ELEC & POWER CO	M		1	1FE	19,907,694	92.9740	18,566,988	19,970,000	19,912,056		4,363			2.750	2.788	MS	161,702	276,113	03/11/2013	03/15/2023
927804-FA-7	VIRGINIA ELECTRIC POWER				1FE	4,399,829	115.9840	5,113,717	4,409,000	4,400,954		172			6.000	6.015	JJ	121,982	264,540	01/10/2006	01/15/2036
927804-FA-7	VIRGINIA ELECTRIC POWER	LS			1FE	589,771	115.9840	685,463	591,000	589,922		23			6.000	6.015	JJ	16,351	35,460	01/10/2006	01/15/2036
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	11,455,380	115.3070	13,260,305	11,500,000	11,480,356		4,607			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	113.4850	17,022,773	15,000,000	15,069,663		(25,496)			8.120	8.120	MN	128,567	1,218,000	12/31/1998	05/23/2016
92849T-AJ-7	VITERRA INC		A		2FE	9,948,100	106.2100	10,620,970	10,000,000	9,917,812		9,878			5.950	6.013	FA	247,917	595,000	07/30/2010	08/01/2020
92849T-AJ-7	VITERRA INC	R	A		2FE	4,974,050	106.2100	5,310,485	5,000,000	4,958,906		4,939			5.950	6.013	FA	123,958	297,500	07/30/2010	08/01/2020
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	11,773,570	110.0170	14,852,282	13,500,000	12,630,585		160,930			4.625	6.277	JJ	287,906	624,375	07/18/2008	07/15/2018
92857W-AG-5	VODAFONE GROUP PLC	R	F		1FE	9,492,650	106.9290	10,692,870	10,000,000	9,882,590		63,221			5.000	5.738	MS	147,222	500,000	06/22/2006	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,017,840	109.8150	2,196,290	2,000,000	2,005,522		(2,292)			5.750	5.614	MS	33,861	115,000	10/24/2007	03/15/2016
92857W-AU-4	VODAFONE GROUP PLC	R	F		1FE	4,886,500	104.4890	5,224,455	5,000,000	4,960,505		19,715			3.375	3.810	MN	17,344	168,750	01/08/2010	11/24/2015
92857W-BC-3	VODAFONE GROUP PLC		F		1FE	5,474,535	91.2010	5,016,055	5,500,000	5,476,456		1,921			2.950	3.004	FA	59,492	81,125	02/11/2013	02/19/2023
92857W-BC-3	VODAFONE GROUP PLC	M	F		1FE	14,432,865	91.2010	13,224,145	14,500,000	14,437,928		5,063			2.950	3.004	FA	156,842	213,875	02/11/2013	02/19/2023
D8884#-AA-4	VOITH AG SER. A SR NTS, DUE 2014		F		2	49,743,003	103.1110	51,555,600	50,000,000	50,173,053		(268,660)			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	104.9980	10,499,770	10,000,000	9,936,837		8,157			4.000	4.110	FA	154,444	400,000	08/05/2010	08/12/2020
91829K-AA-1	VPI ESCROW CORP			1	4FE	2,145,000	105.3750	2,107,500	2,000,000	2,127,033		(17,967)			6.375	4.964	AO	26,917	131,396	03/19/2013	10/15/2020
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION	R			1	10,300,045	106.9030	11,011,090	10,300,045	10,300,045					4.590	4.616	JAJO	80,109	482,276	04/30/2004	04/30/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
960386-AH-3	WABTEC			1	2FE	19,975,800	98.8300	19,766,020	20,000,000	19,976,574		774			4.375	4.401	FA	347,569		08/05/2013	08/15/2023
931422-AE-9	WALGREEN CO				2FE	20,514,380	111.7950	20,866,462	18,665,000	19,914,915		(221,291)			5.250	3.778	JJ	451,849	979,913	03/11/2011	01/15/2019
931422-AH-2	WALGREEN CO				2FE	9,988,900	93.7490	9,374,880	10,000,000	9,990,157		971			3.100	3.115	MS	91,278	311,722	09/10/2012	09/15/2022
931422-AH-2	WALGREEN CO	LS			2FE	4,994,450	93.7490	4,687,440	5,000,000	4,995,078		485			3.100	3.115	MS	45,639	155,861	09/10/2012	09/15/2022
931142-CB-7	WAL-MART STORES				1FE	10,523,400	108.6330	10,863,330	10,000,000	10,493,727		(13,187)			5.250	4.890	MS	175,000	525,000	09/02/2011	09/01/2035
931142-CB-7	WAL-MART STORES	R			1FE	4,364,240	108.6330	4,345,332	4,000,000	4,343,800		(9,085)			5.250	4.618	MS	70,000	210,000	09/01/2011	09/01/2035
931142-CH-4	WAL-MART STORES INC				1FE	4,990,650	118.3920	5,919,595	5,000,000	4,992,692		356			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	125.0930	6,254,650	5,000,000	5,706,459		(14,479)			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	120.1850	3,605,547	3,000,000	3,167,518		(3,107)			6.200	5.769	AO	39,267	186,000	07/20/2009	04/15/2038
931142-CR-2	WAL-MART STORES INC	R			1FE	3,972,360	103.1400	4,125,608	4,000,000	3,992,702		5,649			2.875	3.025	AO	28,750	115,000	03/24/2010	04/01/2015
931142-CU-5	WAL-MART STORES INC	R			1FE	4,980,900	104.7850	5,239,260	5,000,000	4,986,364		1,820			3.625	3.672	JJ	87,101	181,250	11/15/2010	07/08/2020
931142-CX-9	WAL-MART STORES INC	R			1FE	6,962,130	101.9030	7,133,203	7,000,000	6,985,891		7,594			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	102.1110	23,771,348	23,280,000	23,734,001		(59,473)			3.250	2.933	AO	138,710	756,600	08/10/2011	10/25/2020
931142-DK-6	WAL-MART STORES INC			1	1FE	3,972,160	100.3890	4,015,564	4,000,000	3,972,265		105			4.750	4.794	AO	46,972		09/25/2013	10/02/2043
25468P-CL-8	WALT DISNEY COMPANY/THE				1FE	1,507,562	103.2290	1,445,207	1,400,000	1,484,139		(10,056)			3.750	2.849	JD	4,375	52,500	08/11/2011	06/01/2021
25468P-CL-8	WALT DISNEY COMPANY/THE	R			1FE	14,989,950	103.2290	15,484,365	15,000,000	14,992,214		895			3.750	3.768	JD	46,875	562,500	05/18/2011	06/01/2021
25468P-CN-4	WALT DISNEY COMPANY/THE	R			1FE	26,322,500	96.4130	24,103,125	25,000,000	26,158,930		(138,828)			2.750	2.089	FA	257,813	687,500	10/23/2012	08/16/2021
25468P-CP-9	WALT DISNEY COMPANY/THE				1FE	19,802,200	93.6040	18,720,860	20,000,000	19,810,113		3,454			4.375	4.431	FA	328,125	875,000	08/17/2011	08/16/2041
93316U-AD-9	WALTER ENERGY INC TERM LOAN B			2	4FE	698,699	97.9580	684,432	698,699	698,699					6.750	6.277	MJSD	3,315	50,606	12/24/2012	04/01/2018
93884P-CR-9	WASH GAS LIGHT				1FE	5,000,000	113.4550	5,672,735	5,000,000	4,961,989		1,570			6.570	6.571	MS	96,725	328,500	01/07/1998	01/12/2028
93883#-AD-5	WASHINGTON FOOTBALL 7.36% SERIES C				2FE	3,000,000	105.1050	3,153,145	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	R			2	10,000,000	103.0170	10,301,683	10,000,000	10,000,000					3.300	3.300	AO	82,500	330,000	04/01/2011	04/01/2016
94106*-AD-8	WASTE CONNECTIONS, INC. 7 YR	R			2	11,000,000	102.9770	11,327,520	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	116.3240	13,615,771	11,705,000	12,205,554		(109,366)			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	120.9350	4,837,392	4,000,000	4,346,705		(17,892)			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	106.5460	7,091,728	6,656,000	6,643,947		1,389			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	100.8620	11,094,831	11,000,000	10,983,963		76,052			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	106.5030	5,325,155	5,000,000	4,995,995		3,133			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	114.2490	14,852,396	13,000,000	12,934,382		1,011			6.125	6.180	MN	68,566	796,250	11/12/2009	11/30/2039
942683-AF-0	WATSON PHARMACEUTICALS I			1	2FE	3,076,523	93.2720	2,798,157	3,000,000	3,069,400		(6,859)			3.250	2.940	AO	24,375	97,229	12/12/2012	10/01/2022
942683-AF-0	WATSON PHARMACEUTICALS I	R		1	2FE	33,851,528	93.2720	31,712,446	34,000,000	33,868,958		12,514			3.250	3.300	AO	276,250	1,101,931	12/12/2012	10/01/2022
942683-AH-6	WATSON PHARMACEUTICALS I	R		1	2FE	19,703,200	90.9800	18,196,000	20,000,000	19,709,033		4,699			4.625	4.717	AO	231,250	922,431	09/27/2012	10/01/2042
942683-AE-3	WATSON PHARMACEUTICALS INC	R			2FE	6,985,720	115.2790	8,069,502	7,000,000	6,990,913		1,317			6.125	6.132	FA	161,972	428,750	08/18/2009	08/15/2019
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL			2	4FE	3,403,276	100.3750	3,477,994	3,465,000	3,404,831		(26,138)			4.000	4.560	JAJO	23,870	13,187	11/07/2012	10/12/2019
94403*-AY-2	WAWA INC SR UNSEC. NTS	R			2FE	15,875,000	106.3680	16,885,841	15,875,000	16,385,046		(213,300)			5.870	5.870	MN	147,545	931,863	05/04/2005	05/04/2016
947076-AB-1	WEATHERFORD INTL INC	R	E		2FE	9,687,100	108.3790	10,837,880	10,000,000	9,916,398		35,968			5.500	5.924	FA	207,778	550,000	04/19/2006	02/15/2016
94973V-AG-2	WELLPOINT INC				2FE	3,334,240	104.2850	3,649,972	3,500,000	3,471,891		27,815			5.000	5.876	JD	7,778	175,000	05/07/2008	12/15/2014
94973V-AM-9	WELLPOINT INC				2FE	1,983,525	112.7920	2,255,842	2,000,000	1,993,139		1,739			5.875	5.998	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AS-6	WELLPOINT INC				2FE	11,633,108	105.6910	12,313,025	11,650,000	11,638,028		1,528			4.350	4.372	FA	191,448	506,775	08/09/2010	08/15/2020
94973V-AX-5	WELLPOINT INC				2FE	4,974,400	93.7880	4,689,395	5,000,000	4,978,079		2,252			3.125	3.193	MN	19,965	156,250	05/02/2012	05/15/2022
94973V-AX-5	WELLPOINT INC	R			2FE	994,880	93.7880	937,879	1,000,000	995,616		450			3.125	3.193	MN	3,993	31,250	05/02/2012	05/15/2022
94974B-FD-7	WELLS FARGO & COMPANY				1FE	11,490,800	101.8650	11,714,464	11,500,000	11,493,729		1,787			2.100	2.118	MN	35,554	241,500	04/30/2012	05/08/2017
94974B-FD-7	WELLS FARGO & COMPANY	R			1FE	8,493,200	101.8650	8,658,517	8,500,000	8,495,365		1,321			2.100	2.118	MN	26,279	178,500	04/30/2012	05/08/2017
94974B-FE-5	WELLS FARGO & COMPANY	R			1FE	19,960,800	101.4060	20,281,240	20,000,000	19,980,242		12,918			1.500	1.573	JJ	150,000	303,333	06/20/2012	07/01/2015
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	14,991,150	94.5440	14,181,525	15,000,000	14,991,816		666			3.450	3.457	FA	198,375	258,750	02/06/2013	02/13/2023
94974B-FJ-4	WELLS FARGO & COMPANY	R			1FE	4,997,050	94.5440	4,727,175	5,000,000	4,997,272		222			3.450	3.457	FA	66,125	86,250	02/06/2013	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY				1FE	8,471,015	98.5850	8,379,717	8,500,000	8,471,909		894			4.125	4.167	FA	132,458		08/08/2013	08/15/2023
94980V-AA-6	WELLS FARGO BANK NA				1FE	2,876,550	104.4930	3,134,790	3,000,000	2,979,660		17,414			4.750	5.391	FA	56,208	142,500	02/07/2007	02/09/2015
95081Q-AJ-3	WESCO DISTRIBUTION INC			1	4FE	6,317,500	100.0000	6,300,000	6,300,000	6,317,267		(233)			5.375	6.611	JD	32,922		11/22/2013	12/15/2021
950840-AC-2	WESFARMERS LTD	R	F		1FE	10,000,000	98.0750	9,807,540	10,000,000	10,000,000					1.874	1.874	MS	52,576	93,700	03/13/2013	03/20/2018
952355-AH-8	WEST CORP			1	4FE	4,629,260	108.7500	4,885,050	4,492,000	4,560,205		(23,378)			8.625	8.154	JJ	178,651	387,435	10/21/2010	10/01/2018
952355-AH-8	WEST CORP	R		1	4FE	5,391,150	108.7500	5,524,500	5,080,000	5,242,883		(56,539)			8.625	7.698	JJ	202,036	438,150	03/11/2011	10/01/2018
952355-AK-1	WEST CORP			1	4FE	157,125	108.0000	162,000	150,000	156,169		(956)			7.875	6.958	MN	1,509	5,906	06/28/2013	01/15/2019
95235L-AN-0	WEST CORPORATION TERM B-8			2	3FE	3,735,025	100.3740	3,793,570	3,779,435	3,709,113		12,387			3.750	4.439	MJSD	36,220	92,241	02/20/2013	06/30/2018
958587-BJ-5	WEST MASS ELECTRIC CO			1	1FE	7,446,670	98.9590	6,927,130	7,000,000	7,390,858		(45,076)			3.500	2.673	MS	72,139	245,000	10/01/2012	09/15/2021
955278-BH-8	WEST PENN POWER CO				1FE	1,495,845	112.3530	1,685,288	1,500,000	1,498,061		423			5.950	5.996	JD	3,967	89,250	12/06/2007	12/15/2017
955278-BH-8	WEST PENN POWER CO	R			1FE	9,793,800	112.3530	11,235,250	10,000,000	9,891,482		23,496			5.950	6.263	JD	26,444	595,000	05/07/2009	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 (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
95709T-AD-2	WESTAR ENERGY INC				1FE	14,962,200	111.7720	16,765,785	15,000,000	14,980,017		2,514			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	91.1420	13,671,285	15,000,000	14,920,012		1,475			4.125	4.157	MS	206,250	618,750	05/14/2012	03/01/2042
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	26,091,258	95.4420	24,528,620	25,700,000	26,051,791		(35,582)			4.000	3.815	JJ	514,000	1,036,567	10/09/2012	07/01/2022
959802-AL-3	WESTERN UNION CO/THE				2FE	1,305,022	106.5400	1,488,361	1,397,000	1,333,229		8,149			5.253	6.146	AO	18,346	73,384	03/30/2010	04/01/2020
959802-AM-1	WESTERN UNION CO/THE				2FE	9,987,800	91.2560	9,125,620	10,000,000	9,988,358		171			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	101.9390	10,193,850	10,000,000	9,993,643		1,235			3.650	3.665	FA	130,792	365,000	08/17/2011	08/22/2018
959802-AR-0	WESTERN UNION CO/THE				2FE	10,945,660	101.5240	11,167,618	11,000,000	10,956,505		10,252			2.875	2.982	JD	18,448	316,250	12/05/2012	12/10/2017
959802-AR-0	WESTERN UNION CO/THE	R			2FE	4,975,300	101.5240	5,076,190	5,000,000	4,980,229		4,660			2.875	2.982	JD	8,385	143,750	12/05/2012	12/10/2017
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	14,929,050	94.7290	14,209,320	15,000,000	14,937,856		6,099			3.600	3.656	JJ	249,000	537,000	07/10/2012	07/15/2022
962166-AS-3	WEYERHAEUSER CO	LS			2FE	1,044,229	115.0890	1,150,893	1,000,000	1,028,822		(2,100)			7.125	6.710	JJ	32,854	71,250	06/01/2004	07/15/2023
963320-AN-6	WHIRLPOOL CORP	R			2FE	9,959,500	111.5600	11,156,040	10,000,000	10,814,404		(314,830)			6.500	6.556	JD	28,889	650,000	06/14/2006	06/15/2016
964152-AA-0	WHITE MOUNTAINS RE GROUP		E		2FE	9,971,500	108.3880	10,838,820	10,000,000	9,988,810		3,040			6.375	6.416	MS	178,854	637,500	03/14/2007	03/20/2017
966387-AG-7	WHITING PETROLEUM CORP			1	3FE	975,000	102.2500	996,938	975,000	975,000					5.000	5.000	MS	14,760		09/09/2013	03/15/2019
96647K-AE-2	WHITMAN CORP	R			1FE	2,319,204	107.6480	2,152,962	2,000,000	2,056,163		(36,070)			7.625	7.737	JD	6,778	152,500	01/01/2005	06/15/2015
96647K-AF-9	WHITMAN CORP				1FE	7,678,597	123.4010	8,016,135	6,496,000	7,337,776		(43,718)			7.290	5.831	MS	139,437	473,558	01/14/2004	09/15/2026
966629-AA-5	WHITNEY NATL BANK	R			2FE	4,991,250	105.6000	5,279,995	5,000,000	5,047,086		(12,888)			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	103.3120	10,331,210	10,000,000	9,998,895		947			3.800	3.824	FA	143,556	380,000	02/02/2010	02/15/2015
96950F-AD-6	WILLIAMS PARTNERS LP	R			2FE	5,996,700	109.3470	6,560,844	6,000,000	5,997,773		297			5.250	5.324	MS	92,750	315,000	02/02/2010	03/15/2020
96950F-AG-9	WILLIAMS PARTNERS LP			1	2FE	5,654,040	102.5180	6,151,056	6,000,000	5,738,573		31,290			4.125	4.900	MN	31,625	247,500	03/31/2011	11/15/2020
96950F-AG-9	WILLIAMS PARTNERS LP	R		1	2FE	2,999,730	102.5180	3,075,528	3,000,000	2,999,803		24			4.125	4.134	MN	15,813	123,750	11/02/2010	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP				2FE	4,979,650	98.7620	4,938,085	5,000,000	4,983,318		1,767			4.000	4.047	MN	25,556	200,000	11/14/2011	11/15/2021
97381W-AN-4	WINDSTREAM CORP	R		1	4FE	2,977,500	106.1250	3,183,750	3,000,000	2,981,726		1,972			7.750	8.794	AO	49,083	232,500	09/28/2011	10/15/2020
97381W-AP-9	WINDSTREAM CORP	R		1	4FE	3,764,063	107.5000	4,031,250	3,750,000	3,756,966		(2,259)			8.125	9.151	MS	101,563	304,688	07/14/2010	09/01/2018
97381W-AT-1	WINDSTREAM CORP			1	4FE	3,100,318	106.0000	3,180,000	3,000,000	3,100,121		(197)			7.750	7.663	AO	58,125		12/26/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP			1	4FE	1,111,250	100.5000	1,055,250	1,050,000	1,102,615		(8,209)			7.500	6.538	AO	19,688	78,750	12/07/2012	04/01/2023
97381W-AX-2	WINDSTREAM CORP			1	4FE	877,188	102.2500	894,688	875,000	876,766		(208)			7.500	8.040	JD	5,469	65,625	11/07/2011	06/01/2022
97381W-AX-2	WINDSTREAM CORP	R		1	4FE	1,300,000	102.2500	1,329,250	1,300,000	1,300,000					7.500	8.096	JD	8,125	97,500	11/07/2011	06/01/2022
97381W-AZ-7	WINDSTREAM CORP			1	4FE	200,000	93.5000	187,000	200,000	200,000					6.375	6.965	FA	5,313	6,658	04/18/2013	08/01/2023
97381H-AN-7	WINDSTREAM CORP TL B-4			2	3FE	3,960,000	100.0630	3,962,495	3,960,000	3,960,000					3.500	3.623	JAJO	5,775	111,304	03/04/2013	01/23/2020
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN			2	3FE	2,350,026	100.0310	2,370,735	2,370,000	2,350,155		3,006			3.504	3.786	MJSD	3,469	49,265	12/17/2012	08/08/2019
976656-CC-0	WISC ELEC POWER				1FE	2,990,340	109.4090	3,282,273	3,000,000	2,993,762		901			4.250	4.290	JD	5,667	127,500	12/08/2009	12/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT	R			1FE	2,994,990	107.4610	3,223,830	3,000,000	2,996,511		454			4.600	4.621	JD	6,133	138,000	06/10/2010	06/15/2020
982526-AQ-8	WM WRIGLEY JR CO			1	2FE	2,547,200	98.8520	2,471,293	2,500,000	2,545,931		(1,269)			3.375	3.052	AO	16,406		10/17/2013	10/21/2020
982526-AV-7	WM WRIGLEY JR CO			1	2FE	9,978,100	99.1730	9,917,330	10,000,000	9,978,754		654			2.900	2.941	AO	56,389		10/16/2013	10/21/2019
92933B-AE-4	WMG ACQUISITION CORP			1	3FE	1,488,450	103.8750	1,539,428	1,482,000	1,487,781		(669)			6.000	7.632	JJ	41,002	64,483	01/15/2021	
92933B-AE-4	WMG ACQUISITION CORP	R		1	3FE	730,800	103.8750	747,900	720,000	729,048		(1,510)			6.000	7.253	JJ	19,920	31,380	10/24/2012	01/15/2021
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL			2	3FE	2,949,009	99.9250	2,952,379	2,954,595	2,949,293		284			3.750	3.847	MJSD	308	49,171	07/31/2013	07/01/2020
97806*-AC-6	WOLVERINE POWER SUPPLY COOPERATIVE 2015				1	7,500,000	103.4770	7,760,757	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	R	F		2FE	9,928,000	103.0940	10,309,360	10,000,000	9,986,449		15,147			4.500	4.663	MN	63,750	450,000	11/03/2009	11/10/2014
980888-AA-9	WOOLWORTHS LIMITED		F		1FE	6,216,462	108.3070	6,738,880	6,222,000	6,553,214		(170,472)			5.550	5.562	MN	44,124	240,482	11/16/2005	11/15/2015
980888-AA-9	WOOLWORTHS LIMITED	R	F		1FE	259,769	108.3070	281,599	260,000	259,946		26			5.550	5.562	MN	1,844	14,430	11/16/2005	11/15/2015
981811-B*-2	WORTHINGTON INDS INC FLOATING RATE NOTES			1	2	20,000,000	98.7430	19,748,582	20,000,000	20,000,000					1.145	4.032	JD	9,545	256,259	12/17/2004	12/17/2014
981811-B*-2	WORTHINGTON INDS INC FLOATING RATE NOTES	R		1	2	20,000,000	98.7430	19,748,582	20,000,000	20,000,000					1.145	4.032	JD	9,545	256,259	12/17/2004	12/17/2014
92931B-AC-0	WPS RESOURCES CORP	R		1	2FE	13,198,298	100.5000	13,232,835	13,167,000	13,176,790		(3,623)			6.110	6.078	JD	67,042	804,504	12/12/2006	12/01/2066
982526-AM-7	WRIGLEY WM JR CO	R			2FE	6,992,790	101.5380	7,107,632	7,000,000	6,999,047		1,865			3.700	3.733	JD	719	259,000	06/21/2010	06/30/2014
983024-AJ-9	WYETH				1FE	20,942,020	109.8120	23,609,559	21,500,000	21,339,059		69,245			5.500	5.850	FA	446,722	1,182,500	11/12/2009	02/15/2016
983024-AN-0	WYETH				1FE	10,641,474	115.9200	11,568,766	9,980,000	10,605,241		(13,104)			5.950	5.470	AO	148,453	593,810	02/01/2011	04/01/2037
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	1,693,125	110.3150	1,930,518	1,750,000	1,721,055		8,726			6.000	6.631	JD	8,750	105,000	07/12/2010	12/01/2016
98310W-AB-4	WYNDHAM WORLDWIDE	R			2FE	4,977,050	110.3150	5,515,765	5,000,000	4,991,837		2,488			6.000	6.053	JD	25,000	300,000	11/30/2006	12/01/2016
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	657,360	106.7790	709,013	664,000	658,825		569			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	101.4250	5,269,024	5,195,000	5,162,786		9,529			2.950	3.151	MS	51,084	153,253	04/04/2012	03/01/2017
98310W-AJ-7	WYNDHAM WORLDWIDE			1	2FE	14,971,050	97.5970	14,639,580	15,000,000	14,975,454		2,464			4.250	4.266	MS	212,500	637,500	02/27/2012	03/01/2022
98310W-AL-2	WYNDHAM WORLDWIDE	R		1	2FE	9,982,600	94.1970	9,419,660	10,000,000	9,983,840		1,240			3.900	3.934	MS	130,000	204,750	02/19/2013	03/01/2023
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	3,099,781	112.2500	3,367,500	3,000,000	3,071,994		(17,844)			7.750	7.445	FA	87,833	232,500	06/15/2012	08/15/2020
983130-AR-6	WYNN LAS VEGAS LLC/CORP	R		1	3FE	2,273,625	112.2500	2,525,625	2,250,000	2,265,278		(2,671)			7.750	8.189	FA	65,875	174,375	07/22/2010	08/15/2020
983130-AU-9	WYNN LAS VEGAS LLC/CORP			1	3FE	4,520,000	93.7500	4,687,500	5,000,000	4,534,397		14,397			4.250	5.571	MN	18,299	110,972	08/16/2013	05/30/2023
98313R-AA-4	WYNN MACAU LTD		E	1	3FE	1,850,000	100.1250	1,852,313	1,850,000	1,850,000					5.250	6.455	AO	20,234		10/10/2013	10/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98389B-AM-2	XCEL ENERGY INC			1	2FE	14,951,400	109.7480	16,462,140	15,000,000	14,966,485		4,410			4.700	4.744	MN	90,083	705,000	05/10/2010	05/15/2020
984121-BP-7	XEROX CORPORATION				2FE	1,562,400	110.5290	1,657,935	1,500,000	1,517,955		(7,429)			6.400	5.812	MS	28,267	96,000	11/30/2006	03/15/2016
984121-BW-2	XEROX CORPORATION				2FE	1,747,480	114.2880	2,000,040	1,750,000	1,748,708		249			6.350	6.410	MN	14,199	111,125	04/23/2008	05/15/2018
984121-BZ-5	XEROX CORPORATION				2FE	5,086,150	103.7430	5,187,140	5,000,000	5,021,577		(18,478)			4.250	3.927	FA	80,278	212,500	04/23/2010	02/15/2015
984121-CD-3	XEROX CORPORATION				2FE	10,529,100	102.9290	10,292,870	10,000,000	10,417,271		(48,112)			4.500	3.842	MN	57,500	450,000	08/09/2011	05/15/2021
984121-CD-3	XEROX CORPORATION	R			2FE	10,187,600	102.9290	10,292,870	10,000,000	10,148,150		(16,779)			4.500	4.260	MN	57,500	450,000	07/26/2011	05/15/2021
98372P-AK-4	XL CAPITAL LTD		F		2FE	4,491,225	112.0130	5,040,576	4,500,000	4,493,050		324			6.250	6.279	MN	35,938	281,250	05/02/2007	05/15/2027
98417E-AK-6	XSTRATA CANADA FIN CORP				2FE	13,677,240	101.2930	13,168,129	13,000,000	13,569,301		(60,267)			4.950	4.297	MN	82,225	643,500	03/20/2012	11/15/2021
98417E-AK-6	XSTRATA CANADA FIN CORP	R			2FE	4,993,700	101.2930	5,064,665	5,000,000	4,994,801		528			4.950	4.975	MN	31,625	247,500	11/03/2011	11/15/2021
98417E-AN-0	XSTRATA CANADA FIN CORP				2FE	5,459,850	96.7760	4,838,820	5,000,000	5,447,553		(6,827)			6.000	5.378	MN	38,333	300,000	02/23/2012	11/15/2041
98417E-AB-6	XSTRATA FINANCE CANADA	R			2FE	5,019,240	110.1770	5,311,614	4,821,000	4,914,152		(29,427)			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	105.5580	5,277,895	5,000,000	4,985,556		233			6.900	6.918	MN	44,083	345,000	11/13/2007	11/15/2037
98417E-AT-7	XSTRATA FINANCE CANADA			3	2FE	4,987,350	95.3480	4,767,405	5,000,000	4,988,596		1,056			4.250	4.031	AO	38,958	206,250	10/18/2012	10/25/2022
98417E-AT-7	XSTRATA FINANCE CANADA	R		3	2FE	5,984,820	95.3480	5,720,886	6,000,000	5,986,316		1,267			4.250	4.031	AO	46,750	247,500	10/18/2012	10/25/2022
98385X-AD-8	XTO ENERGY INC				1FE	2,986,659	100.3510	2,854,972	2,845,000	2,847,953		(35,017)			4.900	3.631	FA	58,085	139,405	11/12/2009	02/01/2014
98385X-AL-0	XTO ENERGY INC	R			1FE	14,064,415	115.4030	13,679,848	11,854,000	13,035,653		(305,974)			6.250	3.278	FA	308,698	740,875	06/28/2010	08/01/2017
98419M-AB-6	XYLEM INC				2FE	19,987,000	104.2440	20,848,780	20,000,000	19,989,431		1,098			4.875	4.902	AO	243,750	975,000	09/15/2011	10/01/2021
98458P-AB-1	YALE UNIVERSITY				1FE	2,488,912	101.9740	2,543,219	2,494,000	2,493,137		1,067			2.900	2.901	AO	15,269	72,326	11/03/2009	10/15/2014
98458P-AB-1	YALE UNIVERSITY	R			1FE	8,019,820	101.9740	8,137,485	7,980,000	7,986,743		(8,347)			2.900	2.750	AO	48,855	231,420	11/06/2009	10/15/2014
98478*-AG-2	YANKEE GAS SERVICES CO				1	9,781,203	115.0000	11,500,000	10,000,000	9,881,073		9,674			8.480	8.688	MS	282,667	848,000	12/31/1998	03/01/2022
984851-AA-3	YARA INTERNATIONAL ASA	R	F		2FE	12,428,910	103.7090	13,482,157	13,000,000	12,912,870		86,133			5.250	5.982	JD	30,333	682,500	05/29/2007	12/15/2014
987184-A*-9	YORK WATER COMPANY				1	6,000,000	120.0000	7,200,000	6,000,000	6,030,361		(4,392)			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	6,662,258		(16,504)			10.050	10.053	MS	165,127	653,250	12/31/1998	09/30/2020
988498-AD-3	YUM! BRANDS INC				2FE	459,747	113.8620	588,666	517,000	462,836		759			6.875	7.853	MN	4,542	35,544	04/29/2009	11/15/2037
988498-AF-8	YUM! BRANDS INC				2FE	6,989,430	111.4860	7,804,006	7,000,000	6,993,331		977			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	98.9540	9,895,410	10,000,000	9,969,097		3,330			3.750	3.877	MN	62,500	375,000	08/22/2011	11/01/2021
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	15,036,500	108.9280	16,339,125	15,000,000	15,023,447		(3,392)			4.625	4.615	MN	59,740	693,750	11/13/2009	11/30/2019
98956P-AA-0	ZIMMER HOLDINGS INC	R			2FE	1,998,520	108.9280	2,178,550	2,000,000	1,999,047		137			4.625	4.655	MN	7,965	92,500	11/12/2009	11/30/2019
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	5,989,560	110.2820	6,616,896	6,000,000	5,990,171		162			5.750	5.777	MN	29,708	345,000	11/12/2009	11/30/2039
98956P-AC-6	ZIMMER HOLDINGS INC			1	2FE	3,992,840	95.7580	3,830,324	4,000,000	3,994,169		632			3.375	3.419	MN	11,625	135,000	11/07/2011	11/30/2021
98956P-AC-6	ZIMMER HOLDINGS INC	R		1	2FE	9,982,100	95.7580	9,575,810	10,000,000	9,985,422		1,581			3.375	3.419	MN	29,063	337,500	11/07/2011	11/30/2021
989701-AJ-6	ZIONS BANCORP				3FE	170,471	105.2660	164,215	156,000	158,696		(1,481)			6.000	4.930	MS	2,756	9,360	03/30/2004	09/15/2015
98978V-AB-9	ZOETIS INC			1	2FE	12,986,633	93.5670	12,163,723	13,000,000	12,986,830		196			3.250	3.263	FA	176,042		11/04/2013	02/01/2023
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2		F		2	20,000,000	107.4030	21,480,636	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						21,831,429,642	XXX	22,586,427,045	21,758,581,523	21,828,142,034	(2,350,652)	(26,937,664)	2,219,908	(6,752,707)	XXX	XXX	XXX	261,360,826	977,858,038	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
004421-QP-1	ACE 2005-WF1, M1 RMBS			3	6Z*		81.6720								0.584	0.000	MON		369,755	07/15/2005	05/25/2035
004421-QQ-9	ACE 2005-WF1, M2 RMBS			3	6Z*		67.3530								0.604	0.000	MON		221,853	07/15/2005	05/25/2035
004421-QR-7	ACE 2005-WF1, M3 RMBS			3	6Z*		43.3930								0.624	0.000	MON		334,998	07/15/2005	05/25/2035
004406-AA-2	ACE 2006-GP1, A RMBS			34	6Z*		84.5950								0.294	0.000	MON		270,386	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C RMBS			4	6Z*		28.2380								0.324	0.000	MON		2,195,884	09/15/2006	12/25/2041
00441Y-AC-6	ACE 2006-OP2, A2B RMBS			4	6Z*		86.0960								0.274	0.000	MON		567,774	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C RMBS			3	6Z*		38.9210								0.314	0.000	MON		665,560	10/13/2006	08/25/2036
00441W-AA-4	ACE 2006-SL4, A-1			4	6Z*		26.2460								0.284	0.000	MON		106,171	08/14/2006	09/25/2036
02640F-AA-6	AGFMT 2010-1A A1 RMBS			2	1FM	820,787	100.8920	828,306	820,984	820,955		45			5.150	5.162	MON	3,523	36,262	03/29/2010	03/25/2058
007036-UQ-7	ARMT 2005-11 5A1 RMBS			2	1FM	3,210,527	80.0360	5,467,165	6,830,908	3,315,053		4,520			0.435	15.707	MON	495	31,723	05/22/2009	07/25/2053
2254W0-MM-4	ARMT 2005-12 5A1 RMBS			2	1FM	3,650,067	64.0650	5,185,635	8,094,397	3,814,065		52,818			0.415	10.677	MON	559	35,957	05/27/2009	02/25/2041
059523-BB-5	BAFC 2007-5 7A5 RMBS			24	1FM	3,361,870	53.9350	5,388,818	9,991,263	3,754,342		(376,046)			6.500	6.510	MON	54,119	569,944	06/21/2007	02/25/2052
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS	R		2	1FM	8,080,495	101.7280	8,240,687	8,100,747	8,091,407		2,856			5.500	5.605	MON	37,128	464,885	03/18/2010	09/26/2037
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS	R		2	1FM	2,670,086	102.5420	2,731,135	2,663,428	2,668,510		(943)			5.500	5.385	MON	12,207	154,839	03/16/2010	06/26/2036
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS	R		2	1FM	4,683,829	108.9950	5,075,262	4,656,421	4,665,705		(2,790)			5.750	5.675	MON	22,312	277,014	07/22/2005	08/25/2049
05532J-DT-8	BCAP 2009-RR13 1A5 RMBS			23	1FM	3,569,749	103.3550	3,657,500	3,538,784	3,559,466		(2,344)			6.000	5.560	MON	17,694	208,298	02/26/2010	05/26/2037
05948K-W5-4	BOAA 2005-11 4A5 RMBS	R		24	1FM	3,517,105	85.9490	3,409,320	3,966,697	3,307,140		(91,054)			5.750	5.490	MON	19,007	250,711	08/31/2006	08/25/2049
05948K-E5-4	BOAA 2005-6 2CB1 RMBS	R		24	3FM	8,424,630	87.3560	7,712,356	8,828,650	7,912,781		(239,595)			6.000	5.307	MON	44,143	547,842	06/02/2005	09/25/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
05949C-GV-2	BOAMS 2005-8 A8 RMBS			24	1FM	229,728	99.2970	248,494	250,254	250,817		10,310	(1,505)		5.500	10.733	MON	1,147	8,606	02/04/2010	09/25/2035
07384M-6H-0	BSARM 2004-12 2A1 RMBS			23	1FM	6,374,280	98.1810	6,364,722	6,482,661	6,379,889		577			2.701	3.078	MON	14,592	181,341	01/16/2007	10/25/2051
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS	R		4	1FM	9,514,154	95.3430	9,599,358	10,068,236	9,835,529		51,881	155,901		4.416	5.653	MON	37,052	498,664	07/18/2007	03/25/2042
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS			4	1FM	6,296,891	47.5250	5,331,893	11,219,039	5,451,447		(295,060)			4.402	5.835	MON	41,155	385,809	11/19/2009	01/25/2047
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS			4	1FM	10,293,129	54.6790	9,920,866	18,143,931	9,449,171		(429,808)			4.340	5.810	MON	65,625	609,671	11/19/2009	02/25/2047
16678R-AV-9	CCMFC 2004-1A V1 RMBS	R		234	1FM	2,835,975	68.3440	2,014,049	2,946,929	2,840,463		3,683			0.681	1.743	MON	1,673	24,027	10/31/2012	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1 RMBS	R		24	1FM	2,373,707	24.1740	972,849	4,024,294	2,313,427		(52,948)			0.642	0.664	MON	2,152	26,587	10/31/2012	08/25/2035
16678R-BT-3	CCMFC 2004-A B1 RMBS			24	1FM	1,978,578	36.7010	1,036,647	2,824,560	1,918,429		(54,196)			0.688	0.720	MON	1,618	20,047	10/31/2012	03/25/2035
16678R-CM-7	CCMFC 2004-B B1 RMBS			24	1FM	3,868,937	64.2770	3,519,721	5,475,906	3,785,710		(71,805)			0.640	0.680	MON	2,920	36,586	10/31/2012	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1 RMBS			24	1FM	146,914	2.3550	51,098	2,169,573						0.505	0.576	MON	182		03/10/2006	12/25/2046
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	7,637,180	91.3080	9,661,817	10,581,624	7,264,874		(52,144)	179,651		2.663	9.406	MON	23,483	271,768	01/07/2010	03/25/2037
12669E-T3-0	CHWL 2003-39 A17 RMBS	R		2	1FM	1,515,309	98.7260	1,572,473	1,592,770	1,571,122		13,121			5.000	5.697	MON	6,637	85,392	10/29/2003	05/25/2038
12558M-BM-3	CITHE 2003-1 RMBS				1FM	926,120	91.5240	847,721	926,225	926,153		62			4.670	4.672	MON	3,605	43,255	03/03/2003	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS				1FM	847,609	61.8900	524,749	847,871	847,627		104			5.060	5.064	MON	3,575	42,902	03/03/2003	05/20/2033
12558M-AG-7	CITHE RMBS	R			1FM	2,116,049	99.6750	2,095,369	2,102,207	2,140,882		(3,701)			6.200	5.286	MON	10,861	135,066	03/14/2002	02/25/2030
12566T-AN-7	CMALT 2006-A7 1A13			24	6Z*		0.0010								6.000	0.000	MON		662,219	01/16/2007	12/25/2036
17312B-AB-8	CMLTI 2007-WFH2 A2			3	6Z*		95.2770								0.314	0.000	MON		949,056	03/13/2007	03/25/2037
17312B-AF-9	CMLTI 2007-WFH2 M2 RMBS			4	6Z*		5.9630								0.614	0.000	MON		825,266	03/13/2007	02/25/2042
17316D-AG-9	CMLTI 2010-3 2A1 RMBS			2	1FM	10,108,419	101.8170	10,334,091	10,149,652	10,126,774		6,513			5.500	5.679	MON	46,519	526,812	03/15/2010	08/25/2037
17316D-AM-6	CMLTI 2010-3 3A1 RMBS	R		2	1FM	1,576,851	100.9700	1,601,658	1,586,270	1,581,435		2,006			5.500	5.759	MON	7,270	99,968	03/15/2010	08/25/2037
17316D-AV-6	CMLTI 2010-3 5A1 RMBS	R		2	1FM	21,749,325	101.1140	22,129,924	21,886,113	21,788,699		36,132			5.000	5.204	MON	91,192	1,174,493	03/24/2010	10/25/2035
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	6FM	1,398,380	46.3590	1,738,444	3,750,000	1,108,589	298,707	(148,929)			5.824	5.820	MON	18,200	424,716	11/19/2009	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	1FM	198,797	12.5450	125,050	996,852	87,151		(51,744)			5.874	5.874	MON	4,880	113,400	11/16/2006	11/25/2036
17310N-AK-4	CRMSI 2006-3, M4 RMBS			4	6Z*		11.9000								5.953	0.000	MON		134,793	11/19/2009	11/25/2036
17310N-AL-2	CRMSI 2006-3, M5 RMBS			4	6Z*		8.6390								6.052	0.000	MON		141,616	11/16/2006	11/25/2036
17310N-AM-0	CRMSI 2006-3, M6 RMBS			4	6Z*		5.6000								6.151	0.000	MON		112,181	11/19/2009	11/25/2036
17310N-AN-8	CRMSI 2006-3, M7 RMBS			4	6Z*		3.2700								6.399	0.000	MON		89,404	11/16/2006	11/25/2036
173109-AG-4	CRMSI 2007-1 M1 RMBS			4	6Z*		32.4200								5.878	0.000	MON		585,554	11/19/2009	08/25/2049
173109-AH-2	CRMSI 2007-1 M2 RMBS			4	5FM	3,370,803	15.4380	1,915,442	12,407,000	1,915,442	211,297	(591,696)			5.927	5.930	MON	61,280	1,417,968	11/19/2009	03/25/2037
17312H-AG-4	CRMSI 2007-2 M1 RMBS			4	6Z*		34.3170								6.391	0.000	MON		1,139,637	11/18/2009	06/25/2037
17312H-AH-2	CRMSI 2007-2 M2 RMBS			4	3FM	2,880,859	23.6570	2,158,492	9,124,000	1,789,740	841,508	(412,248)			5.898	6.440	MON	44,843	1,048,418	11/18/2009	06/25/2037
17312H-AJ-8	CRMSI 2007-2 M3 RMBS			4	1FM	1,376,010	10.0860	570,873	5,660,000	461,452	109,147	(295,602)			5.898	6.490	MON	27,818	2,816,329	11/18/2009	06/25/2037
17312H-AK-5	CRMSI 2007-2 M4 RMBS			4	6Z*		10.6010								6.589	0.000	MON		287,578	11/18/2009	06/25/2037
17312H-AL-3	CRMSI 2007-2 M5 RMBS			4	6Z*		9.3510								6.787	0.000	MON		258,638	11/18/2009	06/25/2037
225458-6G-8	CSFB 2005-9 5A9 RMBS			24	1FM	4,109,253	83.3360	4,682,412	5,618,748	4,191,963		155,195	24,496		5.500	10.068	MON	25,753	304,471	01/07/2010	04/25/2036
12644J-AE-5	CSMC 10-10R 2A1 RMBS			2	1FM	4,251,587	102.3190	4,319,124	4,221,246	4,237,358		(10,306)			6.000	5.627	MON	21,106	235,091	03/23/2010	03/26/2037
225470-Q8-9	CSMC 2006-3 5A5 RMBS			24	1FM	3,943,516	81.9910	3,865,566	4,714,639	3,225,465		(64,749)	23,400		6.000	12.785	MON	23,573	278,317	01/07/2010	04/25/2036
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	2,724,758	101.7490	2,720,540	2,673,789	2,698,966		(18,011)			6.000	5.082	MON	13,369	151,133	02/26/2010	09/26/2037
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS	R		2	1FM	4,107,595	102.6760	4,122,205	4,014,754	4,069,418		(14,291)			6.000	5.060	MON	20,074	273,652	03/22/2010	07/26/2037
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS	R		2	1FM	9,948,908	98.5150	9,819,579	9,967,598	9,962,016		2,043			5.500	5.522	MON	45,685	593,454	09/28/2004	07/25/2034
12667F-DN-2	CWALT 2004-3T1 A1 RMBS	R		2	1FM	1,480,191	96.3370	1,423,748	1,477,881	1,478,236		(172)			0.664	0.648	MON	164	11,406	03/26/2004	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS			23	1FM	906,519	98.3690	917,977	933,203	908,085		376			5.500	6.472	MON	4,277	50,289	08/16/2006	04/25/2035
12667G-US-0	CWALT 2005-29 CB A6 RMBS			24	1FM	15,590,939	89.0160	15,130,630	16,997,747	14,874,112		(406,732)			5.500	5.230	MON	77,906	932,784	03/31/2007	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS			24	1FM	7,643,832	81.8860	6,982,977	8,527,722	6,436,570		(44,390)			5.750	6.309	MON	40,862	484,681	05/19/2006	05/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS			24	1FM	7,646,816	62.8150	7,308,579	11,635,011	7,569,088		(229,860)			0.635	0.654	MON	1,231	77,912	08/25/2037	06/19/2007
02151L-AA-4	CWALT 2007-20 A1 RMBS	R		24	1FM	7,861,511	63.8910	8,465,995	13,250,747	7,609,704		(165,834)			0.665	0.684	MON	1,468	95,153	08/25/2047	06/19/2007
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS	R		2	1FM	1,811,242	101.5050	1,855,896	1,828,383	1,824,191		2,328			4.750	4.955	MON	7,237	95,663	07/22/2005	07/25/2033
12669F-NK-5	CWHL 2004-J1 2A3 RMBS	R		2	1FM	1,141,773	102.0160	1,152,276	1,129,508	1,133,020		(429)			4.750	4.535	MON	4,471	59,589	09/10/2004	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2 RMBS			2	3FM	443,166	80.2710	356,374	443,963	449,698		(332)			0.965	0.789	MON	83	4,489	01/13/2005	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	5,219,157	87.4940	5,968,272	6,821,381	5,479,859		(34,396)	(163,965)		6.000	8.430	MON	34,107	403,987	03/22/2010	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS			24	1FM	3,549,921	89.7580	3,808,210	4,242,748	3,387,499		(41,121)	(200,634)		5.750	8.238	MON	20,330	239,507	04/20/2010	03/25/2039
126694-X3-7	CWHL 2006-9 A10 RMBS			24	1FM	17,542,139	90.8690	19,352,248	21,296,981	17,629,383		(223,877)			6.000	6.815	MON	106,485	1,260,335	08/23/2006	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS			24	1FM	3,176,304	91.6450	3,631,033	3,962,072	2,818,054		(136,486)	13,339		5.279	10.310	MON	17,431	209,286	01/26/2010	06/25/2047
126670-CX-2	CWL 2005-11, AF5A RMBS	R		4	1FM	10,748,247	79.9850	9,598,140	12,000,000	10,591,620		(39,647)	176,636		5.125	5.493	MON	51,247	628,745	09/12/2005	02/25/2036
126670-CL-0	CWL 2005-11, AF6 RMBS	R		4	1FM	14,146,554	95.4980	13,682,603	14,327,588	14,060,177		(64,510)			5.050	5.050	MON	60,295	774,221	09/12/2005	02/25/2036
126670-GS-1	CWL 2005-13, AF5 RMBS	R		4	1FM	6,872,008	75.1330	7,513,320	10,000,000	6,579,686		(109,352)			5.014	6.036	MON	41,782	511,184	11/04/2005	10/25/2041
126670-GT-9	CWL 2005-13, AF6 RMBS	R		4	1FM	2,895,366	87.7800	2,912,040	3,317,415	2,795,622		(75,788)	214,134		5.099	5.661	MON	14,096	176,183	11/04/2005	04/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126670-TG-3	CWL 2006-1, AF5 RMBS	R		4	1FM	7,465,135	68.8680	6,886,820	10,000,000	7,078,015		(141,915)			5.430	5.884	MON	45,252	565,013	01/27/2006	09/25/2041
126670-TH-1	CWL 2006-1, AF6 RMBS	R		4	1FM	6,330,315	99.4190	6,726,673	6,765,990	6,180,425		(116,316)			5.430	5.526	MON	30,617	382,441	01/27/2006	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	1FM	4,287,847	84.5300	4,186,540	4,952,710	4,085,941		(48,222)	28,228		5.989	5.989	MON	24,718	278,407	11/30/2009	10/25/2046
12668X-AF-2	CWL 2006-S8, A6 RMBS				4FM	2,569,850	98.4640	2,530,418	2,569,904	2,569,878		7			5.505	5.505	MON	11,789	138,839	12/07/2006	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS	R		3	5FM	8,549,616	93.7590	8,016,426	8,550,034	8,597,266	2,280,112	40,207			5.810	5.728	MON	41,396	498,079	02/23/2007	11/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS	R		4	4FM	6,649,561	79.7920	5,306,176	6,650,026	5,306,176	1,120,676	26,973			5.874	5.805	MON	32,552	391,662	02/23/2007	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS				4FM	6,497,017	97.9480	6,363,739	6,497,092	6,497,055		10			5.693	5.693	MON	30,823	362,955	02/23/2007	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS			4	4FM	7,001,366	98.8900	6,923,929	7,001,669	7,001,681		(2)			5.779	5.779	MON	33,719	397,672	11/30/2009	05/25/2037
25158J-AA-3	DMSI 2010-RS1 A1 RMBS	R		2	1FM	16,658,742	103.3010	17,038,248	16,493,804	16,590,322		(29,280)			6.000	5.674	MON	82,469	1,020,640	03/23/2010	10/25/2035
251563-CG-5	DMSI RMBS	R		23	1FM	204,657	102.9000	216,929	210,816	205,318		326			5.500	6.350	MON	966	12,743	08/16/2006	09/25/2033
32051D-A7-7	FHASI 2003-7 1A13 RMBS	R		2	1FM	4,737,039	102.3680	4,849,549	4,737,359	4,733,016		782			5.250	5.324	MON	20,726	258,514	07/24/2003	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21 RMBS	R		2	1FM	571,210	98.1000	585,612	596,954	590,309		4,075			5.000	5.629	MON	2,487	30,813	07/24/2003	09/25/2033
33848J-AE-5	FSTAR 2007-1A AF5 RMBS			4	2FM	4,814,293	100.3660	4,831,979	4,814,349	4,814,518		(88)			5.699	5.691	MON	22,864	246,734	11/19/2009	01/25/2035
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS			24	1FM	3,465,765	94.9270	3,854,259	4,060,226	3,208,964		(144,197)	110,127		4.965	8.747	MON	16,801	215,423	03/10/2010	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS			4	3FM	9,121,436	97.2190	11,672,739	12,006,619	9,890,381		(199,017)			5.805	5.732	MON	825,746	682,631	11/30/2009	12/25/2040
362437-AG-0	GSAMP 2006-HE5 M2 RMBS			4	6Z*		0.0010								0.474	0.000	MON	264,861		03/07/2007	08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS			4	1FM	21,979	0.3530	13,755	3,897,766						0.455	6.563	MON	295	17,578	03/07/2007	10/25/2046
362631-AB-9	GSR 2006-0A1 2A1 RMBS			2	1FM	2,951,754	98.4340	4,106,768	4,172,090	3,481,509		213,703			0.355	13.773	MON	247	15,592	08/04/2009	08/25/2046
3622MP-AA-6	GSR 2007-1F 3A1 RMBS			24	1FM	3,641,336	93.8020	3,986,695	4,250,118	3,401,035		(114,965)	3,024		6.000	11.400	MON	21,251	246,744	03/17/2010	01/25/2037
43739E-BS-5	HMBT 2005-4 A1 RMBS			2	1FM	8,906,020	86.9980	10,021,719	11,519,509	9,207,069		59,024			0.435	5.831	MON	834	53,470	05/05/2010	10/25/2035
41161P-CX-9	HVMLT 2004-1 1A RMBS	R		2	1FM	1,267,544	92.2660	1,169,109	1,267,112	1,267,420		(51)			0.466	0.460	MON	197	6,403	05/12/2005	09/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B RMBS			24	1FM	1,158,992	34.2400	717,086	2,094,305	815,708		(107,043)			0.636	0.654	MON	481	14,075	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	1FM	11,138,151	74.4020	10,868,128	14,607,365	11,337,827		172,585			2.722	2.777	MON	33,130	406,070	11/30/2009	05/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS			4	1FM	37,442	0.0010	3	311,191			(2,187)	3,556		0.000	5.599	MON		5,689	11/19/2009	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS			4	6Z*		0.0970								5.833	0.000	MON		27,031	11/19/2009	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	3,670,150	61.0560	3,047,573	4,991,471	3,209,187		(169,345)	50,884		5.932	5.932	MON	24,675	274,889	12/31/2009	12/25/2050
46630L-AH-7	JPMAC 2007-CH1 MF1 RMBS			4	6Z*		30.4520								5.338	0.000	MON		110,126	11/18/2009	11/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2 RMBS			4	1FM	305,455	19.2080	422,572	2,200,000	127,635		(96,867)			5.338	5.840	MON	9,786	151,474	11/18/2009	11/25/2036
46630L-AK-0	JPMAC 2007-CH1 MF3 RMBS			4	1FM	458,560	7.1830	287,300	4,000,000	59,050		(185,888)			5.338	5.890	MON	17,793	275,408	11/18/2009	11/25/2036
46630L-AL-8	JPMAC 2007-CH1 MF4 RMBS			4	1FM	237,796	2.2350	55,873	2,500,000			(90,694)			5.338	5.989	MON	11,120	172,130	11/18/2009	11/25/2036
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS			4	1FM	68,407	0.1500	1,520	1,011,442	567		(7,709)	24,371		5.338	52.227	MON	4,499	41,886	11/18/2009	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS			4	1FM	8,174,560	63.5770	6,345,823	9,981,255	7,636,888		(236,289)	177,020		5.052	5.551	MON	42,019	509,668	05/08/2007	06/25/2042
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS			4	1FM	86,030	0.0010	6	568,685			(6,141)	5,452		5.052	5.780	MON	2,394	6,922	11/19/2009	01/25/2037
46630M-AK-8	JPMAC 2007-CH2 MF3 RMBS			4	6Z*		0.0010								5.404	0.000	MON		62,632	11/19/2009	01/25/2037
46630M-AL-6	JPMAC 2007-CH2 MF4 RMBS			4	6Z*		0.0010								5.439	0.000	MON		55,924	11/19/2009	01/25/2037
46630M-AM-4	JPMAC 2007-CH2 MF5 RMBS			4	6Z*		0.0010								5.658	0.000	MON		1,196,731	11/19/2009	01/25/2037
466247-EN-9	JPMMT 2004-S1 1A4 RMBS	R		2	1FM	3,633,115	102.1420	3,853,329	3,772,521	3,745,244		9,907			4.500	5.052	MON	14,147	179,631	09/28/2004	09/25/2034
466247-JB-0	JPMMT 2004-S2 2A5 RMBS	R		2	1FM	3,350,917	104.8990	3,525,467	3,360,824	3,343,964		(3,615)			5.750	5.886	MON	16,104	202,925	10/22/2004	12/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS			24	1FM	4,589,250	88.6630	5,151,273	5,809,973	4,123,125		54,723	10,706		2.699	10.802	MON	13,066	170,751	04/26/2010	04/25/2036
52520M-FB-4	LMT 2006-1 1A5 RMBS			24	2FM	15,946,503	85.2820	16,535,111	19,388,838	15,621,308		108,299			5.500	6.352	MON	88,866	1,050,841	05/18/2006	02/25/2036
52523K-AL-8	LXS 2006-17, WF62 RMBS			4	2FM	8,284,337	86.2310	8,933,239	10,359,685	8,861,597		294,241			5.580	5.570	MON	48,173	584,879	10/04/2006	11/25/2036
52524M-AX-7	LXS 2007-9 WF5 RMBS			4	2FM	3,791,398	81.4600	3,800,737	4,665,760	3,748,565		117,736	30,369		5.753	5.990	MON	22,369	271,950	11/18/2009	04/25/2037
576434-QD-9	MALT 2004-4 7A1 RMBS	R		2	3FM	5,998,712	105.0240	6,064,124	5,774,064	5,967,430		(98,020)			6.000	5.010	MON	28,870	375,346	03/17/2004	08/25/2035
576433-UF-1	MARM 2004-13 3A1 RMBS			23	1FM	6,280,618	101.6090	6,599,209	6,494,741	6,294,379		1,297			2.623	3.574	MON	14,198	166,381	08/16/2006	05/21/2053
576436-AS-8	MARP 2005-1 1A2 RMBS			2	4FM	7,942,198	103.2010	7,898,715	7,653,690	8,033,282		94,635			6.500	5.635	MON	41,458	492,410	11/30/2009	09/25/2043
576430-BM-6	MARP 2006-1 1A2 RMBS	R		2	3FM	9,725,012	97.6610	9,132,921	9,351,675	9,660,908		(7,623)			7.000	6.090	MON	54,551	667,055	01/20/2006	09/25/2051
55265K-TK-5	MASTR 2003-3 2A3 RMBS			2	1FM	3,234,635	102.2010	3,369,143	3,296,578	3,274,376		(750)			5.000	5.475	MON	13,736	161,214	03/31/2007	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS			2	1FM	8,427,787	103.2730	9,108,275	8,819,575	8,679,048		35,954			5.000	5.630	MON	36,748	426,834	07/24/2003	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS			2	1FM	2,092,518	102.6350	2,173,987	2,118,167	2,107,211		2,410			4.750	5.072	MON	8,384	97,451	08/30/2005	08/25/2019
61913P-AG-7	MHL 2004-2 A1 RMBS	R		2	1FM	5,489,557	96.5550	5,288,888	5,477,574	5,479,984		(118)			0.905	0.898	MON	826	39,866	08/18/2005	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2 RMBS			2	2FM	1,674,548	91.5310	1,532,728	1,674,548	1,674,546					0.555	0.555	MON	155	9,645	01/14/2005	02/25/2035
61913P-AS-1	MHL 2005-1 1M1 RMBS			2	3FM	4,186,369	90.2070	3,776,385	4,186,369	4,186,368					0.645	0.645	MON	450	27,845	01/14/2005	02/25/2035
61915R-AK-2	MHL 2005-3 A1 RMBS			2	1FM	12,246,088	92.4730	11,568,412	12,510,056	12,269,141		1,992			0.465	1.155	MON	969	60,991	06/24/2009	08/25/2035
59020U-SJ-5	MLMI 2005-A2 A2 RMBS			23	1FM	5,708,197	99.7180	5,828,459	5,844,959	5,725,837		1,970			2.532	3.137	MON	12,332	145,275	11/30/2009	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	3,949,537	94.9680	4,483,461	4,721,013	3,738,542		(118,814)	41,941		5.080	9.826	MON	19,986	236,417	01/11/2010	09/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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-AN-1	MSM 2004-5AR 1A2 RMBS			23	1FM	1,736,097	98.2070	1,710,624	1,741,862	1,737,514		97			0.732	0.768	MON	1,063	15,536	12/06/2004	07/25/2034
61748H-HC-8	MSMT 2004-11AR I-A2B RMBS			2	2FM	2,206,368	75.4260	1,664,171	2,206,368	2,206,922		(3)			0.535	0.530	MON	197	12,402	12/16/2004	07/25/2043
61748H-VW-8	MSMT 2006-2 6PT RMBS			24	3FM	10,276,352	78.5360	9,767,769	12,437,393	10,249,763		36,139	45,981		6.500	6.680	MON	67,369	800,748	01/24/2006	04/25/2058
65538P-AG-3	NAA 2007-1 1A6 RMBS	R		4	4FM	17,190,991	99.9080	17,615,350	17,631,536	17,193,198		17,027	440,201		5.820	5.820	MON	85,513	987,592	05/08/2007	03/25/2047
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS			24	1FM	13,759,272	56.5700	12,392,439	21,906,534	11,557,549		(572,478)			6.431	6.407	MON	117,401	1,044,743	07/24/2006	10/25/2051
65539B-AA-6	NMRR 2010-1R A1 RMBS			2	1FM	6,773,607	103.5170	6,981,312	6,744,102	6,762,946		(1,417)			6.000	5.836	MON	33,721	394,099	03/22/2010	07/26/2037
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS			4	3FM	3,222,298	90.7410	3,239,873	3,570,462	3,280,926		33,877	102,862		5.680	5.680	MON	16,900	147,010	11/19/2009	03/25/2037
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS			4	1FM	176,077	0.0330	670	2,041,454						5.910	5.900	MON	10,054	22,314	11/18/2009	03/25/2037
743873-AX-9	PFMLT 2005-1 2A1 RMBS	R		23	1FM	2,717,722	100.7680	2,809,825	2,788,413	2,724,061		3,771			2.661	3.162	MON	6,183	83,166	08/16/2006	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B RMBS			23	1FM	1,354,367	89.3200	2,240,219	2,508,087	1,402,054		9,718			2.650	20.506	MON	5,539	68,171	06/04/2009	02/25/2036
69337A-AC-0	PHHMC 2007-1 A5 RMBS	R		23	1FM	1,579,427	100.0480	1,573,285	1,572,525	1,572,679		526			5.571	5.452	MON	7,301	113,577	01/12/2007	02/18/2037
69337G-AA-1	PHHMC 2007-2 A1 RMBS			23	1FM	2,826,744	100.6830	2,814,289	2,795,209	2,800,242		(3,012)			5.819	5.402	MON	13,554	143,484	04/09/2007	05/18/2037
69336Q-AC-6	PHHMC 2007-4 A3 RMBS	R		23	1FM	1,630,551	102.8290	1,719,952	1,672,640	1,636,923		(26,280)			5.654	6.282	MON	7,881	101,709	06/08/2007	08/15/2037
73316P-BT-6	POPLR 2005-1 M2 RMBS			4	4FM	1,072,050	24.7190	426,604	1,725,847	1,018,189	665,932	(27,432)	58,344		5.433	7.355	MON	7,813	94,837	02/07/2007	08/25/2042
73316P-GJ-3	POPLR 2005-5, AF5 RMBS	R		4	1FM	7,273,929	89.6470	7,171,752	8,000,000	7,278,120		15,557	47,736		4.807	5.715	MON	32,049	405,275	10/14/2005	09/25/2042
73316P-GK-0	POPLR 2005-5, AF6 RMBS			4	1FM	3,569,014	98.1610	3,529,488	3,595,623	3,566,407		251	28,604		4.807	4.959	MON	14,404	178,812	10/14/2005	11/25/2035
73316P-JR-2	POPLR 2005-6 A6 RMBS			3	1FM	3,587,574	98.5790	3,533,278	3,584,214	3,584,874		(316)			4.600	4.585	MON	13,739	189,515	11/30/2009	01/25/2036
76110H-S4-2	RALI 2005-QA2 A1 II RMBS			24	1FM		81.0770								3.118	0.000	MON	536,315		11/30/2009	02/25/2035
76110H-S4-2	RALI 2005-QA2 A1 II RMBS	R		24	1FM	6,803,068	81.0770	6,090,559	7,512,058	6,558,417		(104,419)			3.118	3.134	MON	19,519	244,572	05/26/2005	02/25/2035
759950-EP-9	RAMC 2004-4, MF1 RMBS			4	5FM	9,427,259	80.3290	7,710,458	9,598,610	9,440,320	4,720,337	23,307			5.188	5.407	MON	41,498	492,582	09/25/2006	05/25/2052
760985-4U-2	RAMP 2004-RZ2 A16 RMBS			4	1FM		97.5480					1,488			5.410	0.000	MON	352,625		11/30/2009	07/25/2034
760985-4U-2	RAMP 2004-RZ2 A16 RMBS	R		4	1FM	3,611,362	97.5480	3,731,032	3,824,832	3,644,123		27,430	16,225		5.410	5.410	MON	17,244	227,209	04/10/2007	07/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1 RMBS			3	1Z	6,439,223	97.3270	6,267,077	6,439,223	6,439,223					0.635	0.635	MON	302,065	41,327	11/30/2009	12/25/2034
76110W-LL-8	RASC 2001-KS2 A15 RMBS	R		3	3FM	3,164,762	97.1030	2,947,365	3,035,288	3,035,288					7.514	7.514	MON	19,006	228,583	05/22/2002	08/25/2041
76110W-NG-7	RASC 2002-KS2 A15 RMBS	R		3	1FM	3,086,047	100.8510	3,112,309	3,086,062	3,086,064					7.279	7.279	MON	18,720	224,634	03/14/2002	04/25/2032
76110W-PD-2	RASC 2002-KS4 RMBS			4	1FM	1,115,694	101.6270	1,207,832	1,188,501	1,127,887		2,323			5.600	5.600	MON	5,546	66,603	01/01/2005	07/25/2032
76110W-S2-3	RASC 2005-KS3, M2			3	6Z*		99.3900								0.564	0.000	MON	125,025		11/30/2009	04/25/2035
76110W-S3-1	RASC 2005-KS3, M3			3	6Z*		86.3910								0.594	0.000	MON	88,482		11/30/2009	04/25/2035
76110W-U6-1	RASC 2005-KS4, M1			3	6Z*		93.7950								0.574	0.000	MON	176,963		11/30/2009	05/25/2035
45660N-VH-5	RAST 2003-A11 A9 RMBS	R		2	1FM	9,044,824	103.1250	9,239,411	8,959,429	8,986,443		(10,679)			5.750	5.630	MON	42,931	522,870	10/29/2003	09/25/2037
45660N-VZ-5	RAST 2003-A13 RMBS			2	1FM	12,044,191	103.5540	12,928,710	12,485,041	12,258,151		11,168			5.500	6.074	MON	57,223	677,051	06/30/2007	01/25/2034
45660N-K8-7	RAST 2004-A4 A15 RMBS	R		2	1FM	5,894,312	102.9360	6,125,380	5,950,657	5,913,017		5,287			5.500	5.718	MON	27,274	344,357	03/31/2007	01/25/2041
45660L-EW-5	RAST 2005-A1 A3 RMBS			2	1FM	7,382,683	98.5970	8,770,014	8,894,799	8,130,313		412,395			5.500	9.829	MON	40,768	482,980	01/07/2010	03/25/2042
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS	R		3	1FM	1,177,891	98.6280	1,162,134	1,178,296	1,178,081		79			5.840	5.847	MON	5,734	73,218	09/17/2002	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 A17 RMBS	R		3	1FM	860,795	99.4410	826,603	831,247	840,826		(2,818)			7.560	7.184	MON	5,237	66,928	04/29/2002	07/25/2026
76110V-JX-7	RFMS2 2002-HI3 RMBS	R		4	1FM	3,407,512	97.9480	3,546,645	3,620,947	2,788,365		(290,207)			6.890	6.390	MON	20,790	271,021	06/05/2002	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS			3	1FM	593,503	98.5640	585,259	593,787	595,299		(401)			7.450	7.212	MON	3,686	42,318	11/30/2009	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS			3	1FM	1,066,974	102.3870	1,093,003	1,067,520	1,067,334		40			6.200	6.211	MON	5,516	64,076	12/11/2002	01/25/2028
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS	R		3	1FM	1,868,271	102.3870	1,913,848	1,869,228	1,868,908		76			6.200	6.209	MON	9,658	123,248	12/11/2002	01/25/2028
76110V-MG-0	RFMS2 2003-HI1 RMBS	R		3	1FM	1,193,119	104.6170	1,248,406	1,193,311	1,193,244		10			5.820	5.823	MON	5,788	72,968	02/25/2003	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS	R		3	1FM	2,360,987	101.4740	2,396,328	2,361,522	2,361,369		59			5.260	5.263	MON	10,351	133,614	06/19/2003	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS				1FM		99.8120								5.680	0.000	MON	174,399		11/19/2009	09/25/2035
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS	R			1FM	363,478	99.8120	363,475	364,161	364,141		60			5.680	5.715	MON	1,724	80,538	12/15/2006	09/25/2035
43718M-AD-6	RFMS2 2006-HI4, A4			4	6Z*		30.2500								5.720	0.000	MON	1,537,430		09/25/2006	09/25/2036
43718W-AD-4	RFMS2 2007-HI1 A4			4	6Z*		26.1650								5.930	0.000	MON	429,730		11/19/2009	03/25/2037
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS				5FM	17,877,792	92.8010	16,593,105	17,880,327	17,879,190		241			5.710	5.712	MON	709,080	1,012,479	04/24/2007	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 A16 RMBS				5FM	12,541,824	89.7210	11,256,532	12,546,123	12,544,298	4,293,599	645			5.990	5.995	MON	488,762	746,475	11/18/2009	06/25/2037
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS			2	1FM	2,650,575	102.6340	2,761,808	2,690,939	2,680,913		(149)			5.000	5.207	MON	11,212	124,557	09/28/2004	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS			24	1FM	1,672,588	89.4970	1,947,585	2,176,156	1,602,726		(28,467)	21,050		6.000	12.282	MON	10,881	127,861	03/09/2010	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS			24	1FM	11,204,138	89.0720	12,528,998	14,066,099	10,755,485		(143,059)	127,126		6.000	9.897	MON	70,331	826,555	03/16/2010	09/25/2037
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	9,521,112	89.9110	10,750,424	11,956,752	9,135,482		(266,192)	54,406		5.500	8.827	MON	54,802	645,059	03/02/2010	10/25/2035
84751W-AD-6	SURF 2006-BC3, A-2C RMBS			4	6Z*		53.5280								0.314	0.000	MON	990,613		06/07/2006	06/25/2037
949757-AG-3	WFMBS 2004-6 A7 RMBS	R		2	1FM	3,085,900	101.6590	3,192,985	3,140,865	3,123,177		6,082			5.500	5.747	MON	14,396	189,396	07/23/2004	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS			23	1FM	5,111,992	100.6690	5,156,882	5,122,597	5,115,732		97			2.629	2.664	MON	11,221	132,519	09/28/2005	10/25/2035
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS			24	1FM	817,362	93.4210	819,510	877,223	666,802		(25,655)	(12,687)		5.220	10.343	MON	3,816	44,995	02/24/2010	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	3,945,586	88.3550	4,619,259	5,228,050	3,742,729		(107,997)	129,569		2.620	8.355	MON	11,413	221,527	04/08/2010	10/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS			24	1FM	4,380,036	94.0050	5,905,531	6,282,132	4,661,757		(14,142)	200,292		5.765	8.437	MON	30,182	357,115	01/19/2010	04/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
949837-BY-3	WFMBS 2007-10 2A5 RMBS			24	1FM	2,521,802	98.0090	2,627,551	2,680,923	2,407,345		(19,811)	1,654		6.250	8.868	MON	13,963	164,140	04/01/2010	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	5,442,103	94.1810	5,815,931	6,175,270	5,166,193		(168,396)	1,154		6.000	9.591	MON	30,876	359,665	04/12/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	3,548,477	96.0210	3,782,600	3,939,363	3,401,736		(41,920)	5,661		6.000	8.762	MON	19,697	229,946	04/12/2010	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS			24	1FM	3,233,970	95.0020	3,970,378	4,179,248	3,031,924		(69,293)	(1,557)		5.646	11.197	MON	19,663	230,618	04/30/2010	04/27/2037
92933U-AA-0	WMHEN 2007-WM1 N1 RMBS		F	4	1FM		0.0000		3,403,185						6.750	7.232	MON		67,277	11/19/2009	01/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						776,833,208	XXX	783,465,383	938,832,828	759,546,720	14,541,315	(6,509,458)	2,173,752		XXX	XXX	XXX	10,467,226	59,697,572	XXX	XXX
05947U-EX-2	BACM 2002-PB2 CMBS	R		2	1FM	4,296,990	95.8700	4,068,034	4,243,286	4,243,286					6.525	6.525	MON	23,073		05/21/2002	06/11/2035
05947U-PU-6	BACM 2004-1, B CMBS	R		2	1FM	5,483,676	102.6650	5,667,712	5,520,604	5,536,664		(17,204)			4.867	4.544	MON	22,391	268,688	03/03/2004	11/10/2039
05947U-PV-4	BACM 2004-1, C CMBS			2	1FM	2,283,238	102.2820	2,323,669	2,271,833	2,280,830		(7,273)			4.935	4.598	MON	9,343	112,115	03/03/2004	11/10/2039
05947U-PV-4	BACM 2004-1, C CMBS	R		2	1FM	3,015,060	102.2820	3,068,451	3,000,000	3,002,074		(1,107)			4.935	4.876	MON	12,338	148,050	03/03/2004	11/10/2039
05947U-RE-0	BACM 2004-2, A5 CMBS	R		2	1FM	2,185,496	100.0170	2,174,977	2,174,614	2,180,590		(71,213)			4.580	1.239	MON	8,300	406,561	04/01/2004	11/10/2038
05947U-RG-5	BACM 2004-2, B CMBS	R		2	1FM	11,055,334	100.3440	11,037,840	11,000,000	11,150,072		(322,086)			4.665	1.684	MON	42,763	513,150	04/01/2004	11/10/2038
05947U-RH-3	BACM 2004-2, C CMBS			2	1FM	6,845,561	100.5250	6,846,814	6,811,056	6,811,056		(321,472)			4.706	1.303	MON	26,711	320,528	04/01/2004	11/10/2038
05947U-4K-1	BACM 2005-6 D CMBS			23	1FM	1,974,339	103.7720	2,075,442	2,000,000	1,993,877		2,900			5.184	5.368	MON	8,640	105,155	12/16/2005	09/10/2047
05950E-AH-1	BACM 2006-2, AJ CMBS	R		23	3FM	10,025,159	104.3050	10,430,490	10,000,000	10,506,275		(100,752)			5.769	4.862	MON	48,073	584,518	06/12/2006	05/10/2045
059500-AG-3	BACM 2006-3 AJ CMBS			24	1FM	8,064,480	65.5050	10,480,800	16,000,000	8,965,933	3,575,045	(100,010)	5,077,182		5.878	8.246	MON	78,376	953,484	11/19/2009	07/10/2044
05950X-AJ-5	BACM 2006-5, AJ CMBS			24	1FM	11,388,432	85.4500	12,817,530	15,000,000	10,873,152		(225,497)			5.477	5.369	MON	68,463	821,550	03/15/2007	09/10/2047
05950V-AC-4	BACM 2006-6 A3 CMBS	R		2	1FM	19,346,094	102.1850	20,436,940	20,000,000	19,764,229		67,245			5.369	5.862	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	104.4120	20,882,300	20,000,000	18,839,955		120,058			5.482	7.196	MON	91,367	1,096,400	07/17/2008	01/15/2049
05952C-AG-5	BACM 2007-5 AM CMBS			2	1FM	9,570,703	106.8600	10,685,980	10,000,000	9,722,669		(32,692)			5.772	6.253	MON	48,100	577,200	11/18/2009	02/10/2051
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%			1	1FM	4,244,801	106.7590	4,531,689	4,244,801	4,244,801					6.410	6.416	MON	22,674	266,020	11/17/2009	12/01/2016
07383F-Q7-6	BSCMS 2004-PWR5, B CMBS			2	1FM	2,513,624	102.1580	2,553,958	2,500,000	2,501,344		(1,508)			5.055	4.986	MON	10,531	126,375	11/19/2009	07/11/2042
07383F-Q8-4	BSCMS 2004-PWR5, C CMBS	R		2	1FM	1,508,199	102.3300	1,534,946	1,500,000	1,501,598		(155)			5.087	5.022	MON	6,359	76,305	10/06/2004	07/11/2042
07383F-U7-1	BSCMS 2004-T16, A6 CMBS	R		2	1FM	10,211,476	102.1480	10,717,830	10,492,503	10,448,915		14,842			4.750	5.107	MON	41,533	513,854	12/20/2004	02/13/2046
07387B-EH-2	BSCMS 2005-PW10 D CMBS			24	1FM	1,520,722	21.2980	2,449,270	11,500,000	1,323,771	8,524,630	(194,982)	9,995,877		5.500	5.454	MON	52,712	337,337	12/09/2005	12/11/2040
07387B-EE-9	BSCMS 2005-PW10, AJ CMBS	R		23	2FM	2,165,539	94.4050	2,076,903	2,200,000	2,189,373		1,895			5.484	5.580	MON	10,055	122,110	04/12/2006	12/11/2040
07387B-EG-4	BSCMS 2005-PW10, C CMBS			24	1FM	1,150,423	24.3260	1,126,051	4,629,000	1,053,523	2,818,773	(145,149)	3,402,452		5.500	5.582	MON	21,218	257,671	11/19/2009	12/11/2040
07387B-FX-6	BSCMS 2006-T22, C CMBS	R		23	1FM	12,615,349	103.5160	13,234,533	12,785,000	12,723,878		12,066			5.579	5.697	MON	59,444	723,088	04/06/2006	04/12/2038
12513X-AH-5	CD 2006-CD2 AJ CMBS			24	1FM	20,464,735	89.2190	27,011,143	30,275,000	22,561,445		118,919			5.390	7.700	MON	135,988	1,616,977	06/19/2008	01/15/2046
12513Y-AD-2	CD 2007-CD4 A3 CMBS			2	1FM	20,169,532	101.8450	20,368,940	20,000,000	20,014,070		(42,410)			5.293	5.134	MON	88,217	1,058,599	01/15/2008	01/01/9999
173067-EE-5	CGCMT 2004-C2, A5 CMBS			2	1FM	9,619,397	101.7420	10,051,542	9,879,481	9,862,965		35,731			4.733	5.095	MON	38,966	469,589	12/15/2004	10/15/2041
173067-GZ-6	CGCMT 2005-C3, AM CMBS			2	1FM	7,022,422	104.1140	7,287,945	7,000,000	7,222,374		(214,587)			4.830	1.866	MON	28,175	338,100	07/12/2005	05/15/2043
17310M-AK-6	CGCMT 2006-C5 C CMBS			24	1FM	1,526,530	39.1680	3,916,830	10,000,000	1,787,389		(446,178)			5.581	5.516	MON	46,508	558,100	11/09/2006	01/01/9999
20047A-AE-0	COMM 2004-LB2A, B CMBS	R		2	1FM	9,755,708	100.1920	10,019,170	10,000,000	9,971,513		10,999			4.820	5.148	MON	40,167	482,000	02/27/2004	03/10/2039
22541S-2S-6	CSFB 2004-C5, A4 CMBS			2	1FM	4,900,037	102.2180	5,110,910	5,000,000	4,992,853		14,560			4.829	5.101	MON	20,121	241,450	12/16/2004	11/15/2037
22541S-2U-1	CSFB 2004-C5, AJ CMBS			2	1FM	5,025,000	103.0000	5,149,990	5,000,000	5,002,244		(3,559)			4.889	4.824	MON	20,371	244,450	12/16/2004	11/15/2037
225470-AS-2	CSFB 2005-C5, AJ CMBS	R		2	1FM	11,855,320	105.3280	13,271,303	12,600,000	13,187,170		(315,928)			5.100	2.377	MON	53,550	642,600	06/22/2007	08/15/2038
22545Y-AF-8	CSMC 2007-C2 AM CMBS			23	1FM	18,807,422	106.1590	21,231,820	20,000,000	19,422,605		79,870			5.614	6.102	MON	93,561	1,121,813	07/09/2008	01/01/9999
396789-LN-7	GCCFC 2005-GG5 AJ CMBS			23	1FM	8,174,000	95.9160	7,840,182	8,174,000	8,174,000					5.221	5.221	MON	35,564	433,481	12/20/2005	04/10/2037
20173M-AG-5	GCCFC 2006-GG7 AM CMBS			23	1FM	3,956,913	109.1670	4,546,822	4,165,000	4,089,357		27,689			5.820	6.669	MON	20,199	247,162	11/19/2009	07/10/2038
20173M-AK-6	GCCFC 2006-GG7, C CMBS	R		23	5FM	2,478,973	87.7820	2,633,472	3,000,000	2,491,980		1,458	500,507		5.820	5.885	MON	14,549	178,028	06/27/2006	07/10/2038
36828Q-HK-5	GECMC 2004-C2, B CMBS			2	1FM	10,049,917	100.6000	10,060,030	10,000,000	10,000,000		(126,264)			4.983	0.585	MON	41,525	498,300	04/08/2004	03/10/2040
36828Q-HL-3	GECMC 2004-C2, C CMBS			2	1FM	5,024,780	100.5580	5,027,900	5,000,000	5,000,000		(63,214)			5.022	3.093	MON	20,925	251,100	04/08/2004	03/10/2040
36828Q-KR-6	GECMC 2005-C1, A5 CMBS			2	1FM	2,434,163	103.7030	2,592,563	2,500,000	2,495,558		11,665			4.772	5.132	MON	9,942	119,300	02/03/2005	06/10/2048
36828Q-LX-2	GECMC 2005-C1, AAB CMBS			2	1FM	375,230	100.8280	376,458	373,367	373,392		(172)			4.599	4.518	MON	1,431	14,833	11/19/2009	06/10/2048
36828Q-SC-1	GECMC 2006-C1, B CMBS			24	1FM	4,203,727	50.4440	3,252,616	6,448,000	4,063,085		(91,861)			5.280	5.580	MON	28,371	321,809	03/13/2006	03/10/2044
361849-M8-2	GMACC 2005-C1, A4 CMBS	R		2	1FM	5,125,199	102.1090	5,207,549	5,100,000	5,101,729		(4,494)			4.619	4.551	MON	19,631	235,569	06/03/2005	05/10/2043
36228C-TK-9	GSMS 2004-GG2, B CMBS			2	1FM	3,441,894	102.1500	3,575,264	3,500,000	3,487,638		970			5.490	5.720	MON	16,013	192,150	11/19/2009	08/10/2038
46625M-P3-7	JPMCC 2003-CB7, B CMBS			2	1FM	5,024,660	100.8090	5,040,430	5,000,000	5,026,116		(411)			4.996	4.222	MON	20,817	249,800	11/25/2003	01/12/2038
46625M-P5-2	JPMCC 2003-CB7, D CMBS			23	1FM	5,024,680	107.1280	5,356,390	5,000,000	5,318,410		(93,235)			4.997	2.877	MON	20,822	258,607	11/25/2003	01/12/2038
46625M-3P-2	JPMCC 2004-C2, B CMBS			23	1FM	4,896,530	101.2050	5,060,250	5,000,000	4,993,653		11,141			5.307	6.075	MON	22,113	267,980	11/18/2009	05/15/2041
46625M-3Q-0	JPMCC 2004-C2, C CMBS			23	1FM	5,223,526	101.1090	5,409,337	5,350,000	5,341,627		13,029			5.307	6.253	MON	23,661	286,738	11/18/2009	05/15/2041
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS	R		2	1FM	9,454,373	100.2580	9,919,074	9,893,598	9,872,024		23,832			4.654	5.371	MON	38,371	481,798	11/15/2004	01/12/2037
46625Y-NF-6	JPMCC 2005-LDP2, AJ CMBS			2	1FM	10,049,538	103.4560	10,345,640	10,000,000	10,601,093		(290,364)			4.842	1.372	MON	40,350	484,200	06/10/2005	07/15/2042
46625Y-NE-9	JPMCC 2005-LDP2, AM CMBS			2	1FM	2,896,488	104.5510	3,031,982	2,900,000	2,997,762		(85,702)			4.780	1.955	MON	11,552	138,620	07/12/2005	07/15/2042

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
46625Y-XT-5	JPMCC 2005-LDP5 AM CMBS			23	1FM	8,076,522	107.8360	9,361,047	8,680,786	8,571,817		51,910			5.242	5.991	MON	37,921	461,127	07/08/2008	12/15/2044
46629G-AJ-7	JPMCC 2006-CB16 AJ CMBS			2	1FM	13,307,813	97.4780	14,621,715	15,000,000	14,010,023		(116,673)			5.623	7.107	MON	70,288	766,408	11/19/2009	05/12/2045
46629G-AM-0	JPMCC 2006-CB16, B CMBS			2	4FM	5,024,782	75.8560	3,792,805	5,000,000	5,013,684		2,913			5.672	5.619	MON	23,633	236,333	09/14/2006	05/12/2045
46630E-AG-5	JPMCC 2006-CB17 AM CMBS	R		2	1FM	6,394,063	103.3480	7,234,325	7,000,000	6,730,894		51,313			5.464	6.769	MON	31,873	382,480	06/13/2008	12/12/2043
46630D-AG-7	JPMCC 2007-C1 AM CMBS			23	1FM	12,552,891	105.4780	14,239,463	13,500,000	13,008,985		75,718			5.932	6.931	MON	66,740	812,606	11/18/2009	02/15/2051
46631B-AD-7	JPMCC 2007-LD11 A3 CMBS			23	1FM	10,209,886	101.8910	10,080,096	9,893,000	9,951,228		(38,567)			5.806	5.586	MON	47,862	582,841	01/16/2008	01/01/9999
49307R-AC-1	KEYC 2007-SL1, A2 CMBS	R		23	1FM	4,813,449	99.1950	4,748,867	4,787,406	4,794,869		(2,925)			5.547	5.511	MON	22,131	296,861	04/19/2007	12/15/2040
49307R-AD-9	KEYC 2007-SL1, B CMBS	R		23	1FM	5,373,374	91.4780	4,888,600	5,344,000	5,789,684		(106,739)			5.651	3.320	MON	25,167	305,592	04/19/2007	12/15/2040
49307R-AE-7	KEYC 2007-SL1, C CMBS	R		24	1FM	3,130,550	75.6640	4,267,455	5,640,000	3,569,209		(124,439)	2,540,255		5.828	5.790	MON	27,393	332,502	04/19/2007	12/15/2040
52108H-YK-4	LBUBS 2004-C1, A4 CMBS	R		2	1FM	5,601,617	102.2810	6,028,837	5,894,392	5,968,603		(14,558)			4.568	3.554	MON	14,959	563,739	12/21/2004	01/15/2031
52108H-YM-0	LBUBS 2004-C1, C CMBS			2	1FM	502,475	106.2090	531,046	500,000	500,677		(223)			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	105.1060	2,627,655	2,500,000	2,503,428		(1,125)			4.945	4.892	MON	6,868	123,625	01/23/2004	01/15/2036
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS	R		2	1FM	726,718	100.1680	787,326	786,006	788,260		(18,563)			4.367	1.757	MON	1,907	89,353	06/25/2004	03/15/2036
52108H-E4-2	LBUBS 2004-C4, A4 CMBS	R		23	1FM	3,258,237	100.6660	3,185,344	3,164,270	3,167,651		(11,770)			5.494	5.102	MON	9,658	462,703	09/09/2004	06/15/2029
52108H-E5-9	LBUBS 2004-C4, B CMBS			23	1FM	1,980,243	101.8270	2,036,542	2,000,000	2,045,176		(101,271)			5.494	0.406	MON	6,104	112,038	05/25/2004	06/15/2036
52108H-E5-9	LBUBS 2004-C4, B CMBS	R		23	1FM	2,095,097	101.8270	2,154,661	2,116,000	2,115,062		2,826			5.494	5.595	MON	6,459	118,536	05/25/2004	06/15/2036
52108H-E6-7	LBUBS 2004-C4, C CMBS			23	1FM	2,963,614	101.8080	3,054,225	3,000,000	3,029,190		(76,758)			5.494	2.004	MON	9,157	168,057	05/25/2004	06/15/2036
52108H-E7-5	LBUBS 2004-C4, D CMBS			23	1FM	3,306,781	101.7020	3,412,085	3,355,000	3,387,734		(86,077)			5.494	1.994	MON	10,240	187,943	05/25/2004	06/15/2036
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS			24	1FE	2,635,422	1.5490	829,457		838,081		(208,987)			0.820	0.000	MON	24,402	431,649	11/18/2009	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3 CMBS			2	1FM	694,170	100.0280	700,343	700,150	700,065		(85)			4.545	4.720	MON	1,768	31,353	11/18/2009	02/15/2030
52108H-4W-1	LBUBS 2005-C3, AJ CMBS	R		2	1FM	9,726,172	103.8050	10,380,520	10,000,000	10,299,012		(139,385)			4.843	3.046	MON	26,906	484,300	03/14/2007	07/15/2040
52108M-DS-9	LBUBS 2006-C1, G CMBS			24	1FM	405,147	2.4600	196,800	8,000,000			(84,502)	1,321		5.500	0.000	MON	24,444	258,221	01/20/2006	02/15/2041
52108R-AF-9	LBUBS 2006-C4 AM CMBS			23	1FM	7,003,828	109.1380	7,639,660	7,000,000	7,001,314		(490)			5.878	5.869	MON	22,859	417,530	01/25/2008	06/15/2038
52108R-AG-7	LBUBS 2006-C4, AJ CMBS			23	1FM	8,867,162	103.8350	10,435,397	10,050,000	9,595,362		153,059			5.878	7.743	MON	32,819	645,877	07/10/2008	06/15/2038
52108R-AJ-1	LBUBS 2006-C4, C CMBS			23	4FM	18,762,458	94.2590	17,700,860	18,779,000	20,369,782		(498,458)			5.878	3.392	MON	61,324	1,212,213	11/18/2009	06/15/2038
52108R-AK-8	LBUBS 2006-C4, D CMBS			23	4FM	8,978,946	84.9440	7,644,960	9,000,000	9,816,918	6,211,314	(222,276)			5.878	3.467	MON	29,390	580,964	11/18/2009	06/15/2038
50180J-AD-7	LBUBS 2007-C2, A3 CMBS			2	1FM	15,977,652	110.1610	18,263,116	16,578,628	17,051,120		(84,983)			5.430	4.354	MON	50,012	884,773	08/01/2007	02/15/2040
59317A-AA-9	MEZZ 2006-C4 A CMBS	R		24	6FE	4,221,542	9.3000	2,017,261	21,690,981	1,770,724	507,241	(688,711)			5.657	5.690	MON	102,255	873,977	12/15/2006	07/15/2045
593171-BJ-9	MEZZCAP 2005-C3, A CMBS	R		24	6FE	6,042,658	7.4500	1,953,069	26,215,689	1,953,069	1,082,333	(1,226,520)			5.717	5.750	MON	124,896	1,367,703	12/02/2005	05/15/2044
593171-BK-6	MEZZCAP 2005-C3, X CMBS			24	5*	4,840,849	8.1200	1,244,789		821,094		(540,417)	452,467		5.956	0.000	MON	76,085	851,650	11/18/2009	05/15/2044
606935-AM-6	MLCFC 2006-1, C CMBS			24	1FM	7,189,985	80.1360	8,013,600	10,000,000	7,569,235		(27,507)	617,399		5.569	6.807	MON	46,410	565,352	12/26/2007	02/12/2039
60687U-AK-3	MLCFC 2006-2, C CMBS			24	1FM	3,381,147	54.9330	6,104,693	11,113,000	4,077,143		(403,357)			5.893	5.994	MON	54,576	664,454	06/16/2006	06/12/2046
60687V-AH-8	MLCFC 2006-3, AJ CMBS	R		2	1FM	27,309,735	97.6180	28,280,969	28,971,000	28,173,625		64,941			5.485	6.323	MON	132,422	1,589,059	05/19/2008	07/12/2046
60687V-BB-0	MLCFC 2006-3, XP CMBS			234	1FE	12,227,797	0.5020	1,568,042		1,548,619		(1,902,374)			0.679	0.000	MON	176,731	2,364,258	10/01/2013	07/12/2046
55313K-AG-6	MLCFC 2007-7 AM CMBS	R		23	4FM	16,698,049	96.4690	16,642,849	17,252,000	16,956,761		4,598			5.740	5.987	MON	82,518	1,001,622	01/29/2008	06/12/2050
59022H-NG-3	MLMT 2005-LC1, C CMBS			23	1FM	5,002,815	103.7710	5,188,560	5,000,000	5,000,668		(322)			5.418	5.411	MON	22,575	274,737	12/16/2005	01/12/2044
59023B-AC-8	MLMT 2006-C1 A3 CMBS	R		23	1FM	3,660,858	100.1120	3,553,913	3,549,923	3,578,749		(6,789)			5.676	5.362	MON	16,792	246,168	01/14/2008	05/12/2039
61745M-T4-5	MSC 2004-HQ4, A7 CMBS			2	1FM	8,213,100	101.2220	8,403,108	8,301,637	8,298,167		12,290			4.970	5.123	MON	34,383	405,626	10/06/2004	04/14/2040
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS	R		23	1FM	9,345,543	100.8600	8,965,379	8,888,943	8,902,861		(44,629)			5.385	4.560	MON	39,886	703,347	09/09/2004	06/15/2038
61745M-L4-3	MSC 2004-T15, A4 CMBS			2	1FM	26,141,687	101.2910	25,896,523	25,566,561	25,665,621		(146,685)			5.270	4.194	MON	112,280	1,419,414	11/19/2009	06/13/2041
61745M-W4-1	MSC 2005-T17, A5 CMBS			2	1FM	9,312,948	102.2790	9,731,409	9,514,554	9,498,885		26,581			4.780	5.069	MON	37,900	456,727	01/20/2005	12/13/2041
61745M-5H-2	MSC 2005-T19, A4B CMBS	R		2	1FM	6,032,808	104.9720	6,298,344	6,000,000	6,006,588		(3,223)			4.945	4.876	MON	24,725	296,700	07/19/2005	06/12/2047
61750H-AG-1	MSC 2006-HQ10 AJ CMBS			2	4FM	10,054,550	100.7590	10,075,850	10,000,000	10,745,865		(198,296)			5.389	2.890	MON	44,908	538,900	11/01/2006	11/12/2041
617451-FU-8	MSC 2006-HQ8, X CMBS	R		24	1AM	3,354,810	0.0870	601,633		748,194		(360,540)	47,468		0.060	0.000	MON	34,437	415,662	03/21/2006	03/12/2044
61750C-AH-0	MSC 2006-HQ9, AJ CMBS			23	1FM	9,761,779	107.8680	10,722,049	9,940,000	10,746,341		(221,953)			5.793	3.450	MON	47,985	575,824	06/22/2007	07/12/2044
61755B-AE-4	MSC 2007-HQ12 A4 CMBS	R		23	1FM	24,960,938	101.9090	25,477,350	25,000,000	24,985,598		2,620			5.597	5.616	MON	116,602	1,414,905	01/18/2008	01/01/9999
61755B-AD-6	MSC 2007-HQ12, A3 CMBS	R		23	1FM	9,604,297	100.2020	10,020,230	10,000,000	9,903,502		30,422			5.597	5.917	MON	46,641	565,962	02/21/2008	01/01/9999
61754K-AG-0	MSC 2007-IQ14 AM CMBS			23	1FM	28,904,579	103.3800	32,186,360	31,134,000	30,090,623		185,466			5.689	6.429	MON	147,600	1,795,901	02/22/2008	01/01/9999
61751X-AF-7	MSC 2007-T25, AM CMBS			2	1FM	14,287,334	109.1540	16,100,141	14,750,000	14,576,570		52,037			5.544	5.979	MON	68,145	817,740	06/22/2007	01/01/9999
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS			2	1FM	556,639	100.8600	569,399	564,544	564,544		424			4.990	4.990	MON	2,348	16,876	01/24/2003	11/13/2036
84604K-AE-9	SOVC 2007-C1, AJ CMBS			23	1FM	4,614,837	99.9390	4,672,389	4,675,227	4,802,798		(129,228)			6.014	4.001	MON	23,431	202,611	06/08/2007	07/22/2030
929766-7L-1	WBCMT 2005-C21, B CMBS	R		23	1FM	3,246,811	104.5010	3,474,665	3,325,000	3,512,531		(91,445)			5.239	1.958	MON	14,516	176,639	05/16/2007	10/15/2044
92976B-DV-1	WBCMT 2006-C23 AM CMBS			2	1FM	23,429,688	107.7360	26,934,100	25,000,000	24,528,430		252,735			5.466	6.538	MON	113,875	1,366,500	11/18/2009	01/15/2045
92976V-AJ-7	WBCMT 2006-C25, AJ CMBS			23	1FM	9,985,760	104.0140	10,401,400	10,000,000	10,793,452		(265,464)			5.724	2.111	MON	47,702	580,748	05/18/2006	05/15/2043
92977Q-AH-1	WBCMT 2006-C27 AJ CMBS	R		2	1FM	5,408,672	95.5260	5,731,572	6,000,000	5,687,637		40,758			5.825	7.211	MON	29,125	349,500	05/19/2008	07/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						808,794,148	XXX	835,590,566	909,752,840	807,435,641	22,719,336	(9,936,313)	22,634,928		XXX	XXX	XXX	4,268,781	53,709,527	XXX	XXX
00889#-10-2	AIM - S-T INVESTMENTS PRIME (DRV) ABS	@			1	11,464,722	89.6280	44,814,195	50,000,000	39,879,053		2,757,990			0.000	7.534	NA			12/31/1998	02/28/2017
01448Q-AA-8	ALESCO IVA1 CDO - CF - PREFERRED	R	E	3	1FE	14,808,630	72.0000	10,662,214	14,808,630	14,808,630					0.716	0.717	JAJO	18,551	117,147	04/30/2004	07/30/2034
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT				1	34,545,840	108.5380	37,495,485	34,545,840	34,545,840					5.060	5.060	JD	77,690	1,737,621	06/30/2005	06/15/2025
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V ABS	R		2	2AM	4,254,424	105.7890	4,500,713	4,254,424	4,254,424					7.000	7.000	JD	846	449,977	07/14/2010	06/30/2035
03064E-AE-6	AMCAR 2010-2, C ABS				1FE	2,825,922	100.7790	2,848,818	2,826,791	2,826,729		148			4.520	4.529	MON	8,163	141,076	05/13/2010	10/08/2015
03064E-AE-6	AMCAR 2010-2, C ABS	R			1FE	2,825,922	100.7790	2,848,818	2,826,791	2,826,729		148			4.520	4.529	MON	8,163	188,886	05/13/2010	10/08/2015
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS				1FE	8,200,000	96.7500	7,933,500	8,200,000	8,200,000					4.000	4.000	JJ	151,244	112,067	03/05/2013	07/15/2025
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS	LS			1FE	800,000	96.7500	774,000	800,000	800,000					4.000	4.000	JJ	14,756	10,933	03/05/2013	07/15/2025
023766-AA-6	AMER AIRLN 13-1 B PASS T ABS			2	3FE	1,000,000	100.2500	1,002,500	1,000,000	1,000,000					5.625	5.625	JJ	25,938	19,219	03/05/2013	01/15/2021
02377U-AA-2	AMERICAN AIRLINES 2013-2 ABS				2FE	10,000,000	104.2500	10,425,000	10,000,000	10,000,000					4.950	4.950	JJ	207,625		07/24/2013	07/15/2024
02376T-AA-6	AMERICAN AIRLINES INC ABS			2	3AM	8,000,000	101.0000	8,080,000	8,000,000	8,000,000					5.600	5.597	JUL	42,311		11/21/2013	01/15/2022
03027W-AJ-1	AMERICAN TOWER TRUST I ABS			1	1FE	5,000,000	93.5560	4,677,785	5,000,000	5,000,000					3.070	3.070	MON	6,822	115,125	03/06/2013	03/15/2048
03027W-AJ-1	AMERICAN TOWER TRUST I ABS	R		1	1FE	15,000,000	93.5560	14,033,355	15,000,000	15,000,000					3.070	3.070	MON	20,467	345,375	03/06/2013	03/15/2048
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS	R			1FE	1,501,941	100.1330	1,504,329	1,502,337	1,502,318		83			2.040	2.048	MON	1,958	52,764	09/15/2010	09/08/2015
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS	R			1FE	3,679,676	101.6660	3,741,290	3,680,000	3,679,933		61			3.340	3.342	MON	7,853	122,912	09/15/2010	04/08/2016
00174E-AD-1	AMMC_06-6A CDO - CF - LOANS		E	3	1FE	8,450,000	98.5760	9,857,600	10,000,000	8,976,856		375,627			0.638	8.266	FMAN	6,553	69,125	10/02/2006	05/03/2018
02005A-AF-5	AMOT 10 - 2 A ABS	R			1FE	54,989,605	103.9040	57,147,255	55,000,000	54,997,590		2,659			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			3	1	6,421,250	115.2500	7,400,491	6,421,250	6,421,250					9.500	9.245	JD	27,112	636,571	06/13/2001	06/15/2017
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS	R		3	1	2,140,417	115.2500	2,466,830	2,140,417	2,140,417					9.500	9.245	JD	9,037	212,190	06/13/2001	06/15/2017
02587U-AB-6	AMXCA_12-5 ABS				1FE	18,017,578	99.9610	17,992,908	18,000,000	18,017,363		(215)			0.590	0.536	MON	4,720		12/18/2013	05/15/2018
04012L-AC-5	ARES IIIR/IVR CDO - CF - LOANS		E	1	1FE	5,000,000	94.7500	4,737,500	5,000,000	5,000,000					0.616	0.614	JAJO	6,586	33,756	02/15/2007	04/16/2021
04012L-AD-3	ARES IIIR/IVR CDO - CF - LOANS		E	1	1FE	15,000,000	93.5000	14,025,000	15,000,000	15,000,000					0.896	0.894	JAJO	28,740	143,851	02/15/2007	04/16/2021
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W				1	8,118,800	110.6580	8,221,025	7,429,220	7,669,361		(75,323)			7.080	4.998	MON	23,377	520,841	11/12/2009	07/15/2016
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS	R		3	5*	454,484	100.0000	454,484	454,484	454,484					1.117	1.117	MON	226	5,476	03/06/2003	12/15/2023
05615Y-AA-9	BABSON 05-2A A1 CDO - CF - LOANS		E	3	1FE	15,168,355	99.2000	17,077,778	17,215,502	16,478,315		232,561			0.492	5.323	JAJO	16,942	67,713	10/02/2009	07/20/2019
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS		E	3	1FE	4,784,374	99.0000	5,140,642	5,192,568	5,012,032		43,170			0.489	3.453	FMAN	3,530	17,764	03/24/2010	11/10/2019
05615U-AC-3	BABSON 05-I A-1B1 CDO - CF - LOANS		E	3	1FE	16,977,595	98.7000	16,756,886	16,977,595	16,977,595					0.534	0.533	JAJO	19,628	74,237	02/15/2005	04/15/2019
05615U-AG-4	BABSON 05-I B1 CDO - CF - LOANS		E	3	1FE	11,000,000	96.6800	10,634,800	11,000,000	11,000,000					1.044	1.043	JAJO	24,872	122,389	02/15/2005	04/15/2019
05874D-AA-1	BALLYROCK 06-1A-A CDO - CF - LOANS		E	3	1FE	327,584	99.8000	385,757	386,530	368,034		2,072			0.458	12.838	FMAN	162	525	08/03/2009	08/28/2019
05874G-AA-4	BALLYROCK 06-2A A CDO - CF - LOANS		E	3	1FE	7,265,451	99.0000	7,744,599	7,822,827	7,579,660		100,650			0.464	3.849	JAJO	7,858	44,771	08/17/2011	01/14/2020
07783N-AD-9	BELHURST B CDO - CF - LOANS	R		3	1FE	6,000,000	97.0000	5,820,000	6,000,000	6,000,000					0.644	0.643	JAJO	8,367	42,424	02/15/2006	01/15/2020
07783N-AE-7	BELHURST C CDO - CF - LOANS			3	1FE	12,000,000	95.9000	11,508,000	12,000,000	12,000,000					0.944	0.943	JAJO	24,534	121,348	02/15/2006	01/15/2020
225383-AF-5	BGI/ANDERSON VALLY III CDO - SYNTH		E	4	6FE	110,527	0.0000		5,047,832						1.045	1.340	MJSD	1,759	58,094	03/15/2007	03/20/2017
225383-AH-1	BGI/ANDERSON VALLY III CDO - SYNTH		E	4	1AM	28,251	0.0000		6,821,917						1.045	1.340	MJSD	2,178	74,586	03/26/2007	03/20/2017
09202E-AD-8	BLACK DIAMND 051B CDO - CF - LOANS		E	3	1FE	5,000,000	96.7400	4,837,000	5,000,000	5,000,000					0.665	0.665	MJSD	1,109	35,403	03/09/2005	06/20/2017
09202E-AE-6	BLACK DIAMND 051C CDO - CF - LOANS		E	3	1FE	30,000,000	96.6100	28,983,000	30,000,000	30,000,000					1.015	1.015	MJSD	10,151	318,874	03/09/2005	06/20/2017
09624S-AG-0	BLUE MOUNT IIIA1B CDO - CF - LOANS	R	E	3	1FE	9,114,019	98.5200	9,746,682	9,893,100	9,492,267		156,340			0.494	1.779	MJSD	2,036	53,041	06/29/2011	03/17/2021
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		E	3	1FE	2,340,000	94.6750	3,787,000	4,000,000	3,246,956		180,379			0.678	7.400	MJSD	2,259	29,233	06/30/2009	07/15/2018
09776@-AB-7	BON SECOURS HEALTH SYS LEASE COL			3	1	8,855,944	115.0000	8,883,134	7,724,464	8,291,561		(70,805)			7.700	5.867	MON	26,435	591,290	09/28/2005	09/15/2021
108124-AA-6	BRIDGEPORT 061AA1 CDO - CF - LOANS		E	3	1FE	4,403,575	97.9800	4,314,623	4,403,575	4,403,575					0.492	0.496	JAJO	4,334	24,666	05/24/2006	07/21/2020
108124-AC-2	BRIDGEPORT 061AA2 CDO - CF - LOANS		E	3	1FE	10,000,000	94.8400	9,484,000	10,000,000	10,000,000					0.612	0.616	JAJO	12,241	66,815	05/24/2006	07/21/2020
108124-AE-8	BRIDGEPORT 061AB CDO - CF - LOANS		E	3	1FE	3,000,000	92.9100	2,787,300	3,000,000	3,000,000					0.892	0.896	JAJO	5,352	28,538	05/24/2006	07/21/2020
11042A-AA-2	BRITISH AIRWAYS PLC ABS		F		1FE	2,000,000	102.2500	2,045,000	2,000,000	2,000,000					4.625	4.625	MJSD	2,826	42,910	06/25/2013	06/20/2024
11042A-AA-2	BRITISH AIRWAYS PLC ABS	R	F		1FE	8,000,000	102.2500	8,180,000	8,000,000	8,000,000					4.625	4.625	MJSD	11,306	171,639	06/25/2013	06/20/2024
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 ABS				2AM	10,450,454	105.3700	11,011,643	10,450,454	10,450,454					6.850	6.850	JD	59,655	715,856	07/10/2007	06/01/2034
09250F-AA-2	BSIS 05-2A A1 CDO - CF - LOANS		E	3	1FE	959,700	99.2750	1,287,490	1,296,892	1,156,183		39,039			0.488	19.770	FMAN	650	2,816	04/29/2009	05/25/2017
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS	R			1FE	8,010,296	106.8000	8,554,996	8,010,296	8,010,296					4.967	4.967	AO	99,468	398,159	09/26/2005	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE ABS	R			1FE	11,370,432	113.0000	12,848,588	11,370,432	11,370,432					5.720	5.718	JJ	299,901	650,477	05/10/2006	01/15/2024
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS				1FE	6,884,920	107.7500	7,953,792	7,381,709	7,144,691		33,236			4.575	5.243	JJ	155,723	312,169	11/12/2009	01/15/2021
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. A				2	12,838,460	115.0000	14,764,229	12,838,460	12,838,460					6.598	6.689	MON	139,512	863,335	06/24/2002	08/01/2022
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI				1	4,543,928	111.6710	5,074,250	4,543,928	4,543,928					5.631	5.631	JJ	127,224	193,403	11/12/2009	07/02/2016
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A	R			1	340,305	110.6240	376,461	340,305	340,305					5.270	5.271	AO	4,484	17,916	12/29/2005	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A	R			1	1,952,528	111.7810	2,182,556	1,952,528	1,952,528					5.270	5.271	AO	25,725	102,898	12/29/2005	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB				1	1,807,284	112.0480	2,025,026	1,807,284	1,807,284					5.270	5.271	AO	23,811	89,396	12/29/2005	04/01/2023

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
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB			2	1	1,162,848	112.0830	1,303,355	1,162,848	1,162,848					5.270	5.271	AO	15,321	57,490	12/29/2005	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB				1	2,601,398	111.6440	2,904,302	2,601,398	2,601,398					5.270	5.271	AO	34,273	129,086	12/29/2005	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W AB				1	1,845,819	111.4870	2,057,843	1,845,819	1,845,819					5.270	5.271	AO	24,319	91,674	12/29/2005	04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB				1	1,700,438	112.1130	1,906,403	1,700,438	1,700,438					5.270	5.271	AO	22,403	85,631	12/29/2005	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB	R			1	827,361	111.9680	926,376	827,361	827,361					5.270	5.271	AO	10,900	43,602	12/29/2005	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A	R			1	686,933	110.2030	757,022	686,933	686,933					5.270	5.271	AO	9,050	36,201	12/29/2005	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A				1	489,176	111.4810	545,340	489,176	489,176					5.270	5.271	AO	6,445	24,511	12/29/2005	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB	R			1	1,995,583	111.4530	2,224,141	1,995,583	1,995,583					5.270	5.271	AO	26,292	105,167	12/29/2005	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A				1	566,569	110.3880	625,422	566,569	566,569					5.270	5.271	AO	7,465	27,459	12/29/2005	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A	R			1	762,488	110.7090	844,141	762,488	762,488					5.270	5.271	AO	10,046	40,183	12/29/2005	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A				1	478,371	109.9340	525,891	478,371	478,371					5.270	5.271	AO	6,303	23,145	12/29/2005	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A	R			1	252,992	111.8840	283,057	252,992	252,992					5.270	5.271	AO	3,333	13,491	12/29/2005	04/01/2023
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER		I		2	842,679	101.3480	854,037	842,679	842,679					6.390	6.391	JJ	22,586	32,755	09/30/2002	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER		I		2	901,243	101.9340	918,675	901,243	901,243					6.390	6.391	JJ	24,156	40,740	09/30/2002	01/31/2015
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER		I		2	901,243	101.9340	918,675	901,243	901,243					6.390	6.391	JJ	24,156	40,740	09/30/2002	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES AB		I		2	841,935	101.4240	853,921	841,935	841,935					6.390	6.392	JJ	22,566	33,083	09/30/2002	01/31/2015
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER				2	4,885,278	103.8890	5,075,255	4,885,278	4,885,278					6.000	6.096	MON	17,098	292,198	10/07/2004	05/10/2025
129268-AA-6	CALENDONIA GENERATING ABS				1FE	21,411,694	98.8870	21,173,382	21,411,694	21,411,694					1.950	1.950	MON	1,160	412,813	06/29/2012	02/28/2022
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS		E	3	1FE	2,451,149	99.5900	2,614,297	2,625,059	2,559,412		24,061			0.504	3.757	JAJO	2,791	16,441	03/24/2010	04/17/2020
131244-AG-0	CALLIDUS IV B CDO - CF - LOANS		E	3	1FE	7,500,000	95.3100	7,148,250	7,500,000	7,500,000					0.994	0.996	JAJO	15,731	79,434	03/15/2006	04/17/2020
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	R	A	2	2	22,102,999	108.9230	24,583,368	22,569,596	22,218,803		23,079			5.410	5.686	MS	400,222	1,233,686	09/10/2008	03/03/2024
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB		I		2	10,523,181	115.0000	12,101,658	10,523,181	10,504,415		3,387			7.490	7.489	JJ	363,441	788,186	12/21/2000	01/15/2021
17305E-FK-6	CCCIT_13-A10 ABS				1FE	30,060,938	99.9130	29,973,990	30,000,000	30,060,070		(868)			0.730	0.634	FA	33,458		12/17/2013	02/07/2018
143108-AA-6	CGMS_13-4A CDO - CF - LOANS		E	4	6S	3,560,000	89.0000	3,560,000	4,000,000	3,560,000	(74,736)	74,736			0.000	10.254	JAJO			10/18/2013	10/15/2025
161571-FH-2	CHAIT_12-A2 ABS			3	1FE	9,995,313	99.8880	9,988,810	10,000,000	9,995,357		44			0.437	0.451	MON	2,062		12/17/2013	05/15/2019
161571-FJ-8	CHAIT_12-A3 ABS				1FE	15,070,898	100.3380	15,050,670	15,000,000	15,069,444		(1,454)			0.790	0.471	MON	5,267		12/17/2013	06/15/2017
161571-FL-3	CHAIT_12-A5 ABS				1FE	12,014,063	100.0110	12,001,332	12,000,000	12,013,873		(189)			0.590	0.518	MON	3,147		12/18/2013	08/15/2017
G2044D-AH-1	CHANNEL LINK ENTERPRISES FINANCE PLC EUR		D	3	1AM	48,618,984	132.9710	45,210,273	49,792,993	45,823,701		15,894		1,978,772	3.643	3.761	JD	56,892	1,624,598	11/14/2007	06/30/2050
16208N-AC-9	CHATHAM LIGHT IIB CDO - CF - LOANS		E	3	1FE	14,000,000	95.1700	13,323,800	14,000,000	14,000,000					0.942	0.942	FMAN	21,247	139,737	07/01/2005	08/03/2019
16208N-AD-7	CHATHAM LIGHT IIC CDO - CF - LOANS		E	4	1FE	5,539,906	95.0500	10,930,750	11,500,000	8,605,218		681,480	48,481		1.942	10.941	FMAN	35,981	231,062	07/01/2005	08/03/2019
17307G-TM-0	CITIGROUP MORTGAGE LOAN TRUST, INC.			23	1FE		97.7780								5.194	0.000	MON		1,158,292	07/22/2005	08/25/2035
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE	R			1	5,463,112	117.9130	6,441,708	5,463,112	5,463,112					6.115	6.193	MON	19,487	336,796	10/12/2004	06/10/2024
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	R	E	3	1FE	19,190,681	98.3200	20,464,509	20,814,187	20,199,516		261,226			0.506	1.528	JAJO	21,944	121,119	04/06/2010	07/18/2018
14041N-DG-3	COMET_07-A1 ABS			3	1FE	9,932,031	99.1780	9,917,840	10,000,000	9,932,338		307			0.217	0.441	MON	963		12/18/2013	11/15/2019
21079V-AA-1	CONTL AIRLINES 2010-A ABS				2FE	13,327,899	106.2500	14,217,763	13,381,424	13,340,196		4,433			4.750	4.823	JJ	298,387	624,519	07/28/2011	07/12/2022
210795-QB-9	CONTL AIRLINES 2012-2 A ABS	R		1	1FE	10,000,000	99.5000	9,950,000	10,000,000	10,000,000					4.000	4.000	AO	68,889	428,889	09/19/2012	04/29/2026
210795-QC-7	CONTL AIRLINES 2012-2 B ABS	LS		1	2FE	260,000	103.0000	257,500	250,000	264,767		4,767			5.500	4.091	AO	2,368	6,875	06/07/2013	04/29/2022
210795-QC-7	CONTL AIRLINES 2012-2 B ABS	R		1	2FE	750,000	103.0000	772,500	750,000	750,000					5.500	5.500	AO	7,104	44,229	09/19/2012	04/29/2022
22237P-AC-7	CPMH 2005-1, A3 ABS				2AM	2,087,758	102.0740	2,131,320	2,088,020	2,088,020		79			4.800	4.802	MON	8,352	96,443	11/18/2009	12/15/2035
22822R-AP-5	CROWN CASTLE TOWERS LLC ABS				1FE	2,000,000	103.1670	2,063,334	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				1FE	20,013,456	108.3250	21,448,429	19,800,000	19,915,944		(17,902)			5.495	5.309	MON	48,356	1,088,010	02/26/2010	01/15/2037
22822R-AR-1	CROWN CASTLE TOWERS LLC ABS				1FE	10,000,000	112.1330	11,213,310	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				1FE	10,000,000	105.4770	10,547,670	10,000,000	10,000,000					4.174	4.174	MON	18,551	417,400	07/29/2010	08/15/2037
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU				2FE	21,236,925	108.4890	23,039,642	21,236,925	23,553,826		(150,016)			5.880	5.953	MON	72,843	1,154,540	12/08/2005	01/10/2028
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU	R			2FE	17,579,051	108.4890	19,071,266	17,579,051	19,496,886		(124,177)			5.880	5.953	MON	60,296	1,131,761	12/08/2005	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS				2	4,933,894	114.0000	5,624,639	4,933,894	4,933,894					7.280	7.391	MON	20,953	416,652	04/12/2001	01/10/2024
247367-BH-7	DELTA AIR LINES 2007-1 A ABS	R			2FE	3,557,164	112.7500	3,792,626	3,363,748	3,520,320		(13,402)			6.821	5.859	FA	89,865	232,054	09/23/2010	02/10/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS	R			2FE	7,742,688	107.7500	8,342,747	7,742,688	7,742,688					4.950	4.950	MN	40,456	394,907	11/15/2010	11/23/2020
24736V-AA-0	DELTA AIR LINES ABS				2FE	5,308,369	111.5000	5,918,831	5,308,369	5,308,369					6.200	6.200	JJ	163,645	318,813	06/28/2010	01/02/2020
34487@-AA-7	DETROIT LIONS, INC SR SEC NT SER 2012-A				1FE	10,923,196	113.2360	11,323,557	9,999,996	10,556,249		(340,170)			7.638	3.934	OCT	216,539	655,595	12/03/2012	12/02/2015
26249W-AE-5	DRYDEN XI B CDO - CF - LOANS	R	E	3	1FE	20,000,000	93.5300	18,706,000	20,000,000	20,000,000					0.943	0.943	JAJO	41,392	204,133	04/05/2006	04/12/2020
26248P-AB-7	DRYDEN XVI A2 CDO - CF - LOANS		E	1	1FE	3,000,000	96.3500	2,890,500	3,000,000	3,000,000					0.622	0.626	JAJO	3,732	20,348	11/20/2006	10/20/2020
26248P-AC-5	DRYDEN XVI B CDO - CF - LOANS		E	1	1FE	12,000,000	94.7500	11,370,000	12,000,000	12,000,000					0.922	0.926	JAJO	22,129	117,791	11/20/2006	10/20/2020
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS		E	3	1FE	6,607,908	98.8800	7,664,398	7,751,212	7,368,190		130,264			0.496	5.845	JAJO	8,750	33,566	09/18/2009	01/11/2021
26358E-AA-0	DUANE ST 4 A1T CDO - CF - LOANS		E	3	1FE	12,591,776	98.2500	15,560,402	15,837,560	14,395,951		353,511			0.469	6.288	FMAN	9,909	82,764	09/23/2009	11/14/2021
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS			3	1FE	523,086	99.1250	518,509	523,086	523,086					3.450	3.450	JAJO	4,612	14,440	11/09/2012	10/01/2025
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS			3	1FE	675,908	99.0000	669,148	675,908	675,908					3.170	3.170	JAJO	5,476	17,524	11/09/2012	10/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
76823#-AQ-4	ENTERGY/SYSTEM ENERGY RESOURCES/RIVER FU	R			2	5,000,000	105.6280	5,281,400	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	R		14	2AM	19,901,925	89.6700	18,117,824	20,205,000	20,032,484		7,308			6.000	6.312	JD	101,025	1,212,300	08/10/2005	06/01/2028
26924X-AE-5	ETRVM 2004-1, A5 ABS	R			2AM	6,423,978	100.3390	6,448,837	6,427,024	6,426,904		540			4.580	4.586	MON	19,624	322,859	12/09/2004	11/07/2031
26924X-AF-2	ETRVM 2004-1, B ABS				3AM	1,965,787	85.1240	1,691,340	1,986,909	1,978,299		3,984			4.250	4.403	MON	5,630	84,444	11/18/2009	11/07/2031
26924X-AG-0	ETRVM 2004-1, C ABS				4AM	2,969,902	70.6980	2,124,152	3,004,530	2,990,256		11,781			4.540	4.708	MON	9,094	136,406	12/31/2009	11/07/2031
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N				2	3,367,941	113.9930	3,839,205	3,367,941	3,367,078		134			8.410	8.412	JJ	130,607	267,974	10/30/2000	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N				2	5,885,880	114.3320	6,729,471	5,885,880	5,870,207		2,330			8.410	8.412	JJ	228,251	469,681	03/05/2001	07/15/2020
31331F-AB-7	FEDEX CORP ABS	R			2FE	650,495	103.0000	643,189	624,455	625,941		(1,330)			8.760	8.265	MN	5,926	55,832	07/24/2000	05/22/2015
31770E-2#-8	FINANCIAL SQUARE TR ABS	@			1	10,000,000	98.5030	48,219,444	48,952,418	46,633,644		3,550,178			0.000	8.101	NA			12/31/1998	08/12/2014
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS				2AM	10,000,000	98.5720	9,857,220	10,000,000	10,000,000					4.419	4.419	MN	44,190		11/18/2013	11/15/2023
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	R	E	3	1FE	1,002,183	99.8500	1,090,659	1,092,298	1,070,634		15,660			0.489	1.202	MJSD	445	6,699	03/04/2010	06/01/2017
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS		E	3	1FE	14,307,456	99.5000	17,219,108	17,305,636	16,481,826		347,777			0.475	4.040	MJSD	2,741	89,195	08/31/2009	09/20/2019
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	2,482,973	104.6020	2,598,316	2,484,000	2,483,748		213			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	105.0480	9,787,294	9,317,000	9,316,369		530			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	104.3410	71,159,246	68,199,000	68,198,277		615			4.430	4.431	MON	134,276	3,021,216	01/29/2010	02/15/2017
355524-AD-1	FRASER SUL I 06-1 CDO - CF - LOANS		E	3	1FE	4,000,000	98.0000	3,920,000	4,000,000	4,000,000					1.013	1.013	MJSD	1,801	42,414	02/08/2006	03/15/2020
36318N-AF-7	GALAXY 07-8A CDO - CF - LOANS		E	4	1FE	12,000,000	94.8750	11,385,000	12,000,000	12,000,000					0.868	0.868	JAJO	19,683	111,862	01/31/2007	04/25/2019
3636Z0-AC-9	GALLATIN III 071A CDO - CF - LOANS		E	3	1FE	7,287,500	95.3200	9,532,000	10,000,000	8,658,429		292,063			0.581	4.840	FMAN	7,580	63,348	10/14/2009	05/15/2021
364731-AA-7	GANNETT PEAK A-1A CDO - CF - LOANS	R	E	3	1FE	7,436,270	99.2500	7,380,498	7,436,270	7,436,270					0.488	0.488	JAJO	6,554	52,426	09/20/2006	10/27/2020
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		F	4	6S	17,156,413	111.0000	16,311,450	14,695,000	16,311,450	(48,432)	(796,530)			0.000	9.899	MJSD		1,455,669	08/02/2013	10/27/2020
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.	R		2	2FE	3,028,710	110.9790	3,361,232	3,028,710	3,028,710					5.697	5.698	JJ	85,794	175,376	03/17/2005	01/02/2025
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT	R			1	6,657,198	101.7330	6,584,808	6,472,637	6,489,050		(48,718)			7.010	6.263	MON	26,468	476,479	11/17/2009	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU	R			1	22,273,053	111.1180	24,749,473	22,273,053	22,273,053					5.180	5.182	JD	67,302	1,162,515	11/22/2004	06/10/2030
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	1FE	62,000,000	97.0580	60,175,650	62,000,000	62,000,000					3.875	2.628	FA	907,611	2,402,500	08/04/2011	02/15/2038
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE			2	2AM	25,000,000	97.3130	24,328,190	25,000,000	25,000,000					5.125	5.125	FA	484,028	1,281,250	08/04/2011	02/15/2038
38136B-AL-6	GOLDEN TREE III B CDO - CF - LOANS		E	1	1FE	10,000,000	95.2900	9,529,000	10,000,000	10,000,000					0.892	0.892	FMAN	15,113	95,052	02/27/2007	05/01/2022
38136G-AE-1	GOLDEN TREE IV A2 CDO - CF - LOANS		E	1	1FE	15,000,000	95.5000	14,325,000	15,000,000	15,000,000					0.658	0.658	FMAN	12,072	106,873	06/29/2007	08/18/2022
38136G-AF-8	GOLDEN TREE IV B CDO - CF - LOANS		E	1	1FE	15,000,000	95.0000	14,250,000	15,000,000	15,000,000					0.958	0.958	FMAN	17,572	152,373	06/29/2007	08/18/2022
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &			2	2	1,390,491	100.9000	1,403,966	1,391,443	1,391,147		655			8.550	19.658	FA	45,605	59,485	01/18/2013	02/13/2014
40256V-AD-0	GULF STREAM 071B CDO - CF - LOANS		E	1	1FE	10,000,000	95.3640	9,536,400	10,000,000	10,000,000					0.694	0.694	MJSD	2,891	73,900	05/17/2007	06/17/2021
40256V-AD-0	GULF STREAM 071B CDO - CF - LOANS	R	E	1	1FE	4,600,000	95.3640	4,768,200	5,000,000	4,832,613		40,654			0.694	1.542	MJSD	1,446	36,950	10/22/2007	06/17/2021
40256B-AE-2	GULFS_06-1A CDO - CF - LOANS	R	E	1	1FE	5,000,000	97.4050	4,870,250	5,000,000	5,000,000					0.639	0.639	FMAN	3,639	34,690	07/26/2006	08/21/2020
40536Y-AG-9	HALCYON II A-2 CDO - CF - LOANS		E	1	1FE	9,976,600	94.9400	9,494,000	10,000,000	9,989,785		2,205			0.628	0.657	JAJO	12,043	68,879	03/20/2007	04/24/2021
41163V-AB-4	HARBOURVIEW 061A2 CDO - CF - LOANS	R	E	3	1FE	11,362,500	93.2500	13,987,500	15,000,000	12,987,004		399,520			0.626	3.816	MJSD	1,304	100,241	10/23/2009	12/27/2019
41162S-AC-0	HARCH 07-1A B CDO - CF - LOANS		E	3	1FE	12,320,000	96.3800	15,420,800	16,000,000	14,371,653		513,801			0.637	4.947	JAJO	18,115	111,650	10/09/2009	04/17/2020
41283K-AE-7	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	8,659,003	100.1190	8,670,323	8,660,000	8,659,901		230			1.990	1.993	MON	7,659	172,334	11/17/2010	01/15/2016
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS	R			1FE	8,997,009	100.9160	9,082,404	9,000,000	8,999,343		506			2.590	2.599	MON	10,360	233,100	11/17/2010	04/15/2018
42822X-AA-3	HEWETTS ISLND IRA CDO - CF - LOANS	R	E	3	1FE	36,621,287	98.0000	37,856,617	38,629,201	37,326,749		436,806			0.639	1.871	FMAN	34,305	267,697	03/27/2012	11/12/2019
42823B-AB-8	HICDO_06-5A CDO - CF - LOANS		E	3	1FE	4,145,739	99.5000	4,471,556	4,494,026	4,312,865		51,624			0.481	5.342	MJSD	1,622	8,388	08/11/2011	12/05/2018
44614T-AC-6	HUNT_12-2 ABS				1FE	10,004,688	99.7920	9,979,180	10,000,000	10,004,568		(119)			0.510	0.471	MON	2,267		12/17/2013	04/17/2017
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS				1	11,713,424	115.0000	13,470,437	11,713,424	11,713,424					7.420	7.536	MON	62,771	872,476	09/27/2001	10/05/2021
449796-AG-6	ING CLO II B CDO - CF - LOANS	R	E	1	1FE	7,262,500	95.9210	8,393,088	8,750,000	7,676,442		287,732			0.642	4.496	FMAN	9,517	60,992	06/30/2006	08/01/2020
449796-AJ-0	ING CLO II C CDO - CF - LOANS		E	3	1FE	7,000,000	94.8860	6,642,020	7,000,000	7,000,000					0.942	0.942	FMAN	11,172	70,085	06/30/2006	08/01/2020
46186G-AE-3	INWOOD PRK 061AA2 CDO - CF - LOANS	R	E	3	1FE	14,499,116	99.2500	15,036,962	15,150,591	14,668,577		28,434			0.482	1.889	JAJO	14,607	93,215	03/16/2012	01/20/2021
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR	R			3	1,614,274	99.6370	1,608,410	1,614,274	1,614,274					6.210	6.211	JJ	49,845	100,246	07/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,629,693	99.6370	1,623,773	1,629,693	1,629,693					6.210	6.211	JJ	50,321	91,870	07/16/2004	01/02/2020
81617@-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN	R		1	1	43,312,500	100.0160	43,319,313	43,312,500	43,312,500					0.919	1.211	MON	35,370	414,736	11/30/2006	08/31/2015
476759-AA-3	JERSEY STREET A CDO - CF - LOANS		E	3	1FE	10,283,045	99.0200	12,379,661	12,502,182	11,887,076		185,733			0.492	5.249	JAJO	12,303	48,833	07/30/2009	10/20/2018
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR	R		2	2FE	18,520,323	105.0000	19,446,339	18,520,323	18,520,323					6.780	6.914	JAJO	265,088	1,281,031	12/06/2006	01/15/2018
48122C-AB-1	JRMT 2004-A, A2 ABS			4	6FE	1,669,293	85.8200	1,636,057	1,906,382	1,056,827		(226,859)			4.060	4.096	MON	3,440	75,513	11/18/2009	04/15/2022
49638T-AE-3	KING_06-3A CDO - CF - LOANS		E	3	1FE	12,075,000	95.5000	14,325,000	15,000,000	13,635,993		367,079			0.598	4.123	FMAN	9,213	97,634	10/30/2009	08/24/2021
49636R-AE-9	KINGSLAND V B CDO - CF - LOANS		E	1	1FE	12,869,982	94.3780	12,174,762	12,900,000	12,887,560		2,827			0.664	0.688	JAJO	18,548	93,847	05/02/2007	07/14/2021
49636R-AG-4	KINGSLAND V C CDO - CF - LOANS		E	1	2AM	4,949,840	93.0000	4,650,000	5,000,000	4,978,167		4,460			1.044	1.147	JAJO	11,306	55,639	05/03/2007	07/14/2021
00868P-AA-3	KONINKLIJKE AHOLD ABS		R		3AM	9,851,857	120.2100	11,311,606	9,409,871	9,710,647		(24,506)			8.620	8.212	JJ	403,312	811,131	06/01/2001	01/02/2025
51507U-AB-0	LANDMARK VII A2L CDO - CF - LOANS		E	3	1FE	1,389,300	97.8500	1,467,750	1,500,000	1,425,748		25,602			0.694	3.442	JAJO	2,254	11,366	03/17/2006	07/15/2018
51507U-AD-6	LANDMARK VII A3L CDO - CF - LOANS	R	E	3	1FE	13,000,000	97.2800	12,646,400	13,000,000	13,000,000					0.994	0.993	JAJO	27,986	138,051	03/17/2006	07/15/2018
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20				1	11,965,049	119.2450	11,671,770	9,788,066	11,560,998		(83,819)			6.510	4.835	MON	37,170	636,810	02/11/2009	01/10/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS			23	1	26,088,965	114.9870	29,998,954	26,088,965	26,088,965					6.080	6.347	MON	70,498	1,587,658	09/15/2008	08/15/2033
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS				1	21,348,656	114.1460	24,368,701	21,348,656	21,348,656					5.610	5.676	MON	86,498	1,196,989	08/24/2005	02/05/2027
54347U-AB-8	LOOM 2006-1A B CDO - CF - LOANS		E	3	1FE	7,625,000	96.2500	9,625,000	10,000,000	8,907,892		309,920			0.638	5.694	JAJO	11,521	70,196	10/28/2009	10/26/2020
55288*-AA-5	MADISON GAS & ELECTRIC / MGE POWER WEST				1	24,913,391	113.7350	28,241,170	24,830,631	24,885,668		(3,234)			5.680	5.724	MON	23,506	1,417,062	09/30/2003	09/25/2033
55288*-AB-3	MADISON GAS & ELECTRIC / MGE POWER WEST				1	19,856,583	109.2870	21,700,698	19,856,583	19,856,583					5.190	5.249	MON	17,176	1,035,727	10/27/2005	10/25/2033
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1				1FE	4,000,000	100.0420	4,001,700	4,000,000	4,000,000					3.800	3.800	JD	8,022	152,000	09/12/2011	12/10/2021
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS	R			1FE	2,181,086	103.2310	2,251,799	2,181,323	2,181,079		(45)			3.540	3.543	MON	2,359	80,836	11/05/2010	10/20/2032
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	6,977,740	100.7720	7,054,033	7,000,000	6,998,211		5,761			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	102.8720	10,287,180	10,000,000	9,997,797		1,226			2.300	2.314	MS	59,417	230,000	09/20/2010	09/28/2015
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED				1	24,727,523	104.2500	26,062,500	25,000,000	24,774,708		9,182			5.672	5.893	JD	63,022	1,418,000	06/27/2008	12/15/2028
795549-AA-2	MCDONALD'S CORP/SALT CREEK LEASE-BACKED	R			1	4,996,061	104.2500	5,212,500	5,000,000	4,997,541		(429)			5.672	5.672	JD	12,604	283,600	01/01/2005	12/15/2028
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS				1FE	15,026,367	100.0610	15,009,210	15,000,000	15,025,579		(788)			0.590	0.417	MON	3,933		12/17/2013	06/16/2016
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B ABS	@		14	1AM	4,361,000	4.3610	6,465,837	148,265,000	5,226,007		623,212	3,030,665		0.000	10.364	NA			06/27/2008	06/01/2046
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES	R			1	5,055,742	109.0510	5,763,878	5,285,497	5,154,743		11,385			5.347	5.908	MON	20,411	284,970	06/01/2004	01/05/2025
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS				2	125,505	104.4830	129,619	124,058	124,305		(170)			6.650	6.585	MON	687	7,609	02/28/1999	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS			2	2	4,406,175	104.0030	5,089,671	4,893,788	4,842,827		58,340			6.570	7.906	MON	26,793	310,911	07/12/2001	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS			2	2	16,796,275	105.8080	17,771,753	16,796,275	16,825,040		(23,065)			6.650	6.745	MON	93,079	1,068,294	11/12/2009	02/01/2015
62443P-AA-7	MOUNTAIN VIEW II CDO - CF - LOANS		E	3	1FE	20,000,000	98.5900	19,718,000	20,000,000	20,000,000					0.494	0.493	JAJO	21,389	112,133	10/27/2006	01/12/2021
62443P-AD-1	MOUNTAIN VIEW II CDO - CF - LOANS		E	3	1FE	7,000,000	94.8400	6,638,800	7,000,000	7,000,000					0.644	0.643	JAJO	9,761	49,980	10/27/2006	01/12/2021
62431R-AB-5	MOUNTAIN VIEW III CDO - CF - LOANS		E	3	1FE	5,005,000	95.7300	6,701,100	7,000,000	6,093,161		241,726			0.586	5.606	JAJO	8,771	45,129	08/28/2009	04/16/2021
62431R-AC-3	MOUNTAIN VIEW III CDO - CF - LOANS	R	E	1	1FE	12,480,628	94.7500	11,843,750	12,500,000	12,492,432		1,502			0.696	0.709	JAJO	18,603	94,528	04/05/2007	04/16/2021
571628-AC-0	MVCOT 2007-1A C ABS	R			1FE	289,363	100.6910	291,366	289,367	289,365		1			5.817	5.817	MON	1,403	18,263	05/22/2007	05/20/2029
571628-AD-8	MVCOT 2007-1A D ABS				2AM	217,021	100.6980	218,540	217,025	217,022					6.135	6.136	MON	1,110	12,785	12/31/2009	05/20/2029
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1 ABS	R		14	4AM	30,732,793	91.8180	28,367,309	30,895,150	30,730,041		21,780			6.830	6.790	JD	175,845	2,108,465	04/06/2006	06/01/2021
41242*-AH-5	NATIONAL BASKETBALL ASSOCIATION - 2010 I				2AM	6,000,000	110.0080	6,600,479	6,000,000	6,000,000					4.990	4.990	JD	19,960	299,400	06/07/2010	06/07/2017
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL	R			1	7,731,422	112.6700	8,710,967	7,731,422	7,731,422					5.600	5.600	AO	91,403	440,461	04/15/2008	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL				1	5,154,281	112.6700	5,807,311	5,154,281	5,154,281					5.600	5.600	AO	60,935	283,775	02/25/2008	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS				1	2,934,224	109.4850	3,223,157	2,943,939	2,939,852		926			5.996	6.063	JJ	81,395	176,519	06/27/2008	01/15/2019
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS	R			1	5,887,878	109.4850	6,446,314	5,887,878	5,887,878					5.996	5.997	JJ	162,789	377,787	05/11/2004	01/15/2019
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS		E	4	6S	4,330,575	42.0000	4,041,870	9,623,500	4,041,870	(382,488)	93,783			0.000	10.180	MJSD			10/16/2013	09/20/2020
65157Y-AE-9	NEWMK_13-1 CDO - CF - LOANS		E	4	6S	4,725,000	98.2500	4,421,250	4,500,000	4,421,250	(169,981)	(133,769)			0.000	10.880	MJSD		229,071	10/30/2013	06/02/2025
63615#-AA-9	NFL 6.69% SR NTS ABS				1	9,370,116	109.1560	9,663,363	8,852,792	8,990,924		(43,490)			6.690	5.633	AO	125,031	549,757	11/12/2009	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS				1	5,208,879	111.1920	5,791,873	5,208,879	5,208,879					6.560	6.562	AO	72,137	323,868	06/28/2002	10/15/2017
63615#-AB-7	NFL SER A 6.56% SR NTS ABS	R			1	2,003,415	111.1920	2,227,643	2,003,415	2,003,415					6.560	6.562	AO	27,745	138,508	06/28/2002	10/15/2017
34486#-AA-6	NFL TRUST II ABS	R			1	5,000,000	103.4780	5,173,887	5,000,000	5,091,674		(118,499)			5.050	4.992	OCT	61,722	257,410	04/07/2004	10/05/2014
34486@-AA-8	NFL TRUST III ABS				1	14,000,000	108.3490	15,168,857	14,000,000	14,000,000					5.240	5.245	OCT	179,324	747,864	11/21/2005	11/21/2015
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS		E	3	1FE	5,774,084	97.7500	7,839,121	8,019,561	7,427,955		351,286			0.501	7.783	JAJO	7,917	44,780	05/15/2009	10/22/2021
66858X-AG-6	NORTHWOODS V B CDO - CF - LOANS		E	4	1FE	8,000,000	97.0700	7,765,600	8,000,000	8,000,000					0.962	0.962	MJSD	4,915	81,629	11/09/2005	12/07/2020
66859A-AE-0	NORTHWOODS VI A-2 CDO - CF - LOANS	R	E	3	1FE	20,000,000	97.1000	19,420,000	20,000,000	20,000,000					0.636	0.634	JAJO	27,198	139,079	02/09/2006	03/16/2021
66859A-AG-5	NORTHWOODS VI B CDO - CF - LOANS		E	3	1FE	18,000,000	95.8750	17,257,500	18,000,000	18,000,000					0.936	0.934	JAJO	36,028	179,921	02/09/2006	03/16/2021
66859G-AC-1	NORTHWOODS VIII B CDO - CF - LOANS		E	1	1FE	10,000,000	96.2500	9,625,000	10,000,000	10,000,000					0.658	0.658	JAJO	11,882	71,616	05/15/2007	07/28/2022
66859G-AD-9	NORTHWOODS VIII C CDO - CF - LOANS	R	E	1	1FE	20,000,000	94.0100	18,802,000	20,000,000	20,000,000					1.058	1.058	JAJO	38,209	224,120	05/15/2007	07/28/2022
67085X-AD-6	OAK HILL APA I CDO - CF - LOANS	R	E	14	1FE	15,939,325	96.2500	15,341,600	15,939,325	15,939,325					0.873	0.873	MJSD	6,183	155,686	02/23/2007	03/14/2022
67134F-AG-9	OAK HILL CRDIT IV CDO - CF - LOANS		E	3	1FE	6,800,000	97.9100	6,657,880	6,800,000	6,800,000					0.638	0.638	FMAN	5,306	47,065	06/24/2005	05/17/2021
67134F-AN-4	OAK HILL CRDIT IV CDO - CF - LOANS	R	E	3	1FE	5,000,000	95.7700	4,788,500	5,000,000	5,000,000					0.938	0.938	FMAN	5,735	49,773	06/24/2005	05/17/2021
67571M-AE-9	OCTAGON INV V C-1 CDO - CF - LOANS		E	4	1FE	2,407,191	97.1600	6,801,200	7,000,000	4,369,191		466,180	301,643		2.137	14.950	FMAN	13,710	155,368	02/28/2006	11/28/2018
67571M-AL-3	OCTAGON INV V C-2 CDO - CF - LOANS		E	4	1FE	694,924	100.5800	2,514,500	2,500,000	989,347		160,275	68,976		7.036	38.545	FMAN	16,124	175,900	02/28/2006	11/28/2018
675919-AE-4	OCTAGON INV XI A2 CDO - CF - LOANS	R	E	1	1FE	17,000,000	93.7100	15,930,700	17,000,000	17,000,000					0.638	0.638	FMAN	11,140	117,822	06/28/2007	08/25/2021
685048-AA-8	ONGLT 2006-A, A ABS				1FE	3,145,291	101.2030	3,183,229	3,145,376	3,145,373		21			5.779	5.780	MON	15,148	172,257	11/20/2009	11/15/2021
69763N-AB-7	PAMCO III 98-1 B1 CDO - CF - LOANS	R	E	4	6*	46,858	84.0800	541,096	643,549		323,945	13,801	305,858		7.470	0.000	FMAN	8,012	48,216	03/13/1999	06/30/2014
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS		E	4	6*	421,468	84.0800	541,096	643,549		219,390	3,760	65,710		1.592	11.330	FMAN	1,736	10,742	03/13/1999	06/30/2014
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	R	E	4	6*	421,484	84.0800	541,096	643,549			11,036	68,416		1.592	11.330	FMAN	1,736	10,720	03/13/1999	06/30/2014
69331V-AA-4	PECO ENERGY CAP TRST III ABS				1AM	965,362	100.6390	1,006,386	1,000,000	972,595		1,022			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	3,494,542	11.5000	1,110,080	9,652,872	1,110,080	1,606,373	(26,911)	1,636,258		0.790	0.000	MON		40,147	03/08/2000	04/27/2015
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J				2	11,661,713	115.0000	13,410,969	11,661,713	11,622,138		7,363			10.370	10.757	JJ	601,301	1,139,774	12/31/1998	07/02/2018
30605K-AD-3	PIMCO/FAIRWAY A2L CDO - CF - LOANS	R	E	3	1FE	7,082,563	98.3600	7,991,750	8,125,000	7,414,154		235,246			0.614	4.099	JAJO	10,524	54,750	06/14/2006	10/17/2018
30605K-AE-1	PIMCO/FAIRWAY A3L CDO - CF - LOANS		E	3	1FE	12,000,000	97.9400	11,752,800	12,000,000	12,000,000					0.904	0.906	JAJO	22,890	116,145	06/14/2006	10/17/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
724060-AA-6	PIPELINE FUNDING CO LLC ABS				2AM	5,000,000	119.1090	5,955,430	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	1,188,646	106.2770	1,299,188	1,222,450	1,199,700		1,134			5.200	5.008	MON	177	73,122	09/10/2008	12/31/2022
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED		E	3	1FE	20,817,756	73.0000	15,196,962	20,817,756	20,817,757					0.793	0.793	MJSD	3,668	167,638	03/10/2004	03/24/2034
74041A-AB-9	PREF TRM XIII CDO - CF - PREFERRED		E	3	1FE	7,000,000	58.0000	4,060,000	7,000,000	7,000,000					0.943	0.943	MJSD	1,467	69,467	03/10/2004	03/24/2034
74042E-AB-0	PREF TRM XVII CDO - CF - PREFERRED		E	1	4AM	7,000,000	56.0000	3,920,000	7,000,000	7,000,000					0.744	0.744	MJSD	1,302	55,123	03/09/2005	06/23/2035
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS			4	1AM	133,031	0.0000		8,735,299						0.000	8.841	MON			05/17/2000	01/31/2016
898613-AA-2	QWEST/TUCKAHOE CTL ABS				3FE	12,107,050	115.0000	13,284,647	11,551,867	11,884,360		(22,243)			9.310	9.121	MON	35,849	1,086,780	11/12/2009	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB				3AM	5,211,912	118.1830	6,159,615	5,211,912	5,293,529		(15,671)			9.810	9.813	JD	34,086	513,121	02/08/1990	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS				3AM	8,167,037	118.1830	9,519,404	8,054,772	8,162,296		(20,615)			9.810	9.440	JD	52,678	791,383	11/27/2012	12/07/2022
74981M-AG-4	RACE POINT IVB CDO - CF - LOANS	R	E	1	1FE	11,000,000	95.3010	10,483,110	11,000,000	11,000,000					0.642	0.642	FMAN	11,964	76,675	06/19/2007	08/01/2021
76126C-MD-1	RACERS TRUST 2002-38-S ABS				2FE	7,981,000	71.0000	17,750,000	25,000,000	16,326,139		1,010,185			0.000	6.490	JD			10/01/2002	12/01/2029
76110H-SL-9	RALI 2005-QS6 A6			2	6Z*		98.3510								5.750	0.000	MON	132,723		06/21/2005	05/25/2035
75902X-AA-6	REG DIVER 041 CDO - CF - PREFERRED	R	E	3	1FE	17,379,623	62.0000	10,775,366	17,379,623	17,379,623					0.791	0.791	FMAN	17,939	147,609	02/13/2004	02/15/2034
76110V-ST-6	RFMS2 2005-HS2, AI4 RMBS			4	6Z*		13.9840								5.660	0.000	MON	478,433		12/31/2009	12/25/2035
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS			4	6Z*		54.1380								5.700	0.000	MON	586,610		11/19/2009	12/25/2036
75157E-AB-8	RMPRT 2007-1A B CDO - CF - LOANS		E	3	1FE	7,373,250	94.8750	12,381,188	13,050,000	10,009,463		599,897			0.938	8.099	JAJO	23,130	130,912	07/09/2009	10/25/2021
75405R-AA-1	RPPR 2005, G ABS	R		3	1FE	5,650,501	92.9500	5,252,140	5,650,501	5,650,501					0.645	0.645	MJSD	1,215	41,794	09/15/2005	03/23/2024
78403D-AA-8	SBA TOWER TRUST ABS			3	1FE	10,506,000	101.2490	10,124,900	10,000,000	10,193,199		(61,441)			4.254	3.120	MON	17,725	424,218	07/21/2010	04/15/2040
80282D-AD-4	SDART 2010-1 A4 ABS				1FE	5,248,526	100.5570	5,279,258	5,250,000	5,249,901		394			2.430	2.438	MON	5,670	127,575	05/19/2010	05/15/2017
824612-AC-9	SHINNECOCK 061AA2 CDO - CF - LOANS	R	E	3	1FE	12,581,250	97.5000	14,625,000	15,000,000	13,610,804		433,755			0.644	4.194	JAJO	20,917	106,060	09/29/2011	07/15/2018
60527T-A*-5	SOUTHERN CO. / MISSISSIPPI POWER / MISS.				1	36,339,186	115.0000	34,500,000	30,000,000	33,374,352		(345,019)			7.130	5.372	AO	421,858	2,139,000	07/15/2003	10/20/2021
60527T-A*-5	SOUTHERN CO. / MISSISSIPPI POWER / MISS.	R			1	5,913,450	115.0000	5,750,000	5,000,000	5,496,252		(49,633)			7.130	5.525	AO	70,310	356,500	08/05/2003	10/20/2021
60467M-AC-5	SOUTHERN ENERGY MID-ATL 144A ABS				4AM	25,109,859	108.5000	24,313,517	22,408,772	24,368,480		(208,227)			10.060	8.605	JD	6,262	2,254,322	03/23/2005	12/30/2028
844741-AU-2	SOUTHWEST AIR ABS				2FE	5,000,000	100.8320	5,041,615	5,000,000	5,041,614		(7,136)			8.000	8.002	JJ	198,889	400,000	09/04/1996	01/02/2021
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS				2AM	9,513,687	109.0000	10,369,919	9,513,687	9,513,687					6.090	6.139	MJSD	1,718	557,821	01/22/2004	12/31/2021
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS	R			2AM	2,305,144	109.0000	2,592,480	2,378,422	2,338,574		4,678			6.090	7.001	MJSD	429	149,761	09/10/2008	12/31/2021
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL				1	23,253,411	115.2090	26,706,599	23,180,955	23,249,152		(4,259)			5.730	5.761	MON	59,034	1,215,210	01/18/2013	04/15/2028
85431N-AD-1	STANFIELD 06A3L CDO - CF - LOANS		E	3	1FE	10,000,000	97.9600	9,796,000	10,000,000	10,000,000					0.936	0.936	FMAN	9,099	99,690	02/28/2006	05/27/2020
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		E	4	6S	962,500	97.0000	970,000	1,000,000	970,000	(2,081)	9,581			0.000	9.145	JAJO			11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		E	4	6S	6,991,600	97.0000	7,046,080	7,264,000	7,046,080	(11,390)	65,870			0.000	9.154	JAJO			11/18/2013	04/17/2021
861763-AD-2	STONE TOW 07-7XA3 CDO - CF - LOANS		E	3	1FE	2,156,265	97.0000	4,102,130	4,229,000	3,061,174		192,648			1.393	8.720	MJSD	2,618	61,091	06/10/2009	08/30/2021
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS				1FE	6,057,297	114.5000	7,050,170	6,157,354	6,084,550		7,266			6.150	6.412	FA	157,782	374,011	08/17/2009	02/01/2024
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS			2	2	649,209	99.5650	646,386	649,209	649,209					5.875	5.875	MN	4,874	56,666	05/18/2004	05/15/2014
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A		R		2	3,131,860	109.8170	3,439,321	3,131,860	3,131,860					5.830	5.831	JJ	84,193	166,095	11/30/2004	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	R		2	3,349,633	109.6890	3,674,192	3,349,633	3,349,633					5.830	5.831	JJ	90,047	195,445	09/29/2004	01/15/2021
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS			14	6FE	3,355	0.0000		6,939,642						9.550	0.000	JD		1,360	12/15/2009	12/31/2014
872376-AC-2	TCWGP IIA2A CDO - CF - PROJ FIN	R	E	3	1FE	20,000,000	94.2500	18,850,000	20,000,000	20,000,000					1.594	1.593	JAJO	69,056	334,052	06/17/2004	06/15/2016
872376-AE-8	TCWGP IIB1 CDO - CF - PROJ FIN		E	3	3AM	20,000,000	85.7500	17,150,000	20,000,000	20,000,000					2.194	2.193	JAJO	95,056	455,719	06/17/2004	06/15/2016
872377-AJ-5	TCWGP IIIB2 CDO - CF - PROJ FIN	R	E		3AM	23,000,000	90.7500	20,872,500	23,000,000	23,000,000					5.793	5.793	MJSD	111,033	1,332,390	06/15/2005	09/01/2017
88713U-AC-0	TIMBERSTAR CLASS B ABS				1FE	8,000,000	108.4870	8,678,920	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	107.7130	6,462,798	6,000,000	6,000,000					5.884	5.884	MON	29,421	353,052	08/15/2011	10/15/2036
896223-AC-8	TRIMARAN 06-1A A2 CDO - CF - LOANS		E	3	1FE	9,555,000	96.5000	12,545,000	13,000,000	11,716,207		454,762			0.623	6.254	MJSD	3,599	86,569	08/18/2009	03/15/2018
89566E-AA-6	TRISTATE GENERAT ABS	R		2	1FE	8,912,521	107.8410	9,572,179	8,876,200	8,887,667		(3,067)			6.040	6.000	JJ	224,874	536,122	10/14/2003	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	3,242,539	107.6670	3,491,144	3,242,539	3,242,539					5.270	5.270	MON	8,069	169,616	08/10/2004	08/14/2027
89655X-AA-6	TRL 2006-1A, A1 ABS				2FE	21,695,406	109.6430	23,787,494	21,695,406	22,507,824		17,243			5.900	5.020	MON	60,446	1,285,751	05/18/2006	05/14/2036
89655V-AA-0	TRLT II 2003-1 ABS				1FE	3,511,540	108.9470	3,825,717	3,511,540	3,511,540					5.640	5.640	MON	10,453	199,422	10/30/2003	10/12/2026
89655V-AA-0	TRLT II 2003-1 ABS	R			1FE	1,170,513	108.9470	1,275,239	1,170,513	1,170,513					5.640	5.640	MON	3,484	67,185	11/17/2009	10/12/2026
87305N-AR-9	TTX CO. 6.61% SR NTS ABS			2	1FE	2,077,343	106.1830	1,961,990	1,847,742	1,870,188		(5,702)			6.610	5.160	JJ	56,318	71,545	11/12/2009	01/15/2015
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB			2	1	486,111	100.5410	488,742	486,111	486,111					5.880	5.750	FA	10,878	14,292	11/12/2009	02/14/2014
90783Q-AA-4	UNION PACIFIC CORP ABS				2FE	3,000,000	102.6250	3,078,753	3,000,000	3,000,704		(903)			5.214	5.214	MS	39,540	156,420	09/28/2004	09/30/2014
90783Q-AA-4	UNION PACIFIC CORP ABS	R			2FE	4,000,000	102.6250	4,105,004	4,000,000	4,000,000					5.214	5.214	MS	52,719	208,560	09/28/2004	09/30/2014
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I AB	R			1	3,763,369	109.4200	4,117,889	3,763,369	3,763,369					5.500	5.500	JJ	102,918	211,593	12/29/2004	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I AB				1	8,130,196	110.6050	8,992,405	8,130,196	8,130,196					5.360	5.360	JJ	216,679	435,779	03/04/2005	01/02/2023
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S	R			1	3,685,694	108.3590	4,029,211	3,718,381	3,702,392		3,674			5.270	5.425	JJ	97,435	200,821	06/27/2008	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S	R			1	2,830,221	108.3590	3,093,988	2,855,317	2,843,043		2,821			5.270	5.421	JJ	74,820	154,216	06/27/2008	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	1,186,191	107.5910	1,346,888	1,251,857	1,221,009		7,663			5.270	6.194	JJ	32,803	65,982	06/27/2008	01/02/2021

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
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S	R		2	1	6,259,289	107.5910	6,734,445	6,259,289	6,259,289					5.270	5.388	JJ	164,016	338,800	03/31/2004	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S			2	1	8,879,432	108.5220	9,732,152	8,967,916	8,922,683		9,494			5.270	5.434	JJ	234,992	564,828	06/27/2008	01/02/2022
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB			2	1	2,310,127	106.7030	2,464,984	2,310,127	2,310,127					5.040	5.036	JJ	57,892	87,626	09/28/2005	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS				1	15,462,721	108.4750	16,773,221	15,462,721	15,462,721					5.082	5.082	JJ	390,725	760,585	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS	R			1FE	3,441,397	111.1000	3,823,392	3,441,397	3,441,397					6.176	6.176	JJ	105,680	214,520	07/19/2007	01/02/2031
908594-A*-5	UNION TANK CAR SECD. NTS ABS				1	1,899,453	109.8860	2,087,224	1,899,453	1,899,453					6.820	6.817	JD	10,795	122,642	06/14/2001	06/01/2016
908594-A*-5	UNION TANK CAR SECD. NTS ABS	R			1	949,726	109.8860	1,043,612	949,726	949,726					6.820	6.817	JD	5,398	64,771	06/14/2001	06/01/2016
909319-AA-3	UNITED AIR 2013-1 A PTT ABS			1	1FE	12,000,000	101.7500	12,210,000	12,000,000	12,000,000					4.300	4.300	FA	194,933		08/01/2013	02/15/2027
90931Q-AA-5	UNITED AIRLINES INC ABS			2	3FE	8,409,000	101.2500	8,514,113	8,409,000	8,409,000					5.375	5.375	FA	170,749		08/01/2013	02/15/2023
90931Q-AA-5	UNITED AIRLINES INC ABS	LS		2	3FE	3,591,000	101.2500	3,635,888	3,591,000	3,591,000					5.375	5.375	FA	72,917		08/01/2013	02/15/2023
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS				1FE	6,723,253	109.0000	7,328,346	6,723,253	6,723,253					5.900	5.900	AO	99,168	396,300	04/30/2012	04/01/2026
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS	R			1FE	4,802,323	109.0000	5,234,533	4,802,323	4,802,323					5.900	5.900	AO	70,834	288,903	04/30/2012	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS			1	1FE	4,982,840	101.5000	5,057,582	4,982,840	4,982,840					4.625	4.625	JD	17,924	224,055	11/29/2012	06/03/2025
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS	R		1	1FE	4,982,840	101.5000	5,057,582	4,982,840	4,982,840					4.625	4.625	JD	17,924	224,430	11/29/2012	06/03/2025
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS				3FE	225,000	98.5000	221,625	225,000	225,000					5.375	5.375	MN	1,545	6,752	04/10/2013	05/15/2023
90345K-AA-8	US AIRWAYS GROUP INC ABS				2FE	4,193,019	109.2500	4,580,873	4,193,019	4,193,019					6.250	6.250	AO	50,229	257,020	12/15/2010	10/22/2024
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED		E	3	1FE	10,379,486	75.0000	7,784,614	10,379,486	10,379,486					0.862	0.862	FMAN	15,159	128,038	02/20/2004	05/01/2034
92329P-AC-9	VENCDO_13 CDO - CF - LOANS		E	4	6S	6,117,344	97.0000	5,941,250	6,125,000	5,457,923		(659,421)			0.000	10.109	MJSD		874,176	08/20/2013	06/10/2025
42951T-AA-5	VERIZON COMMUNICATIONS INC CTL 2021 SERI	R		2	2FE	12,500,000	110.2470	13,780,831	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	2FE	8,841,617	109.1870	9,653,869	8,841,617	8,841,617					5.650	5.650	JJ	249,776	466,017	06/22/2010	01/01/2022
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)	R			1	6,850,743	110.2630	7,553,867	6,850,743	6,850,743					5.660	5.650	JJ	178,797	387,752	05/31/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)	R			1	5,821,245	110.2630	6,418,707	5,821,245	5,821,245					5.660	5.650	JJ	151,928	329,482	05/31/2006	01/15/2019
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE			2	1	5,827,517	111.3990	6,491,796	5,827,517	5,827,517					5.480	5.481	JJ	158,787	319,348	12/22/2005	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	908,441	110.8230	1,006,764	908,441	908,441					5.480	5.481	JJ	24,753	49,521	12/22/2005	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES			2	1	4,747,496	110.6050	5,250,972	4,747,496	4,747,496					5.480	5.481	JJ	129,359	259,471	12/22/2005	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES	R			1	1,164,920	110.7800	1,290,492	1,164,920	1,164,920					5.480	5.481	JJ	31,741	64,700	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES				1	136,448	108.7040	148,325	136,448	136,448					5.480	5.481	JJ	3,718	7,477	12/22/2005	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20	R			1	4,786,357	110.2630	5,277,603	4,786,357	4,786,357					5.660	5.650	JJ	124,919	270,908	05/31/2006	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R		2	1	564,785	111.7900	631,372	564,785	564,785					5.720	5.720	JJ	14,897	32,306	09/26/2006	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	2,000,413	111.6040	2,232,534	2,000,413	2,000,413					5.720	5.720	JJ	52,762	111,123	09/26/2006	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R		2	1	709,748	112.1100	795,699	709,748	709,748					5.720	5.720	JJ	18,720	40,598	09/26/2006	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -				1	706,046	111.4170	786,655	706,046	706,046					5.720	5.721	JJ	18,622	39,104	09/26/2006	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -	R			1	1,847,078	112.5180	2,078,289	1,847,078	1,847,078					5.720	5.721	JJ	48,718	105,653	09/26/2006	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -				1	596,371	112.0360	668,151	596,371	596,371					5.720	5.720	JJ	15,730	32,904	09/26/2006	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -			2	1	474,307	111.9190	530,841	474,307	474,307					5.720	5.715	JJ	12,510	26,470	09/26/2006	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -				1	1,718,612	112.0210	1,925,213	1,718,612	1,718,612					5.720	5.720	JJ	45,329	95,946	09/26/2006	09/30/2029
10222*-AA-9	WACHOVIA BANK N.A. LIC (BOWATER SALUDA)				1	5,000,000	109.6700	5,483,500	5,000,000	5,000,000					6.810	6.811	FA	128,633	340,500	03/28/2002	02/15/2017
10222*-AA-9	WACHOVIA BANK N.A. LIC (BOWATER SALUDA)	R			1	5,000,000	109.6700	5,483,500	5,000,000	5,000,000					6.810	6.811	FA	128,633	340,500	03/28/2002	02/15/2017
92948#-AF-5	WAL-MART WESTMINSTER CTL ABS	R			1	3,423,619	119.1550	4,068,728	3,414,638	3,419,211		(409)			6.730	6.700	MN	29,364	233,355	06/06/2002	05/15/2023
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB	@		14	1AM	7,818,262	4.0380	17,646,060	437,000,000	10,052,638		818,325			0.000	8.470	NA			06/15/2007	06/01/2047
97180*-QB-7	WESTAR ENERGY INC ABS				1	4,049,078	109.5620	4,436,235	4,049,078	4,049,920		(296)			10.070	10.074	JJ	201,606	340,631	12/31/1998	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15				1	23,491,967	115.0020	26,730,788	23,243,701	23,398,543		(10,161)			5.570	5.535	MON	57,541	1,291,923	03/23/2007	05/15/2028
939336-6F-5	WMALT 2005-4 CB11			2	1FE		94.3970								5.500	0.000	MON		4,543,317	06/15/2005	06/25/2035
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,767,286,590	XXX	2,957,475,307	3,533,704,928	2,874,324,593	1,460,601	14,609,525	5,526,007	1,978,772	XXX	XXX	XXX	18,901,042	102,250,851	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						26,184,343,588	XXX	27,162,958,302	27,140,872,119	26,269,448,988	36,370,599	(28,773,910)	32,554,596	(4,773,936)	XXX	XXX	XXX	294,997,875	1,193,515,988	XXX	XXX
00845W-AD-0	AGFIRST FARM CREDIT BANK			1	2AM	20,000,000	68.0000	13,600,000	20,000,000	20,000,000					1.373	2.676	MJSD	12,203	284,884	11/12/2009	01/01/9999
190750-60-7	COBANK ACB			1	1	30,000,000	66.7810	20,034,375	30,000,000	30,000,000					1.424	6.112	JAJO	98,466	453,155	01/03/2012	12/31/2049
38144Q-AA-7	GOLDMAN SACHS CAP III	R		1	3AM	5,000,000	69.5000	3,475,000	5,000,000	4,957,616		6,901			4.000	4.045	MJSD	16,667	202,222	05/09/2007	01/01/9999
G60956-AA-0	HSBC BANK PLC	R	F	1	1FE	3,962,500	67.1500	3,357,500	5,000,000	4,135,376		34,499			0.600	1.130	JD	15,667	37,007	04/12/1995	01/01/9999
58551T-AA-5	MELLON CAPITAL IV			1	2AM	12,000,000	78.9750	9,477,000	12,000,000	12,000,000					4.000	4.748	MJSD	16,000	486,667	06/12/2007	01/01/9999
G4637E-BF-1	MIDLAND BK I PERP FRN		F	1	1FE	7,912,500	68.0000	6,800,000	10,000,000	8,215,803		38,617			0.599	1.213	JD	32,451	88,681	03/23/1995	01/01/9999
G4637E-BE-4	MIDLAND BK II PERP FRN	R	F	1	1FE	2,407,500	65.7780	1,973,331	3,000,000	2,491,882		10,923			0.618	1.198	MS	4,786	25,766	04/12/1995	01/01/9999
69350J-AA-7	PNC PREFERRED FUNDING TR			1	2AM	15,000,000	92.0000	13,800,000	15,000,000	15,000,000					1.893	4.976	MJSD	12,619	292,521	11/12/2009	01/01/9999
69350K-AA-4	PNC PREFERRED FUNDING TR	R		1	2AM	20,000,000	92.0000	18,400,000	20,000,000	20,000,000					1.465	1.465	MJSD	13,025	303,578	03/22/2007	01/01/9999
F43638-AD-1	SOCIETE GENERALE PERP FRN		F	1	1AM	8,450,000	59.7360	5,973,590	10,000,000	8,695,942		30,335			0.421	0.843	MN	3,859	98,175	03/23/1995	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86787X-AA-3	SUNTRUST BANKS			1	3AM	9,933,686	80.0000	8,000,000	10,000,000	9,960,924		2,711			0.910	0.941	FMAN	11,881	96,822	05/12/1997	05/15/2027
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	1AM	277,032	74.6250	376,110	504,000	266,283					4.000	6.547	MJSD	952	20,440	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	2AM	1,500,000	77.5000	1,162,500	1,500,000	1,500,000					3.500	3.500	JAJO	11,375	53,229	03/14/2006	01/01/9999
91731K-AA-8	USB CAPITAL IX	0		1	2AM	25,000,000	77.5000	19,375,000	25,000,000	25,000,000					3.500	3.500	JAJO	189,583	887,153	03/14/2006	01/01/9999
903312-AA-4	USB REALTY CORP			1	2AM	7,999,680	92.0000	7,360,000	8,000,000	7,999,701		6			1.391	1.390	JAJO	24,104	117,155	12/18/2006	01/01/9999
903312-AA-4	USB REALTY CORP	R		1	2AM	7,999,680	92.0000	7,360,000	8,000,000	7,999,732		37			1.391	1.390	JAJO	24,104	117,155	12/18/2006	01/01/9999
929768-AA-7	WACHOVIA CAP II	R		1	2AM	9,837,800	81.0000	8,100,000	10,000,000	9,924,513		15,175			0.744	6.138	JAJO	16,111	80,800	01/28/1997	01/15/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						187,280,378	XXX	148,624,406	193,004,000	188,147,772		139,203			XXX	XXX	XXX	503,852	3,645,409	XXX	XXX
4899999. Total - Hybrid Securities						187,280,378	XXX	148,624,406	193,004,000	188,147,772		139,203			XXX	XXX	XXX	503,852	3,645,409	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						25,843,319,222	XXX	27,126,673,457	27,048,039,189	26,140,521,291	(2,350,652)	21,921,326	2,219,908	(6,752,707)	XXX	XXX	XXX	313,723,590	1,159,834,307	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						926,049,787	XXX	943,493,572	1,087,288,717	908,966,726	14,541,333	(6,268,360)	2,173,752		XXX	XXX	XXX	11,133,413	67,520,869	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						808,794,148	XXX	835,590,566	909,752,840	807,435,641	22,719,336	(9,936,313)	22,634,928		XXX	XXX	XXX	4,268,781	53,709,527	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,267,123,456	XXX	3,441,798,533	4,048,071,689	3,384,842,370	1,460,601	16,098,925	7,522,228	1,978,772	XXX	XXX	XXX	22,485,679	117,799,128	XXX	XXX
8399999 - Total Bonds						30,845,286,613	XXX	32,347,556,128	33,093,152,436	31,241,766,028	36,370,618	21,815,578	34,550,817	(4,773,936)	XXX	XXX	XXX	351,611,463	1,398,863,832	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			70,000.000	25.00	25.000	1,750,000	24.688	1,728,125	1,750,000	21,872	129,080							RP2LFE	05/16/2007
346198-12-6	FOREST RESOURCES SERIES C	0		985.210	90.32	90.320	88,984	134.353	132,366	88,984				6,044			6,044		RP5A	05/05/2006
59560#-AC-8	DAIRY FARMERS OF AMER/MID-AM SER B PFD C			10,000,000.000	100.00	1.020	10,238,705	110.469	11,046,891	11,235,400	73,950	783,000			(134,595)		(134,595)		RP2A	05/27/2004
151327-20-2	CENTAUR FUNDING		F	4,500.000	1,000.00	1,047.160	4,712,221	1,213.125	5,459,063	4,879,280	56,750	408,600			(24,556)		(24,556)		RP2LFE	09/22/2004
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	2,647.000	0.10	101.180	267,818	104.255	275,963	262,757								5,061	P3UZ	12/02/2013
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV		D	2,398.000	1.00	243.500	583,912	281.307	674,574	565,627						16,742	(16,742)	18,285	P2UZ	09/18/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							17,641,640	XXX	19,316,981	18,782,048	152,572	1,320,680		6,044	(159,151)	16,742	(169,848)	23,345	XXX	XXX
8999999 - Total Preferred Stocks							17,641,640	XXX	19,316,981	18,782,048	152,572	1,320,680		6,044	(159,151)	16,742	(169,848)	23,345	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
00751Y-10-6	ADVANCED AUTO PARTS INC.			37,820.000	4,185,918	110.680	4,185,918	3,084,991	2,269	3,149		1,100,926	131,109	969,818		L	10/02/2013
00817Y-10-8	AETNA INC.			6,843.000	469,361	68.590	469,361	448,349				21,012		21,012		L	12/12/2013
00846U-10-1	AGILENT TECHNOLOGIES INC			8,329.000	476,336	57.190	476,336	477,835	1,099			(1,500)		(1,500)		L	12/19/2013
008916-10-8	AGRIUM INC		A	12,676.000	1,159,600	91.480	1,159,600	1,154,103	9,507	13,468		5,498		5,498		L	05/16/2013
F0191J-10-1	ALCATEL EUR10			63,161.000	283,551	4.489	283,551	217,765				63,116		63,116	2,669	U	12/09/2013
018490-10-2	ALLERGAN I NC COM			73,169.000	8,127,613	111.080	8,127,613	6,618,136		5,626		1,509,476	64,679	1,444,797		L	09/27/2013
02376R-10-2	AMERICAN AIRLINES GROUP INC			270.000	6,818	25.250	6,818	3,075				3,742		3,742		L	12/09/2013
025537-10-1	AMERICAN ELEC PWR INC			34,202.000	1,598,601	46.740	1,598,601	1,613,765		34,171		(15,164)		(15,164)		L	09/04/2013
03076C-10-6	AMERIPRISE FINL INC			4,254.000	489,423	115.050	489,423	472,691				16,731		16,731		L	12/19/2013
W0817X-10-5	ASSA ABLOY B		D	7,357.000	389,236	52.907	389,236	337,892				48,800	3,757	45,043	2,544	U	09/18/2013
00206R-10-2	AT&T INC			13,341.000	469,070	35.160	469,070	460,104				8,965		8,965		L	12/10/2013
T05404-10-7	ATLANTIA S.P.A.		D	21,591.000	485,241	22.474	485,241	435,328	10,478			35,075		35,075	14,838	U	11/12/2013
053332-10-2	AUTOZONE INC			980.000	468,381	477.940	468,381	461,143				7,238		7,238		L	12/23/2013
F06106-10-2	AXA		D	23,452.000	653,096	27.848	653,096	549,845				84,694	24,484	60,210	18,558	U	12/05/2013
T0783G-10-6	AZIMUT HOLDING SPA		D	12,258.000	334,945	27.325	334,945	275,199				52,693		52,693	7,053	U	10/09/2013
058498-10-6	BALL CORP COM			9,127.000	471,501	51.660	471,501	461,696				9,805		9,805		L	12/19/2013
G08036-12-4	BARCLAYS ORD GBP0.25		D	116,223.000	523,492	4.504	523,492	499,704		1,892		5,045	15,670	(10,625)	18,743	L	09/18/2013
D07112-11-9	BAYER AG ORD NPV		D	3,028.000	425,377	140.481	425,377	344,569				67,682		67,682	13,126	U	10/14/2013
054937-10-7	BB+T CORP			13,289.000	495,945	37.320	495,945	460,041				35,905		35,905		L	12/10/2013
088606-10-8	BHP BILLITON LTD ADR		F	17,132.000	1,168,402	68.200	1,168,402	1,131,090		20,216		37,313		37,313		L	05/16/2013
D11648-10-8	BILFINGER BERGER SE		D	1,646.000	184,918	112.344	184,918	169,960				9,167		9,167	5,791	U	09/18/2013
093488-10-0	BLB WORLDWIDE HOLDINGS			10,385.000	254,433	24.500	254,433	14,667		10,904		67,503		67,503		A	11/05/2010
12673P-10-5	CA INC			125,568.000	4,225,363	33.650	4,225,363	3,624,945		45,438		600,419	15,331	585,087		L	12/20/2013
136375-10-2	CANADIAN NATL RAILWAY CO		I	22,728.000	1,295,951	57.020	1,295,951	1,116,716		11,870		179,235		179,235		L	05/16/2013
F13587-12-0	CAP GEMINI		D	7,117.000	481,809	67.698	481,809	423,606				43,116	4,977	38,138	15,087	U	09/18/2013
14149Y-10-8	CARDINAL HEALTH INC			42,552.000	2,842,899	66.810	2,842,899	2,113,719	12,872	10,410		729,180		729,180		L	09/30/2013
14170T-10-1	CAREFUSION CORP			143,824.000	5,727,072	39.820	5,727,072	5,274,529				452,543	2,700	449,843		L	10/01/2013
124857-20-2	CBS CORP C LASS B			7,793.000	496,726	63.740	496,726	461,698				35,028		35,028		L	12/10/2013
125269-10-0	CF INDUSTRIES HOLDINGS			2,005.000	467,245	233.040	467,245	465,521				1,725		1,725		L	12/27/2013
166764-10-0	CHEVRON CORP			9,389.000	1,172,780	124.910	1,172,780	1,121,713		23,633		51,067		51,067		L	05/16/2013
171232-10-1	CHUBB CORP			4,872.000	470,781	96.630	470,781	461,021				9,760		9,760		L	12/23/2013
17275R-10-2	CISCO SYS INC			21,712.000	487,434	22.450	487,434	459,676				27,758		27,758		L	12/10/2013
18683K-10-1	CLIFFS NATURAL RESOURCES INC			162,807.000	4,267,171	26.210	4,267,171	3,343,204		24,421		923,967	302,760	621,207		L	10/04/2013
D172W1-27-9	COMMERZBANK AG		D	25,272.000	407,781	16.136	407,781	291,124				103,888	28,867	75,021	12,769	U	09/18/2013
20825C-10-4	CONOCOPHILLIPS			18,467.000	1,304,694	70.650	1,304,694	1,107,747		37,673		196,947		196,947		L	05/16/2013
209115-10-4	CONSOLIDATED EDISON INC			27,275.000	1,507,762	55.280	1,507,762	1,620,759		34,149		(112,997)		(112,997)		L	09/04/2013
D16212-14-0	CONTINENTAL AG		D	2,008.000	441,045	219.644	441,045	330,177				97,057		97,057	13,811	L	09/18/2013
21254X-10-6	CONVERSUS CAP		R	1,032,000.000	634,860	0.635	634,860	1,671,840				(4,980)		(4,980)		L	06/29/2007
126408-10-3	CSX CORP			44,677.000	1,285,357	28.770	1,285,357	1,108,351		20,105		177,007		177,007		L	05/16/2013
244199-10-5	DEERE & CO.			12,899.000	1,178,066	91.330	1,178,066	1,111,356	6,578	13,157		66,710		66,710		L	05/16/2013
D19225-10-7	DEUTSCHE POST AG COM STK		D	15,571.000	568,582	36.515	568,582	490,207				60,571		60,571	17,805	U	09/18/2013
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		D	44,323.000	759,156	17.128	759,156	635,204				109,778	114	109,664	14,175	U	10/11/2013
25179M-10-3	DEVON ENERGY CORP.			19,675.000	1,217,292	61.870	1,217,292	1,098,001		12,986		119,291		119,291		L	05/16/2013
254709-10-8	DISCOVER FINL SVCS			8,641.000	483,464	55.950	483,464	460,001				23,463		23,463		L	12/10/2013
25746U-10-9	DOMINION RES INC VA			26,956.000	1,743,784	64.690	1,743,784	1,604,098		39,329		139,686		139,686		L	09/04/2013
260003-10-8	DOVER CORP COM			5,053.000	487,817	96.540	487,817	459,039				28,777		28,777		L	12/10/2013
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			9,501.000	462,889	48.720	462,889	449,016				13,872		13,872		L	12/12/2013
233331-10-7	DTE ENERGY CO			23,092.000	1,533,078	66.390	1,533,078	1,616,365	15,125	25,753		(83,287)		(83,287)		L	09/04/2013
26441C-20-4	DUKE ENERGY HLDG CORP			23,037.000	1,589,783	69.010	1,589,783	1,619,312		36,378		(29,529)		(29,529)		L	09/04/2013
26483E-10-0	DUN AND BRADSTREET CORP			3,945.000	484,249	122.750	484,249	484,873				(624)		(624)		L	12/24/2013
26507#-11-7	DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME	0		27,706.000	6,841	0.247	6,841					3,588		3,588		A	11/01/2006
26507#-10-9	DUNCAN SYSTEMS CS (HANCOCK MEZZ)	0		88,243.000	21,810	0.247	21,810					11,439		11,439		A	11/01/2006
F2924U-10-6	EIFFAGE		D	7,144.000	411,972	57.667	411,972	393,170				9,554	5,921	3,633	9,248	U	11/18/2013
291011-10-4	EMERSON ELEC CO			6,815.000	478,277	70.180	478,277	455,432				22,844		22,844		L	12/11/2013

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
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	135,477.000	592,521	4.374	592,521	574,985				12,797		12,797	4,739	U	12/20/2013
29273R-10-9	ENERGY TRANSFER PARTNERS			32,550.000	1,863,488	57.250	1,863,488	1,681,512		29,458		181,976		181,976		L	09/23/2013
T3643A-14-5	ENI SPA		D	21,415.000	516,106	24.100	516,106	492,394		12,137		8,716	15,378	(6,662)	14,997	U	12/05/2013
G3157S-10-6	ENSCO PLC		R	18,718.000	1,070,295	57.180	1,070,295	1,075,930		32,757		(5,635)		(5,635)		L	05/16/2013
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			32,669.000	2,165,955	66.300	2,165,955	1,938,428		22,542		227,526		227,526		L	09/19/2013
G3205Z-10-2	ESURE GROUP PLC		D	75,813.000	313,664	4.137	313,664	299,300				4,615	3,207	1,408	9,750	U	09/19/2013
30161N-10-1	EXELON CORP COM			58,689.000	1,607,492	27.390	1,607,492	1,863,575		31,705		(256,083)		(256,083)		L	09/04/2013
30231G-10-2	EXXON MOBIL CORP			12,676.000	1,282,811	101.200	1,282,811	1,127,757		20,052		155,054		155,054		L	05/16/2013
316773-10-0	FIFTH THIRD BANCORP			22,582.000	474,899	21.030	474,899	466,665	2,710			8,234		8,234		L	12/20/2013
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		R	387,198.000	3,008,528	7.770	3,008,528	2,945,353				63,175	267,797	(204,621)		L	09/30/2013
H4407G-26-3	GAM HOLDINGS LTD CMN STK		D	13,929.000	271,736	19.509	271,736	251,599				10,191	344	9,848	9,945	U	10/14/2013
369604-10-3	GENERAL EL EC CO COM			16,859.000	472,558	28.030	472,558	449,906	3,709			22,651		22,651		L	12/11/2013
370334-10-4	GENERAL MLS INC			9,092.000	453,782	49.910	453,782	462,263				(8,482)		(8,482)		L	12/10/2013
38141G-10-4	GOLDMAN SA CHS GROUP INC			2,704.000	479,311	177.260	479,311	454,905				24,406		24,406		L	12/11/2013
406216-10-1	HALLIBURTON CO			26,151.000	1,327,163	50.750	1,327,163	1,066,483		10,460		260,681		260,681		L	05/16/2013
413875-10-5	HARRIS CORP.			69,581.000	4,857,450	69.810	4,857,450	3,848,226		43,722		1,009,224	14,352	994,872		L	12/20/2013
418056-10-7	HASBRO INC COM			8,798.000	483,978	55.010	483,978	459,871				24,107		24,107		L	12/19/2013
42809H-10-7	HESS CORP			44,813.000	3,719,479	83.000	3,719,479	3,214,173		19,308		505,306	235,517	269,788		L	09/30/2013
432589-10-9	HILLSHIRE BRANDS CO			81,763.000	2,734,155	33.440	2,734,155	2,515,175	26,634	15,213		218,979	459,738	(240,758)		L	10/01/2013
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	48,454.000	531,592	10.971	531,592	524,646		4,839		(12,177)	11,816	(23,993)	19,123	L	10/09/2013
N4578E-41-3	ING GROEP NV -CVA OTHER		D	45,598.000	634,597	13.917	634,597	536,513				83,712	15,505	68,207	14,372	L	12/05/2013
G47791-10-1	INGERSOLL-RAND PLC			8,098.000	498,837	61.600	498,837	494,515				4,321		4,321		L	12/24/2013
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			2,597.000	487,119	187.570	487,119	459,927				27,192		27,192		L	12/10/2013
460690-10-0	INTERPUBLIC GROUP OF COS INC			215,256.000	3,810,031	17.700	3,810,031	3,391,271		32,954		418,761	17,778	400,983		L	10/01/2013
B5337G-16-2	KBC GROUP NV		D	7,617.000	432,951	56.840	432,951	378,899				41,785		41,785	12,267	U	11/19/2013
493267-10-8	KEYCORP NEW COM			35,316.000	473,941	13.420	473,941	469,071				4,870		4,870		L	12/20/2013
494368-10-3	KIMBERLY-CLARK CORP			4,378.000	457,326	104.460	457,326	460,040				(2,714)		(2,714)		L	12/10/2013
494550-10-6	KINDER MORGAN ENERGY PRTNRS			24,053.000	1,940,115	80.660	1,940,115	1,948,459		32,472		(8,344)		(8,344)		L	09/19/2013
500255-10-4	KOHLS CORP			8,400.000	476,700	56.750	476,700	461,966				14,734		14,734		L	12/10/2013
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3		D	20,827.000	374,514	17.982	374,514	374,476				(5,646)	19,088	(24,733)	5,683	U	11/08/2013
502424-10-4	L-3 COMMUNICATIONS			4,502.000	481,084	106.860	481,084	470,974				10,110		10,110		L	12/19/2013
50540R-40-9	LABORATORY CORP AMER HLDGS			28,845.000	2,635,568	91.370	2,635,568	2,635,568					205,641	(205,641)		L	09/30/2013
F56196-18-5	LEGRAND		D	6,949.000	383,587	55.200	383,587	383,200				(11,524)	6,467	(17,991)	11,912	U	11/07/2013
534187-10-9	LINCOLN NA TL CORP IN COM			9,012.000	465,199	51.620	465,199	461,106				4,093		4,093		L	12/20/2013
G5533W-24-8	LLOYDS BANKING GROUP PLC		D	320,634.000	418,895	1.306	418,895	382,055				21,843	14,036	7,807	14,998	U	09/18/2013
539830-10-9	LOCKHEED MARTIN CORP			3,299.000	490,429	148.660	490,429	470,901				19,529		19,529		L	12/19/2013
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC		D	14,444.000	414,586	28.703	414,586	359,515	2,661			41,076	11,908	29,167	13,995	U	09/19/2013
W5650X-10-4	LOOMIS AB		D	16,909.000	401,492	23.744	401,492	372,479				34,835	7,812	27,023	(5,822)	U	09/19/2013
548661-10-7	LOWES COS INC USD0.50			9,712.000	481,230	49.550	481,230	459,972				21,257		21,257		L	12/10/2013
55616P-10-4	MACYS INC			8,887.000	474,566	53.400	474,566	461,271	2,222			13,294		13,294		L	12/10/2013
559080-10-6	MAGELLAN MIDSTREAM PARTNERS			17,479.000	1,105,896	63.270	1,105,896	953,058		9,745		152,839		152,839		L	09/24/2013
565849-10-6	MARATHON OIL CORP			32,896.000	1,161,229	35.300	1,161,229	1,070,668		15,641		90,561		90,561		L	05/16/2013
570759-10-0	MARKWEST ENERGY PARTNERS LP			14,184.000	937,988	66.130	937,988	980,473		12,056		(42,485)		(42,485)		L	09/25/2013
571903-20-2	MARRIOTT I NTL INC NEW CL A			9,869.000	487,134	49.360	487,134	471,339				15,795		15,795		L	12/19/2013
58933Y-10-5	MERCK & CO. INC.			9,326.000	466,766	50.050	466,766	461,387	4,103			5,380		5,380		L	12/10/2013
D5357W-10-3	MERCK KGAA ORD NPV		D	1,923.000	345,134	179.477	345,134	294,692				40,471		40,471	9,972	U	11/01/2013
999999-9M-9	METOKOTE CORP WARRANTS			94.110		0.000										U	11/22/2011
609207-10-5	MONDELEZ INTERNATIONAL INC			85,637.000	3,022,986	35.300	3,022,986	2,690,715	11,989			332,272	40,828	291,444		L	09/30/2013
61166W-10-1	MONSANTO CO			10,614.000	1,237,062	116.550	1,237,062	1,115,526		8,544		121,535		121,535		L	05/16/2013
61945C-10-3	MOSAIC COMPANY			101,013.000	4,774,885	47.270	4,774,885	4,650,418		32,392		124,467	98,055	26,411		L	08/15/2013
G6359F-10-3	NABORS INDUSTRIES LTD			178,088.000	3,025,715	16.990	3,025,715	2,795,150		14,051		230,565	208,275	22,290		L	09/30/2013
G6374M-10-9	NATIONAL EXPRESS GROUP PLC		D	74,326.000	338,780	4.558	338,780	312,757				18,527		18,527	7,496	U	12/02/2013
64110D-10-4	NETAPP INC			79,407.000	3,266,804	41.140	3,266,804	3,095,347		17,969		171,457	66,488	104,969		L	09/27/2013
65339F-10-1	NEXTERA ENERGY INC			19,928.000	1,706,235	85.620	1,706,235	1,596,399		33,546		109,836		109,836		L	09/04/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
655044-10-5	NOBLE ENER GY INC COM			19,586.000	1,334,002	68.110	1,334,002	1,097,776		6,947		236,226		236,226		L	05/16/2013
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	42,024.000	566,963	13.491	566,963	507,040				56,434	3,444	52,989	3,490	U	09/25/2013
655664-10-0	NORDSTROM INC			7,520.000	464,736	61.800	464,736	462,216				2,520		2,520		L	12/23/2013
655844-10-8	NORFOLK SOUTHERN CORP			14,406.000	1,337,309	92.830	1,337,309	1,106,042		18,785		231,267		231,267		L	05/16/2013
D5813Z-10-4	NORMA GROUP ORD		D	6,327.000	314,598	49.723	314,598	294,237				13,978		13,978	6,382	U	12/12/2013
664397-10-6	NORTHEAST UTILITIES			37,222.000	1,577,841	42.390	1,577,841	1,605,202		36,935		(27,362)		(27,362)		L	09/04/2013
62886N-10-8	NORTHERN CRANE SERVICES INC COMMON (HANC	O	C	3,215.000	103,675	32.247	103,675	18,851				44,475		44,475	(2,248)	U	10/04/2006
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	11,421.000	914,348	80.058	914,348	861,445				17,235		17,235	35,667	U	09/18/2013
674599-10-5	OCCIDENTAL PETROLEUM CORP			40,875.000	3,887,213	95.100	3,887,213	3,716,230	42,075	16,214		170,983	12,081	158,902		L	09/30/2013
68268N-10-3	ONEOK PARTNERS LP			18,544.000	976,342	52.650	976,342	962,422		13,444		13,919		13,919		L	09/16/2013
X3232T-10-4	OPAP SA		D	19,508.000	259,938	13.325	259,938	216,143				39,282		39,282	4,513	U	11/25/2013
68389X-10-5	ORACLE CORP COM			13,152.000	503,196	38.260	503,196	459,953				43,243		43,243		L	12/10/2013
69331C-10-8	P G & E CORP			35,600.000	1,433,968	40.280	1,433,968	1,606,436	16,198	27,351		(172,468)		(172,468)		L	09/04/2013
70175R-11-0	PARMALAT SPA WARRANTS		F	650.000	1,312	2.019	1,312	757				669		669		U	10/07/2005
718546-10-4	PHILLIPS 66			24,283.000	1,872,948	77.130	1,872,948	1,540,131		15,606		332,817		332,817		L	12/11/2013
726503-10-5	PLAINS ALL AMER PIPELINE LP			33,101.000	1,713,639	51.770	1,713,639	1,697,544		19,861		16,095		16,095		L	09/23/2013
729251-10-8	PLUM CREEK TIMBER CO INC COM			21,675.000	1,008,104	46.510	1,008,104	1,134,594		23,910		(126,490)		(126,490)		L	05/16/2013
73755L-10-7	POTASH CORP OF SASKATCHEWAN		I	26,561.000	875,451	32.960	875,451	1,081,419		15,804		(205,968)		(205,968)		L	05/16/2013
69351T-10-6	PPL CORP			51,078.000	1,536,937	30.090	1,536,937	1,616,165	18,771	32,034		(79,228)		(79,228)		L	09/04/2013
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			47,399.000	1,518,664	32.040	1,518,664	1,619,951		43,347		(101,287)		(101,287)		L	09/04/2013
F7607Z-16-5	PUBLICIS GROUPE		D	5,093.000	466,758	91.647	466,758	406,984				47,802	6,366	41,436	11,973	U	10/24/2013
74834L-10-0	QUEST DIAGNOSTICS INC			45,611.000	2,442,013	53.540	2,442,013	2,442,013		13,183			370,834	(370,834)		L	09/30/2013
754907-10-3	RAYONIER INC			19,183.000	807,604	42.100	807,604	1,125,638		27,240		(318,034)		(318,034)		L	05/16/2013
F77098-10-5	RENAULT SA COMMON STOCK		D	5,518.000	444,424	80.541	444,424	438,997				(4,887)	13,016	(17,903)	10,314	U	12/19/2013
F7782J-36-6	REXEL S.A.		D	17,581.000	462,103	26.284	462,103	439,579				8,842		8,842	13,682	U	12/17/2013
G75754-10-4	RIO TINTO CMN STK		D	10,053.000	567,695	56.470	567,695	494,277				53,803	9,411	44,392	19,614	U	12/02/2013
767204-10-0	RIO TINTO PLC ADR			26,142.000	1,475,193	56.430	1,475,193	1,152,480		22,121		322,713		322,713		L	05/16/2013
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	36,763.000	1,388,271	37.763	1,388,271	1,268,332		16,542		71,846		71,846	48,093	U	10/25/2013
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR		F	5,966.000	279,984	46.930	279,984	279,984					10,559	(10,559)		L	09/18/2013
X7568G-11-5	SANITEC CORPORATION		D	22,444.000	235,881	10.510	235,881	216,576				15,286		15,286	4,020	U	12/10/2013
F5548N-10-1	SANOFI S.A.		D	9,493.000	1,008,792	106.267	1,008,792	933,247				44,548	11	44,538	30,996	U	10/30/2013
806857-10-8	SCHLUMBERGER LTD			15,242.000	1,373,457	90.110	1,373,457	1,122,488	4,763	9,526		250,968		250,968		L	05/16/2013
G7945M-10-7	SEAGATE TECHNOLOGY			9,026.000	506,900	56.160	506,900	457,202				49,699		49,699		L	12/11/2013
816851-10-9	SEMPRA ENERGY			19,324.000	1,734,522	89.760	1,734,522	1,598,892	12,174	20,884		135,630		135,630		L	09/04/2013
G80797-10-6	SIG PLC		D	120,018.000	420,621	3.505	420,621	360,373		2,120		47,062	7,018	40,044	13,186	U	10/09/2013
832696-40-5	SMUCKER J M CO COM NEW			4,464.000	462,560	103.620	462,560	461,439				1,121		1,121		L	12/10/2013
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	9,024.000	524,987	58.177	524,987	449,893				58,654	9,030	49,624	16,440	U	09/18/2013
844741-10-8	SOUTHWEST AIRLINES CO			24,777.000	466,799	18.840	466,799	453,601				13,197		13,197		L	12/19/2013
847560-10-9	SPECTRA ENERGY CORP			36,670.000	1,306,185	35.620	1,306,185	1,136,492		28,007		169,693		169,693		L	05/16/2013
85571Q-10-2	STARZ			146,075.000	4,271,233	29.240	4,271,233	3,955,257				315,976	3,987	311,988		L	11/19/2013
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP			14,986.000	1,131,143	75.480	1,131,143	974,950		9,441		156,193		156,193		L	09/27/2013
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	14,191.000	437,489	30.829	437,489	357,918				76,712	13,288	63,424	2,859	U	09/18/2013
H8431B-10-9	SWISS RE LTD		D	6,071.000	560,101	92.258	560,101	528,962				32,088		32,088	(949)	U	12/12/2013
87612E-10-6	TARGET CORP			7,287.000	461,048	63.270	461,048	460,928				121		121		L	12/10/2013
G86954-10-7	TAYLOR WIMPEY PLC 25P		D	195,341.000	360,742	1.847	360,742	338,140				18,435		18,435	4,167	U	12/12/2013
877409-11-0	TAYLOR WIMPEY WARRANTS		F	837,100.000	1,079,357	1.289	1,079,357					579,692		579,692		U	06/01/2009
H84989-10-4	TE CONNECTIVITY LTD			77,180.000	4,253,390	55.110	4,253,390	3,749,000		33,393		504,390	3,364	501,026		L	12/12/2013
T92778-10-8	TELECOM ITALIA EUR0.55		D	552,338.000	548,748	0.994	548,748	471,135				67,105		67,105	10,508	U	12/02/2013
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG		D	42,229.000	349,135	8.268	349,135	320,407				17,795		17,795	10,933	U	09/18/2013
F9156M-10-8	THALES S.A.		D	6,583.000	424,522	64.488	424,522	362,431		2,074		50,247		50,247	11,844	U	10/03/2013
88732J-20-7	TIME WARNER CABLE INC			33,329.000	4,516,080	135.500	4,516,080	3,719,516		21,664		796,563	18,725	777,838		L	09/30/2013
887317-30-3	TIME WARNER INC			6,903.000	481,277	69.720	481,277	472,278				8,999		8,999		L	12/23/2013
89417E-10-9	TRAVELERS COS INC			5,195.000	470,355	90.540	470,355	463,595				6,761		6,761		L	12/23/2013
902494-10-3	TYSON FOODS INC CLASS A			13,557.000	453,617	33.460	453,617	459,009				(5,392)		(5,392)		L	12/19/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H89231-33-8	UBS AG CHF0.1		D	16,482.000	313,572	19.025	313,572	313,572				(12,232)	30,357	(42,589)	12,232	U	09/18/2013
907818-10-8	UNION PACIFIC CORP			7,310.000	1,228,080	168.000	1,228,080	1,098,882	5,775	10,819		129,198		129,198		L	05/16/2013
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			4,518.000	474,751	105.080	474,751	459,998				14,753		14,753		L	12/10/2013
91529Y-10-6	UNUM GROUP			13,446.000	471,686	35.080	471,686	462,405				9,280		9,280		L	12/19/2013
91913Y-10-0	VALERO ENERGY CORP			29,045.000	1,463,868	50.400	1,463,868	1,093,340		18,879		370,528		370,528		L	05/16/2013
BAS03L-XZ-4	VELO A-1 COMMON STOCK			119,539.000		0.000										U	02/04/2013
92553P-20-1	VIACOM INC NEW CL B			5,567.000	486,222	87.340	486,222	475,895				10,327		10,327		L	12/24/2013
F5879X-10-8	VINCI		D	10,326.000	678,990	65.755	678,990	589,956		6,497		70,820		70,820	18,214	U	10/15/2013
F97982-10-6	VIVENDI EUR5.50		D	24,186.000	638,377	26.394	638,377	568,567				52,770	5,944	46,826	17,040	U	10/22/2013
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK		D	353,988.000	1,389,523	3.925	1,389,523	1,194,319	22,798			145,454		145,454	49,750	U	09/18/2013
962166-10-4	WEYERHAEUSER CO			35,897.000	1,133,268	31.570	1,133,268	1,092,804		19,661		40,465		40,465		L	05/16/2013
96950F-10-4	WILLIAMS PARTNERS LP			19,291.000	981,140	50.860	981,140	965,141		16,928		16,000		16,000		L	09/12/2013
98389B-10-0	XCEL ENERGY INC			54,766.000	1,530,162	27.940	1,530,162	1,615,469	15,334	26,015		(85,307)		(85,307)		L	09/04/2013
G98290-10-2	XL GROUP PLC		R	14,901.000	474,448	31.840	474,448	451,561				22,886		22,886		L	12/11/2013
N9837R-10-5	ZIGGO N.V.		D	7,620.000	348,597	45.748	348,597	308,827				28,854	3,939	24,915	10,916	U	09/18/2013
H9870Y-10-5	ZURICH INSURANCE GROUP AG		D	2,340.000	680,148	290.662	680,148	603,982				51,714		51,714	24,452	L	11/01/2013
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		C	560,560.000	5,174,425	0.493	5,174,425	5,859,567				(1,284,546)		(1,284,546)	(245,775)	A	10/01/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					204,242,816	XXX	204,242,816	187,828,472	249,845	1,451,515		15,421,174	2,841,774	12,579,399	451,954	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	10,751,055	10.750	10,751,055	7,457,087				61,035		61,035		K	02/01/2001
02001@-10-3	ALLSTATE LIFE INSURANCE CO. OF NEW YORK			100,000.000	553,925,484	5,539.250	553,925,484	132,347,181				13,945,500		13,945,500		K	12/30/1999
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY			110,000.000	11,410,856	103.740	11,410,856	22,039,917				256,530		256,530		K	07/01/1999
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY			300,000.000	9,620,758	32.070	9,620,758	16,705,976				95,438		95,438		K	07/01/1999
53301#-10-1	LINCOLN BENEFIT LIFE CO.			25,000.000	332,472,959	13,298.918	332,472,959	178,851,294				8,530,136		8,530,136		K	12/31/1998
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			1,000.000	992,590	992.590	992,590	100,000				22,599		22,599		K	05/14/2001
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			1,000.000	15,593,735	15,593.740	15,593,735	14,164,696				58,551		58,551		K	04/01/2013
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					934,767,439	XXX	934,767,439	386,666,151				22,969,789		22,969,789		XXX	XXX
46429B-69-7	ISHARES MSCI USA MIN VOL			1,454,369.000	51,630,100	35.500	51,630,100	46,782,237		1,015,213		5,092,012		5,092,012		L	04/23/2013
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			2,525.000	291,158	115.310	291,158	230,918		2,904		60,240		60,240		L	04/16/2013
78462F-10-3	SPDR S&P 500 ETF TRUST			611,551.000	112,935,123	184.670	112,935,123	86,622,596	599,473	1,608,243		25,744,478		25,744,478		L	07/19/2013
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND			2,090,567.430	49,295,580	23.580	49,295,580	52,225,175		644,982		(2,929,595)		(2,929,595)		U	12/24/2013
464287-20-0	ISHARES CORE S&P 500 ETF			125,000.000	23,206,250	185.650	23,206,250	23,018,408		35,505		187,842		187,842		L	12/27/2013
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE			133,504.000	5,198,646	38.940	5,198,646	5,060,006		179,549		138,640		138,640		L	05/16/2013
9299999. Subtotal - Mutual Funds					242,556,856	XXX	242,556,856	213,939,340	599,473	3,486,397		28,293,617		28,293,617		XXX	XXX
9799999 - Total Common Stocks					1,381,567,110	XXX	1,381,567,110	788,433,963	849,318	4,937,912		66,684,580	2,841,774	63,842,805	451,954	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,399,208,750	XXX	1,400,884,091	807,216,012	1,001,890	6,258,592		66,690,624	2,858,516	63,672,957	475,299	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 54 , the total $ value (included in Column 8) of all such issues $ 74,294,729

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
912828-A2-6	TREASURY NOTE		12/27/2013	BANK MONTREAL / NESBITT BURNS		27,605,563	27,665,000	5,700
912828-A7-5	TREASURY NOTE		12/30/2013	GOLDMAN, SACHS & CO.		39,584,375	40,000,000	
0599999. Subtotal - Bonds - U.S. Governments						67,189,938	67,665,000	5,700
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/18/2013	DIRECT		32,575,027	32,575,027	
748149-AG-6	PROVINCE OF QUEBEC	A	02/06/2013	RBC DOMINION SECURITIES		14,938,500	15,000,000	
1099999. Subtotal - Bonds - All Other Governments						47,513,527	47,575,027	
47770V-AX-8	JOBSOHIO BEVERAGE-B		01/29/2013	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000	
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA		12/24/2013	BANK OF AMERICA/MERRILL LYNCH		878,900	940,000	21,398
3199999. Subtotal - Bonds - U.S. Special Revenues						5,878,900	5,940,000	21,398
00287Y-AK-5	ABBVIE INC		08/12/2013	EXCHANGE		4,976,796	5,000,000	26,667
00287Y-AL-3	ABBVIE INC		08/12/2013	EXCHANGE		4,969,919	5,000,000	38,667
024747-AC-1	ABC SUPPLY CO INC		10/23/2013	Various		9,708,500	9,850,000	177,664
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	F	03/05/2013	DEUTSCHE BANK SECURITIES		750,000	750,000	
00440E-AP-2	ACE INA HOLDINGS		03/06/2013	WELLS FARGO BROKERAGE SERVICES		19,932,200	20,000,000	
00507V-AC-3	ACTIVISION BLIZZARD INC		09/12/2013	Various		7,780,050	7,740,000	
00507V-AE-9	ACTIVISION BLIZZARD INC		09/12/2013	JPMORGAN CHASE & CO.		1,170,000	1,170,000	
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB		03/01/2013	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000	
00101J-AF-3	ADT CORP		08/01/2013	Various		25,030,212	25,825,000	238,518
00101J-AG-1	ADT CORP		08/08/2013	Various		11,959,111	14,160,000	116,523
00101J-AH-9	ADT CORP		05/24/2013	EXCHANGE		19,997,278	20,000,000	297,917
007903-AX-5	ADVANCED MICRO DEVICES		06/13/2013	EXCHANGE		1,265,785	1,260,000	30,975
008916-AL-2	AGRIUM INC	A	05/28/2013	BANK OF AMERICA		4,994,950	5,000,000	
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	11/12/2013	Various		655,100	658,392	
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	F	07/09/2013	DEUTSCHE BANK SECURITIES		339,900	341,608	
00912X-AJ-3	AIR LEASE CORP		03/08/2013	RBC DOMINION SECURITIES		2,030,000	2,000,000	10,028
009158-AT-3	AIR PRODUCTS & CHEMICALS		01/30/2013	J. P. MORGAN SECURITIES, INC.		16,930,810	17,000,000	
00928Q-AK-7	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		350,000	350,000	2,917
009363-AN-2	AIRGAS INC		02/11/2013	BANK OF AMERICA		9,983,300	10,000,000	
009363-AP-7	AIRGAS INC		02/11/2013	BANK OF AMERICA		19,978,200	20,000,000	
01741R-AF-9	ALLEGHENY TECHNOLOGIES		08/16/2013	J. P. MORGAN SECURITIES, INC.		5,316,300	5,500,000	35,005
018490-AQ-5	ALLERGAN INC		03/07/2013	GOLDMAN, SACHS & CO.		8,974,260	9,000,000	
018804-AQ-7	ALLIANT TECHSYSTEMS INC		12/23/2013	Various		6,820,700	6,770,000	41,405
00164V-AC-7	AMC NETWORKS INC		08/05/2013	Various		9,548,048	9,681,000	97,189
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS		03/05/2013	DEUTSCHE BANK SECURITIES		9,000,000	9,000,000	
023766-AA-6	AMER AIRLN 13-1 B PASS T ABS		03/05/2013	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000	
02377U-AA-2	AMERICAN AIRLINES 2013-2 ABS		07/24/2013	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
02376T-AA-6	AMERICAN AIRLINES INC ABS		11/21/2013	MORGAN STANLEY		8,000,000	8,000,000	
0258M0-DJ-5	AMERICAN EXPRESS CREDIT		07/24/2013	DEUTSCHE BANK SECURITIES		6,992,720	7,000,000	
02636P-AA-0	AMERICAN GILSONITE CO		04/04/2013	BANK OF AMERICA		1,065,000	1,000,000	12,139
03027X-AB-6	AMERICAN TOWER CORP		01/03/2013	J. P. MORGAN SECURITIES, INC.		11,902,200	12,000,000	
03027W-AJ-1	AMERICAN TOWER TRUST I ABS		03/06/2013	BARCLAYS BANK		20,000,000	20,000,000	
031652-BG-4	AMKOR TECHNOLOGY INC		08/16/2013	EXCHANGE		1,264,530	1,250,000	27,094
03232P-AB-4	AMSURG CORP		08/01/2013	Various		2,580,193	2,550,000	12,977
02587U-AB-6	AMXCA_12-5 ABS		12/18/2013	CREDIT SUISSE		18,017,578	18,000,000	2,360
032654-AH-8	ANALOG DEVICES INC		07/24/2013	ROYAL BANK OF SCOTLAND PLC		16,174,635	17,250,000	77,146
03674P-AK-9	ANTERO RESOURCES LLC		10/24/2013	JPMORGAN CHASE & CO.		800,000	800,000	
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.		4,981,550	5,000,000	
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		02/06/2013	J. P. MORGAN SECURITIES, INC.		498,750	500,000	
03938L-AP-9	ARCELORMITTAL	F	12/18/2013	Various		8,182,313	8,150,000	169,073
03938L-AU-8	ARCELORMITTAL	F	08/02/2013	BANK OF AMERICA		4,000,000	4,000,000	104,000
03938L-AX-2	ARCELORMITTAL	F	11/05/2013	Various		3,786,250	3,500,000	46,406
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/27/2013	VARIOUS		(16,047)		
039483-BH-4	ARCHER-DANIELS-MIDLAND C		02/08/2013	EXCHANGE		6,829,109	10,000,000	124,942
04269G-AD-4	ARRIS GROUP TERM LOAN B		04/26/2013	BANK OF AMERICA		3,990,000	4,000,000	
042735-BC-3	ARROW ELECTRONICS INC		02/12/2013	J. P. MORGAN SECURITIES, INC.		4,960,100	5,000,000	
045054-AB-9	ASHTEAD CAPITAL INC	R	12/11/2013	DEUTSCHE BANK AG		1,060,000	1,000,000	27,444
046353-AF-5	ASTRAZENECA PLC	F	12/19/2013	GOLDMAN, SACHS & CO.		4,879,300	5,000,000	26,000
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		02/21/2013	EXCHANGE		4,835,251	4,886,364	
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/25/2013	VARIOUS		(60)		
00206R-BH-4	AT&T INC		06/27/2013	EXCHANGE		40,195	64,000	92
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		05/07/2013	Various		626,063	625,000	
05070G-AE-8	AUDATEX NORTH AMERICA IN		10/17/2013	GOLDMAN, SACHS & CO.		2,922,000	2,900,000	21,550
05070G-AG-3	AUDATEX NORTH AMERICA INC		10/17/2013	GOLDMAN, SACHS & CO.		175,000	175,000	
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		10/10/2013	BANK OF AMERICA/MERRILL LYNCH		2,296,875	2,275,000	

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
054303-BA-9	AVON PRODUCTS INC		03/07/2013	GOLDMAN, SACHS & CO.		4,951,500	5,000,000	
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		02/25/2013	BARCLAYS BANK		990,000	1,000,000	
058498-AS-5	BALL CORP		11/18/2013	Various		7,085,000	7,500,000	18,500
06051G-EU-9	BANK OF AMERICA CORP		01/08/2013	BANK OF AMERICA		14,916,600	15,000,000	
067901-AQ-1	BARRICK GOLD CORPORATION	A	09/30/2013	EXCHANGE		3,427,792	4,000,000	67,422
06849R-AK-8	BARRICK NA FINANCE LLC		09/30/2013	EXCHANGE		6,522,949	8,000,000	189,111
055381-AS-6	BE AEROSPACE INC		12/23/2013	JPMORGAN CHASE & CO.		2,772,688	2,725,000	34,176
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	GOLDMAN, SACHS & CO.		4,993,850	5,000,000	
090613-AJ-9	BIOMET INC		06/27/2013	EXCHANGE		1,356,036	1,300,000	34,269
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		10/11/2013	BANK OF AMERICA		1,492,509	1,496,250	
05578M-AA-0	BMC SOFTWARE FINANCE INC		08/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,300,000	1,300,000	
097751-AY-7	BOMBARDIER INC	A	10/10/2013	BARCLAYS		2,005,000	2,000,000	9,903
097751-BF-7	BOMBARDIER INC	A	08/21/2013	Various		6,565,625	6,425,000	66,950
101137-AN-7	BOSTON SCIENTIFIC CORP		08/08/2013	BANK OF AMERICA		24,234,480	24,250,000	
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		04/08/2013	GOLDMAN, SACHS & CO.		740,644	748,125	
11042A-AA-2	BRITISH AIRWAYS PLC ABS	F	06/25/2013	CITIBANK		10,000,000	10,000,000	
111320-AF-4	BROADCOM CORP		05/17/2013	EXCHANGE		21,847,041	22,000,000	140,556
118230-AK-7	BUCKEYE PARTNERS LP		06/03/2013	BARCLAYS BANK		4,990,500	5,000,000	
120111-BJ-7	BUILDING MATERIALS CORP		03/08/2013	BANK OF AMERICA		1,090,000	1,000,000	37,083
127693-AE-9	CAESARS ENTERTAINMENT OP		08/08/2013	EXCHANGE		750,000	750,000	32,438
131347-CC-8	CALPINE CORP		10/29/2013	DEUTSCHE BANK AG		1,755,000	1,750,000	163
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		04/10/2013	EXCHANGE		1,718,079	1,730,143	
14149Y-AY-4	CARDINAL HEALTH INC		02/19/2013	BANK OF AMERICA		14,968,950	15,000,000	
14170T-AG-6	CAREFUSION CORP		03/06/2013	J. P. MORGAN SECURITIES, INC.		4,995,400	5,000,000	
14754D-AD-2	CASH AMERICA INTERNATION		05/22/2013	Various		1,948,750	1,950,000	2,268
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		06/27/2013	EXCHANGE		5,000,000	5,000,000	38,490
17305E-FK-6	CCCIT_13-A10 ABS		12/17/2013	BARCLAYS		30,060,938	30,000,000	26,767
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		04/24/2013	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000	
15089Q-AC-8	CELANESE US HOLDINGS LLC		08/21/2013	Various		4,137,500	4,000,000	42,920
151020-AJ-3	CELGENE CORP		08/01/2013	CITIBANK		3,978,080	4,000,000	
151020-AK-0	CELGENE CORP		08/01/2013	J. P. MORGAN SECURITIES, INC.		1,995,840	2,000,000	
151020-AL-8	CELGENE CORP		08/01/2013	J. P. MORGAN SECURITIES, INC.		4,957,350	5,000,000	
15135U-AJ-8	CENOVUS ENERGY INC	A	08/12/2013	J. P. MORGAN SECURITIES, INC.		14,866,800	15,000,000	
156700-AW-6	CENTURYLINK INC		11/13/2013	Various		9,581,875	9,500,000	11,797
15672W-AE-4	CEQUEL COM HLDG I/CAP OP		05/13/2013	Various		4,210,500	4,200,000	
12527G-AC-7	CF INDUSTRIES INC		05/20/2013	MORGAN STANLEY DEAN WITTER		14,986,050	15,000,000	
143108-AA-6	CGMS_13-4A CDO - CF - LOANS	E	10/18/2013	WELLS FARGO		3,560,000	4,000,000	
161571-FH-2	CHAIT_12-A2 ABS		12/17/2013	CREDIT SUISSE		9,995,313	10,000,000	485
161571-FJ-8	CHAIT_12-A3 ABS		12/17/2013	WELLS FARGO		15,070,898	15,000,000	1,646
161571-FL-3	CHAIT_12-A5 ABS		12/18/2013	CREDIT SUISSE		12,014,063	12,000,000	1,573
163893-AD-2	CHEMTURA CORP		11/21/2013	CITIGROUP GLOBAL MARKETS		3,041,250	3,000,000	51,510
165167-CX-1	CHESAPEAKE ENERGY CORP		03/19/2013	MESIROW FINANCIAL, INC.		1,257,813	1,250,000	
165167-CL-9	CHESAPEAKE ENERGY CORP		03/18/2013	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	
165258-AB-0	CHESAPEAKE OIL OP/FIN		07/22/2013	EXCHANGE		769,650	750,000	9,247
166764-AG-5	CHEVRON CORP		06/17/2013	BARCLAYS BANK		21,000,000	21,000,000	
166764-AH-3	CHEVRON CORP		06/17/2013	BARCLAYS BANK		15,750,000	15,750,000	
12543K-AE-4	CHS COMMUNITY HEALTH SYS INC TL EXTENDED		08/19/2013	VARIOUS		(14,443)		
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		03/19/2013	JEFFERIES & COMPANY, INC.		4,090,313	3,750,000	41,117
125509-BS-7	CIGNA CORPORATION		12/19/2013	WELLS FARGO		7,188,440	7,000,000	100,333
17275R-AE-2	CISCO SYSTEMS INC		12/19/2013	WELLS FARGO		9,777,761	8,646,000	153,358
172967-GL-9	CITIGROUP INC		02/14/2013	CITIBANK		14,964,450	15,000,000	
184496-AL-1	CLEAN HARBORS INC		05/22/2013	EXCHANGE		1,268,091	1,250,000	29,362
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		396,194	400,000	4,622
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		1,000,000	1,000,000	11,556
186108-CE-4	CLEVELAND ELECTRIC ILLUM		08/01/2013	CANTOR, FITZGERALD & CO.		4,613,532	4,470,000	37,678
191216-BE-9	COCA-COLA CO		12/30/2013	GOLDMAN, SACHS & CO.		4,846,800	5,000,000	27,556
191216-BG-4	COCA-COLA CO		10/29/2013	BANK OF AMERICA/MERRILL LYNCH		9,985,900	10,000,000	
19238V-AG-0	COGECO CABLE INC	A	04/18/2013	BANK OF AMERICA		250,000	250,000	
20030N-BH-3	COMCAST CORP		01/08/2013	GOLDMAN, SACHS & CO.		36,689,570	37,000,000	
14041N-DG-3	COMET_07-A1 ABS		12/18/2013	CREDIT SUISSE		9,932,031	10,000,000	662
201723-AK-9	COMMERCIAL METALS CO		05/24/2013	Various		2,291,250	2,300,000	677
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/03/2013	EXCHANGE		523,371	525,000	
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/03/2013	EXCHANGE		348,914	350,000	
205887-BN-1	CONAGRA FOODS INC		10/07/2013	EXCHANGE		10,901,935	11,000,000	105,264
205887-BR-2	CONAGRA FOODS INC		01/15/2013	BANK OF AMERICA		14,963,100	15,000,000	

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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
207597-EF-8	CONNECTICUT LIGHT & PWR		01/08/2013	BARCLAYS BANK		14,902,650	15,000,000	
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL		05/31/2013	Various		4,292,813	4,250,000	
212015-AL-5	CONTINENTAL RESOURCES		12/18/2013	Various		10,412,500	10,300,000	88,900
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		06/07/2013	BLAYLOCK ROBERT VAN, LLC		260,000	250,000	1,642
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE		09/17/2013	J. P. MORGAN SECURITIES, INC.		(20,000)		
223030-AP-5	COVIDIEN INTL FINANCE SA	F	05/13/2013	BANK OF AMERICA		4,988,650	5,000,000	
224044-CA-3	COX COMMUNICATIONS INC		04/24/2013	J. P. MORGAN SECURITIES, INC.		14,934,000	15,000,000	
224399-AR-6	CRANE CO		12/10/2013	CANTOR FITZGERALD		3,521,630	3,500,000	
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP		10/22/2013	CITIGROUP GLOBAL MARKETS		350,000	350,000	
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		12/10/2013	EXCHANGE		2,408,407	2,375,000	69,271
228189-AB-2	CROWN AMERICAS LLC		11/19/2013	EXCHANGE		7,622,153	7,875,000	122,063
228227-BD-5	CROWN CASTLE INTL CORP		08/19/2013	Various		3,807,500	3,950,000	69,110
228255-AH-8	CROWN CORK & SEAL CO INC		08/13/2013	JEFFERIES & COMPANY, INC.		2,027,833	1,831,000	22,881
126307-AF-4	CSC HOLDINGS LLC		11/20/2013	CREDIT SUISSE		8,640,000	8,000,000	15,000
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		11/21/2013	BARCLAYS		12,000,000	12,000,000	
12646R-AB-1	CST BRANDS INC		12/19/2013	EXCHANGE		9,690,740	9,808,000	65,387
23331A-BG-3	D.R. HORTON INC		06/06/2013	Various		1,980,000	2,000,000	33,250
23331A-BH-1	D.R. HORTON INC		07/31/2013	Various		4,023,750	4,000,000	
233851-BA-1	DAIMLER FINANCE NA LLC		07/24/2013	DEUTSCHE BANK SECURITIES		6,982,640	7,000,000	
235825-AB-2	DANA HOLDING CORP		08/14/2013	STIFEL NICOLAUS & CO, INC.		2,142,500	2,000,000	1,500
235825-AC-0	DANA HOLDING CORP		07/31/2013	CITIBANK		2,007,500	2,000,000	448
237264-AA-4	DARLING INTERNATIONAL INC		12/18/2013	Various		8,272,500	8,200,000	
23918K-AP-3	DAVITA INC		12/06/2013	OPPENHEIMER & CO., INC.		6,125,000	6,000,000	99,667
24821V-AA-6	DENALI BORROWER LLC		09/23/2013	CREDIT SUISSE		2,000,000	2,000,000	
24823U-AH-1	DENBURY RESOURCES INC		06/10/2013	Various		5,327,500	5,500,000	36,101
25389M-AD-1	DIGITALGLOBE INC		03/13/2013	MORGAN STANLEY DEAN WITTER		4,987,500	5,000,000	33,250
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		03/26/2013	MORGAN STANLEY DEAN WITTER		2,017,500	2,000,000	
25470X-AP-0	DISH DBS CORP		08/29/2013	EXCHANGE		1,850,000	1,850,000	31,450
25470X-AQ-8	DISH DBS CORP		09/04/2013	EXCHANGE		1,850,000	1,850,000	39,242
256141-AA-0	DOCTORS CO		10/08/2013	U.S. BANCORP			15,000,000	
262049-AA-7	DRILL RIGS HLDS INC	E	03/08/2013	DEUTSCHE BANK SECURITIES		5,100,000	5,000,000	156,181
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		12/19/2013	EXCHANGE		1,150,000	1,150,000	15,952
263534-CX-3	E.I. DU PONT DE NEMOURS		02/12/2013	GOLDMAN, SACHS & CO.		19,993,000	20,000,000	
269871-AA-7	EAGLE SPINCO INC		07/31/2013	Various		965,000	1,000,000	23,767
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		05/07/2013	BARCLAYS BANK		298,954	298,954	
278062-AD-6	EATON CORP		11/19/2013	EXCHANGE		9,969,842	10,000,000	18,889
291011-BE-3	EMERSON ELECTRIC CO		02/14/2013	J. P. MORGAN SECURITIES, INC.		14,934,750	15,000,000	
29271L-AA-2	ENDO FINANCE CO		12/11/2013	RBC DOMINION SECURITIES		350,000	350,000	
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/08/2013	Various		3,137,000	2,900,000	57,053
29265W-AA-6	ENEL SPA	F	09/17/2013	JPMORGAN CHASE & CO.		5,950,980	6,000,000	
29265N-AS-7	ENERGEN CORP		05/02/2013	BANK OF AMERICA		9,431,280	9,000,000	76,313
29273R-AS-8	ENERGY TRANSFER PARTNERS		01/14/2013	WELLS FARGO BROKERAGE SERVICES		20,978,790	21,000,000	
29364P-AN-3	ENTERGY NEW ORLEANS INC		06/18/2013	MORGAN STANLEY DEAN WITTER		9,968,700	10,000,000	
29379V-AZ-6	ENTERPRISE PRODUCTS OPER		03/11/2013	J. P. MORGAN SECURITIES, INC.		14,986,200	15,000,000	
29379V-BA-0	ENTERPRISE PRODUCTS OPER		03/11/2013	J. P. MORGAN SECURITIES, INC.		4,980,950	5,000,000	
29977H-AB-6	EP ENERGY/EP FINANCE INC		04/29/2013	WELLS FARGO		116,750	100,000	26
26885G-AB-5	ERA GROUP INC		06/10/2013	EXCHANGE		1,967,389	2,000,000	78,792
30219G-AD-0	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		30,751,433	31,000,000	355,983
30219G-AE-8	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		9,922,661	10,000,000	87,083
30219G-AF-5	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		9,801,429	10,000,000	169,000
315786-AA-1	FIDELITY & GUARANTY LIFE		05/29/2013	Various		5,591,950	5,490,000	14,485
316773-CP-3	FIFTH THIRD BANK		11/18/2013	GOLDMAN, SACHS & CO.		4,986,500	5,000,000	
337932-AC-1	FIRSTENERGY CORP		08/01/2013	Various		14,964,842	14,780,000	243,221
337932-AF-4	FIRSTENERGY CORP		02/28/2013	MORGAN STANLEY DEAN WITTER		19,985,200	20,000,000	
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS		11/18/2013	CREDIT SUISSE		15,000,000	15,000,000	
33938E-AQ-0	FLEXTRONICS INTERNATIONAL LTD	F	12/06/2013	BANK OF AMERICA/MERRILL LYNCH		2,940,000	3,000,000	44,708
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	11/27/2013	Various		10,378,163	10,575,000	47,865
30251G-AN-7	FMG RESOURCES AUG 2006	F	06/12/2013	Various		11,437,940	10,758,000	239,152
345397-WK-5	FORD MOTOR CREDIT CO LLC		08/01/2013	HSBC SECURITIES, INC.		7,925,280	8,000,000	
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	11/15/2013	EXCHANGE		2,700,209	2,722,500	
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2013	EXCHANGE		24,985,979	25,000,000	78,038
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2013	EXCHANGE		9,954,768	10,000,000	43,903
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2013	EXCHANGE		29,989,477	30,000,000	74,917
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		04/15/2013	Various		3,784,466	4,000,386	
35802X-AF-0	FRESENIUS MED CARE II		08/26/2013	Various		4,095,000	4,000,000	17,951

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358070-AA-8	FRESNILLO PLC	F	11/07/2013	CITIGROUP GLOBAL MARKETS		19,848,400	20,000,000	
35906A-AM-0	FRONTIER COMMUNICATIONS		03/08/2013	GOLDMAN, SACHS & CO.		1,035,000	1,000,000	11,479
35906A-AN-8	FRONTIER COMMUNICATIONS		04/15/2013	BANK OF AMERICA		1,691,875	1,625,000	2,642
302941-AM-1	FTI CONSULTING INC		11/26/2013	Various		9,616,362	9,350,000	98,433
364725-AY-7	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		394,896	400,000	
364725-AZ-4	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		792,688	800,000	
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	F	08/02/2013	STERNE AGEE & LEACH		17,156,413	14,695,000	
37045V-AC-4	GENERAL MOTORS CO		09/24/2013	CITIGROUP GLOBAL MARKETS		9,250,000	9,250,000	
36159R-AG-8	GEO GROUP INC		10/21/2013	EXCHANGE		7,931,428	7,900,000	22,493
36159R-AH-6	GEO GROUP INC		09/19/2013	WELLS FARGO		1,500,000	1,500,000	
373200-AY-0	GEORGIA GULF CORPORATION		08/16/2013	Various		8,358,750	8,800,000	98,109
373334-KA-8	GEORGIA POWER COMPANY		03/12/2013	J. P. MORGAN SECURITIES, INC.		4,967,450	5,000,000	
37331N-AD-3	GEORGIA-PACIFIC LLC		06/18/2013	J. P. MORGAN SECURITIES, INC.		24,999,250	25,000,000	
377372-AH-0	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.		4,949,600	5,000,000	
361841-AA-7	GLP CAPITAL LP		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		1,100,000	1,100,000	
361841-AC-3	GLP CAPITAL LP		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000	
361841-AE-9	GLP CAPITAL LP		11/26/2013	Various		5,758,125	5,850,000	25,083
380956-AD-4	GOLDCORP INC	A	05/02/2013	BANK OF AMERICA		5,035,850	5,000,000	24,153
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/16/2013	GOLDMAN, SACHS & CO.		19,936,800	20,000,000	
382550-BD-2	GOODYEAR TIRE & RUBBER		08/13/2013	Various		11,977,500	11,600,000	141,556
38869P-AK-0	GRAPHIC PACKAGING INTL		08/22/2013	Various		4,566,875	4,750,000	86,720
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		01/18/2013	DIRECT		2,908,456	2,910,446	
406216-BD-2	HALLIBURTON COMPANY		07/29/2013	ROYAL BANK OF SCOTLAND PLC		14,964,900	15,000,000	
406216-BE-0	HALLIBURTON COMPANY		07/29/2013	CITIBANK		4,989,700	5,000,000	
420088-AA-4	HAWK ACQUISITION SUB INC		04/12/2013	Various		5,876,313	5,875,000	992
197677-AG-2	HCA INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		3,347,500	3,250,000	56,233
428040-CN-7	HDTFS INC		10/15/2013	Various		2,451,250	2,350,000	3,741
428040-CP-2	HDTFS INC		03/14/2013	Various		5,566,964	5,300,000	127,520
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		05/07/2013	Various		4,073,277	4,039,614	
40419V-AJ-1	HEINZ (HJ) CO TLB-2		07/16/2013	J. P. MORGAN SECURITIES, INC.		5,022,500	5,000,000	
437076-BC-5	HOME DEPOT INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		3,979,240	4,000,000	
441060-AM-2	HOSPIRA INC		12/19/2013	Various		10,494,424	10,030,000	191,239
441060-AN-0	HOSPIRA INC		08/07/2013	MORGAN STANLEY DEAN WITTER		17,690,183	17,750,000	
44266R-AC-1	HOWARD HUGHES MEDICAL IN		07/16/2013	GOLDMAN, SACHS & CO.		27,942,040	28,000,000	
44614T-AC-6	HUNT_12-2 ABS		12/17/2013	WELLS FARGO		10,004,688	10,000,000	708
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		04/17/2013	J. P. MORGAN SECURITIES, INC.		497,500	500,000	
44919P-AC-6	IAC/INTERACTIVECORP		12/11/2013	BANK OF AMERICA/MERRILL LYNCH		4,191,250	4,500,000	58,649
459200-HK-0	IBM CORP		02/05/2013	HSBC SECURITIES, INC.		42,803,060	43,000,000	
451102-AV-9	ICAHN ENTERPRISES/FIN		07/29/2013	JEFFERIES & COMPANY, INC.		1,500,000	1,500,000	
455434-BQ-2	INDIANAPOLIS PWR & LIGHT		06/03/2013	J. P. MORGAN SECURITIES, INC.		3,494,400	3,500,000	
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		09/30/2013	EXCHANGE		2,947,811	2,940,016	
45687A-AH-5	INGERSOLL-RAND GL HLD CO	F	06/17/2013	BANK OF AMERICA		19,963,000	20,000,000	
457030-AJ-3	INGLES MARKET INC		12/18/2013	EXCHANGE		4,000,000	4,000,000	1,917
458140-AM-2	INTEL CORP		01/17/2013	Various		4,943,250	5,000,000	13,875
45824T-AC-9	INTELSAT JACKSON HLDG	E	02/13/2013	EXCHANGE		3,047,196	3,000,000	71,292
45824T-AN-5	INTELSAT JACKSON HLDG	F	08/02/2013	Various		3,351,500	3,400,000	9,472
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN	F	11/27/2013	EXCHANGE		5,701,842	5,703,097	
46284P-AP-9	IRON MOUNTAIN INC		08/06/2013	Various		7,726,250	8,000,000	152,375
46284P-AQ-7	IRON MOUNTAIN INC		08/22/2013	Various		11,733,750	11,750,000	8,750
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/01/2013	Various		175,295	863	
464592-AQ-7	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		7,887,800	7,845,000	122,905
476556-DB-8	JERSEY CENTRAL PWR & LT		08/14/2013	BARCLAYS BANK		13,927,340	14,000,000	
46625H-JJ-0	JPMORGAN CHASE & CO		12/18/2013	JPMORGAN CHASE & CO.		4,706,350	5,000,000	24,375
485134-BN-9	KANSAS CITY POWER & LT		03/11/2013	BANK OF AMERICA		14,985,900	15,000,000	
487836-BL-1	KELLOGG CO		02/11/2013	DEUTSCHE BANK SECURITIES		14,908,500	15,000,000	
489170-AD-2	KENNAMETAL INC		02/06/2013	BANK OF AMERICA		13,025,090	13,000,000	89,953
49327M-2A-1	KEY BANK NA		01/29/2013	KEYBANK NATIONAL ASSOCIATION		14,985,600	15,000,000	
494550-BP-0	KINDER MORGAN ENER PART		07/29/2013	BANK OF AMERICA		2,371,375	2,500,000	53,819
494550-BQ-8	KINDER MORGAN ENER PART		02/21/2013	ROYAL BANK OF SCOTLAND PLC		9,973,000	10,000,000	
494550-BS-4	KINDER MORGAN ENER PART		07/29/2013	BANK OF AMERICA		4,985,300	5,000,000	
500760-AZ-9	KRAFT FOODS GROUP INC		01/29/2013	EXCHANGE		17,846,906	18,000,000	92,750
501044-CX-7	KROGER CO		12/19/2013	SEAPORT GROUP		4,985,550	5,000,000	458
513075-BB-6	LAMAR MEDIA CORP		08/15/2013	BARCLAYS BANK		2,326,188	2,275,000	7,054
513075-BE-0	LAMAR MEDIA CORP		11/21/2013	Various		9,259,735	9,388,000	111,449
521865-AT-2	LEAR CORP		11/20/2013	Various		12,753,500	13,150,000	177,802

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526057-BJ-2	LENNAR CORP		01/24/2013	EXCHANGE		525,000	525,000	6,858
526057-BN-3	LENNAR CORPORATION		11/20/2013	Various		3,528,831	3,750,000	31,701
52736R-BB-7	LEVI STRAUSS & CO		08/20/2013	DEUTSCHE BANK AG		3,493,750	3,250,000	67,460
52736R-BD-3	LEVI STRAUSS & CO		06/13/2013	EXCHANGE		1,077,545	1,000,000	8,021
53079E-BE-3	LIBERTY MUTUAL GROUP INC		10/31/2013	BANK OF AMERICA/MERRILL LYNCH		12,991,420	13,000,000	210,257
53219L-AL-3	LIFEPOINT HOSPITALS INC.		11/21/2013	BARCLAYS		2,500,000	2,500,000	
53219L-AK-5	LIFEPOINT HOSPITALS INC		09/30/2013	Various		(232,500)		
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		03/20/2013	CITIBANK		1,672,088	1,665,000	
501889-AA-7	LKQ CORP		08/07/2013	BANK OF AMERICA		1,653,750	1,750,000	21,474
50247V-AA-7	LYB INTL FINANCE BV	F	07/11/2013	MORGAN STANLEY DEAN WITTER		5,920,680	6,000,000	
55181W-AA-2	LYNX I CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		600,000	600,000	
570535-AM-6	MARKEL CORPORATION		03/05/2013	WELLS FARGO BROKERAGE SERVICES		7,487,925	7,500,000	
570506-AQ-8	MARKWEST ENERGY PART/FIN		12/19/2013	BANK OF AMERICA/MERRILL LYNCH		5,050,000	5,000,000	98,542
570506-AR-6	MARKWEST ENERGY PART/FIN		01/07/2013	BARCLAYS BANK		500,000	500,000	
571903-AL-7	MARRIOTT INTERNATIONAL INC		09/24/2013	DEUTSCHE BANK AG		8,942,310	9,000,000	
574599-BH-8	MASCO CORP		07/09/2013	MORGAN STANLEY DEAN WITTER		947,250	900,000	17,404
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		07/01/2013	EXCHANGE		4,719,407	8,886,590	137,947
577081-AY-8	MATTEL INC		03/04/2013	BANK OF AMERICA		8,983,080	9,000,000	
57772K-AB-7	MAXIM INTEGRATED PRODUCT		03/11/2013	J. P. MORGAN SECURITIES, INC.		19,775,800	20,000,000	
58155Q-AG-8	MCKESSON CORP		03/05/2013	J. P. MORGAN SECURITIES, INC.		9,987,800	10,000,000	
58404J-AK-4	MEDASSETS INC TERM B LOAN		01/09/2013	J. P. MORGAN SECURITIES, INC.		497,500	500,000	
58446V-AG-6	MEDIACOM BRDBND LLC/CORP		12/18/2013	Various		8,252,744	8,000,000	68,354
58445M-AP-7	MEDIACOM LLC/US		08/19/2013	Various		4,149,805	3,950,000	4,097
585055-AZ-9	MEDTRONIC INC		03/19/2013	DEUTSCHE BANK SECURITIES		18,955,350	19,000,000	
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS		12/17/2013	CITIGROUP GLOBAL MARKETS		15,026,367	15,000,000	1,229
59001A-AQ-5	MERITAGE HOMES CORP		10/22/2013	BANK OF AMERICA/MERRILL LYNCH		2,117,500	2,000,000	9,333
59001A-AT-9	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		310,000	310,000	2,713
59217G-AX-7	MET LIFE GLOB FUNDING I		01/03/2013	J. P. MORGAN SECURITIES, INC.		14,992,350	15,000,000	
591709-AM-2	METROPCS WIRELESS INC		03/08/2013	DEUTSCHE BANK SECURITIES		2,012,500	2,000,000	
591709-AP-5	METROPCS WIRELESS INC		08/13/2013	Various		9,635,000	9,500,000	130,844
591894-BY-5	METROPOLITAN EDISON		03/12/2013	MITSUBISHI UFJ SECURITIES (USA)		8,487,930	8,500,000	
59317A-AA-9	MEZZ 2006-C4 A CMBS		09/01/2013	SCHEDULED PAY UP		6	6	
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		01/11/2013	Various		1,977,500	2,000,000	
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		01/07/2013	BANK OF AMERICA		2,487,500	2,500,000	
552953-CA-7	MGM RESORTS INTL		03/12/2013	Various		2,608,750	2,500,000	33,033
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		02/14/2013	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000	
59565X-AA-8	MIDCONTINENT COMM & FIN		08/21/2013	Various		5,052,500	5,000,000	19,444
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		10/01/2013	RBC DOMINION SECURITIES		5,000,000	5,000,000	
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/13/2013	BANK OF AMERICA		3,010,000	3,000,000	
61746B-DJ-2	MORGAN STANLEY		02/20/2013	MORGAN STANLEY DEAN WITTER		17,934,660	18,000,000	
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		03/15/2013	VARIOUS		(49,750)		
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		07/31/2013	SCHEDULED PAY UP		30,244	30,244	
629568-AX-4	NABORS INDUSTRIES INC		01/31/2013	Various		7,183,860	7,000,000	123,333
63530Q-AE-9	NATIONAL CINEMEDIA LLC		08/02/2013	CITIBANK		1,040,000	1,000,000	18,667
636180-BL-4	NATIONAL FUEL GAS CO		02/12/2013	Various		4,986,650	5,000,000	
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS	E	10/16/2013	STERNE AGEE CLEARING INC.		4,330,575	9,623,500	
63946C-AD-0	NBCUNIVERSAL ENTERPRISE		03/20/2013	J. P. MORGAN SECURITIES, INC.		9,994,300	10,000,000	3,838
628865-AA-5	NCR CORP		12/05/2013	JPMORGAN CHASE & CO.		300,000	300,000	
628865-AC-1	NCR CORP		12/05/2013	JPMORGAN CHASE & CO.		1,500,000	1,500,000	
62886E-AH-1	NCR CORP		11/27/2013	Various		10,065,268	10,200,000	144,814
62886E-AJ-7	NCR CORP		08/16/2013	Various		9,123,728	9,280,000	83,639
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/26/2013	VARIOUS		163,750		
651290-AP-3	NEWFIELD EXPLORATION CO		03/14/2013	STERNE AGEE & LEACH		941,719	875,000	6,848
651290-AQ-1	NEWFIELD EXPLORATION CO		03/14/2013	STERNE AGEE & LEACH		1,552,500	1,500,000	18,281
651587-AF-4	NEWMARKET CORP		04/30/2013	EXCHANGE		19,967,006	20,000,000	296,111
65157Y-AE-9	NEWMK_13-1 CDO - CF - LOANS	E	10/30/2013	JEFFERIES & COMPANY, INC.		4,725,000	4,500,000	
652482-CG-3	NEWS AMERICA INC		01/18/2013	EXCHANGE		19,862,212	20,000,000	206,667
65339K-AG-5	NEXTERA ENERGY CAPITAL		06/03/2013	ROYAL BANK OF SCOTLAND PLC		9,999,900	10,000,000	
665228-C*-1	NICOR GAS FIRST MORTGAGE BOND 2.86% SERI		02/21/2013	Various		4,994,184	5,000,000	7,944
654090-BA-9	NIELSEN FINANCE LLC	R	08/29/2013	EXCHANGE		993,133	1,000,000	18,500
654106-AC-7	NIKE INC		04/23/2013	BANK OF AMERICA		9,983,000	10,000,000	
655844-BL-1	NORFOLK SOUTHERN CORP		05/24/2013	EXCHANGE		4,951,851	5,000,000	39,916
665772-CX-3	NORTHERN STATES PWR-MINN		05/13/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,981,700	10,000,000	
666807-BG-6	NORTHROP GRUMMAN CORP		05/28/2013	J. P. MORGAN SECURITIES, INC.		9,946,200	10,000,000	
629377-BS-0	NRG ENERGY INC		08/05/2013	BANK OF AMERICA		2,190,000	2,000,000	36,313

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629377-BU-5	NRG ENERGY INC		12/16/2013	Various		11,007,586	10,525,000	242,493
67020Y-AD-2	NUANCE COMMUNICATIONS		03/14/2013	MORGAN STANLEY DEAN WITTER		3,060,000	3,000,000	15,229
670346-AM-7	NUCOR CORP		07/24/2013	CITIBANK		25,331,241	25,350,000	
670346-AN-5	NUCOR CORP		07/24/2013	CITIBANK		27,970,320	28,000,000	
629470-AN-8	NXP BV/NXP FUNDING LLC	F	04/05/2013	Various		4,014,688	3,950,000	4,792
682680-AQ-6	ONEOK INC		07/25/2013	Various		5,818,890	6,000,000	126,792
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		06/11/2013	EXCHANGE		4,557,694	4,642,684	
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		01/28/2013	LEHMAN BROTHERS INC.		(18,356)		
694308-HC-4	PACIFIC GAS & ELECTRIC		06/12/2013	BANK OF AMERICA		9,949,300	10,000,000	
695156-AQ-2	PACKAGING CORP OF AMERICA		10/15/2013	BANK OF AMERICA/MERRILL LYNCH		14,960,250	15,000,000	
704549-AF-1	PEABODY ENERGY CORP		07/17/2013	Various		1,492,250	1,400,000	44,384
704549-AM-6	PEABODY ENERGY CORP		03/13/2013	BANK OF AMERICA		681,688	650,000	13,880
709629-AF-6	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		14,966,679	15,000,000	168,938
709629-AJ-8	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		19,773,128	20,000,000	390,417
709629-AL-3	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		2,991,089	3,000,000	11,550
713448-CK-2	PEPSICO INC		07/25/2013	BANK OF AMERICA		11,986,680	12,000,000	
714294-AC-9	PERRIGO CO LTD	E	11/05/2013	HSBC SECURITIES, INC.		2,987,490	3,000,000	
71654Q-BG-6	PETROLEOS MEXICANOS	F	09/04/2013	EXCHANGE		14,960,679	15,000,000	49,583
71654Q-BH-4	PETROLEOS MEXICANOS	F	09/04/2013	EXCHANGE		994,859	1,000,000	6,229
717081-DH-3	PFIZER INC		05/28/2013	GOLDMAN, SACHS & CO.		2,093,301	2,100,000	
718546-AC-8	PHILLIPS 66		01/30/2013	EXCHANGE		19,956,000	20,000,000	284,278
718546-AJ-3	PHILLIPS 66		01/30/2013	EXCHANGE		9,998,491	10,000,000	72,931
72650R-BD-3	PLAINS ALL AMER PIPELINE		08/08/2013	J. P. MORGAN SECURITIES, INC.		22,453,200	22,500,000	
69349L-AM-0	PNC BANK NA		07/22/2013	MORGAN STANLEY DEAN WITTER		4,986,000	5,000,000	
69353X-AA-3	PNK FINANCE CORP		12/18/2013	Various		9,095,000	9,000,000	57,552
74005P-BF-0	PRAXAIR INC		02/13/2013	BANK OF AMERICA		9,965,200	10,000,000	
744320-BY-0	PRUDENTIAL FINANCIAL INC		08/12/2013	ROYAL BANK OF SCOTLAND PLC		4,997,700	5,000,000	
744448-CH-2	PUBLIC SERVICE COLORADO		03/19/2013	J. P. MORGAN SECURITIES, INC.		3,981,480	4,000,000	
745867-AM-3	PULTE HOMES INC		08/19/2013	BANK OF AMERICA/MERRILL LYNCH		1,155,000	1,100,000	16,122
745867-AP-6	PULTE HOMES INC		12/16/2013	Various		8,118,750	8,750,000	96,068
693656-AA-8	PVH CORP		11/21/2013	Various		3,295,250	3,400,000	59,325
69368H-AC-7	PVH CORP. TRANCHE B TL		03/04/2013	BARCLAYS BANK		995,000	1,000,000	
74819R-AP-1	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		2,617,377	2,575,000	64,572
747262-AH-6	QVC INC		02/13/2013	EXCHANGE		12,100,772	12,000,000	70,042
747262-AK-9	QVC INC		08/29/2013	EXCHANGE		22,992,906	23,000,000	450,017
75281A-AQ-2	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		3,958,275	3,900,000	53,625
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2013	SCHEDULED PAY UP		720	720	
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		11/27/2013	EXCHANGE		2,196,216	2,196,216	
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		08/15/2013	Various		4,668,998	4,677,000	92,898
77340R-AP-2	ROCKIES EXPRESS PIPELINE		01/10/2013	BANK OF AMERICA		750,000	750,000	
772739-AL-2	ROCK-TENN CO		03/28/2013	EXCHANGE		5,989,597	6,000,000	22,050
772739-AQ-1	ROCK-TENN CO		03/28/2013	EXCHANGE		4,948,767	5,000,000	15,000
775109-AW-1	ROGERS COMMUNICATIONS IN	A	02/28/2013	J. P. MORGAN SECURITIES, INC.		14,976,750	15,000,000	
775109-AX-9	ROGERS COMMUNICATIONS IN	A	02/28/2013	J. P. MORGAN SECURITIES, INC.		4,952,750	5,000,000	
775109-AY-7	ROGERS COMMUNICATIONS INC	A	09/25/2013	JPMORGAN CHASE & CO.		11,977,560	12,000,000	
775109-AZ-4	ROGERS COMMUNICATIONS INC	A	09/25/2013	JPMORGAN CHASE & CO.		3,976,040	4,000,000	
777779-AE-9	ROSETTA RESOURCES INC		11/07/2013	WELLS FARGO		1,600,000	1,600,000	
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		05/01/2013	BARCLAYS BANK		3,275,000	3,250,000	
78355H-JU-4	RYDER SYSTEM INC		02/19/2013	MIZUHO INTERNATIONAL PLC		29,966,700	30,000,000	
785592-AA-4	SABINE PASS LIQUEFACTION		04/10/2013	Various		8,531,250	8,200,000	57,031
785592-AB-2	SABINE PASS LIQUEFACTION		04/29/2013	CREDIT AGRICOLE		103,000	100,000	250
785592-AC-0	SABINE PASS LIQUEFACTION LLC		11/18/2013	MORGAN STANLEY		5,015,000	5,000,000	
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		08/20/2013	Various		6,397,500	6,250,000	60,175
79586K-AC-5	SAMARCO MINERACAO SA	F	10/21/2013	HSBC SECURITIES, INC.		14,831,850	15,000,000	
80007P-AN-9	SANDRIDGE ENERGY INC		03/22/2013	Various		1,321,875	1,250,000	3,125
78388J-AQ-9	SBA COMMUNICATIONS CORP		08/13/2013	Various		6,132,740	6,000,000	105,313
78401F-AG-2	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE		350,000	350,000	9,895
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		10/10/2013	J. P. MORGAN SECURITIES, INC.		(60,000)		
81180W-AG-6	SEAGATE HDD CAYMAN	F	12/09/2013	Various		13,174,375	13,750,000	178,752
81211K-AS-9	SEALED AIR CORP		12/12/2013	BANK OF AMERICA/MERRILL LYNCH		3,034,500	2,800,000	8,089
81211K-AU-4	SEALED AIR CORP		08/12/2013	Various		11,960,000	12,000,000	71,458
816752-AC-3	SEMINOLE HARD ROCK ENT I		08/01/2013	Various		2,911,000	2,900,000	26,764
81725W-AG-8	SENSATA TECHNOLOGIES BV	F	04/10/2013	Various		8,063,750	8,000,000	
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/11/2013	EXCHANGE		944,980	943,523	
78413H-AA-7	SES SA	F	03/26/2013	BANK OF AMERICA		2,985,540	3,000,000	

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822538-AA-2	SHELF DRILL HOLD LTD	F	11/20/2013	JEFFERIES & COMPANY, INC.		2,426,250	2,250,000	13,836
822582-AX-0	SHELL INTERNATIONAL FIN	F	08/07/2013	BARCLAYS BANK		8,981,100	9,000,000	
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		09/01/2013	Various		64,646	497,480	
827048-AQ-2	SILGAN HOLDINGS INC		09/10/2013	BANK OF AMERICA/MERRILL LYNCH		3,339,375	3,350,000	519
829259-AP-5	SINCLAIR TELEVISION GROUP INC		09/26/2013	DEUTSCHE BANK AG		450,000	450,000	
82967N-AJ-7	SIRIUS XM RADIO INC		08/01/2013	Various		937,500	1,000,000	9,444
82967N-AL-2	SIRIUS XM RADIO INC		05/29/2013	Various		2,628,250	2,650,000	1,638
82967N-AQ-1	SIRIUS XM RADIO INC		09/19/2013	JPMORGAN CHASE & CO.		600,000	600,000	
83001A-AA-0	SIX FLAGS ENTERTAINMENT		01/11/2013	BARCLAYS BANK		1,015,000	1,000,000	3,646
832248-AV-0	SMITHFIELD FOODS INC		08/09/2013	BANK OF AMERICA		7,625,000	7,000,000	99,927
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/06/2013	BANK OF AMERICA		16,000,000	16,000,000	
842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY		12/20/2013	JPMORGAN CHASE & CO.		7,709,923	7,775,000	63,496
843877-AJ-0	SOUTHERN STATES COOP INC		08/07/2013	BANK OF MONTREAL		3,395,000	3,500,000	
845467-AH-2	SOUTHWESTERN ENERGY CO		01/15/2013	EXCHANGE		24,941,122	25,000,000	341,667
84755T-AE-7	SPECTRA ENERGY CAPITAL		02/25/2013	MORGAN STANLEY DEAN WITTER		19,935,400	20,000,000	
852060-AD-4	SPRINT CAPITAL CORP		07/01/2013	Various		6,984,688	6,975,000	133,442
85207U-AA-3	SPRINT CORP		09/04/2013	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
85207U-AG-0	SPRINT CORP		12/09/2013	BANK OF AMERICA/MERRILL LYNCH		2,300,000	2,300,000	
852061-AS-9	SPRINT NEXTEL CORP		08/20/2013	Various		6,662,500	7,000,000	101,000
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		01/18/2013	DIRECT		23,803,783	23,729,612	
85375C-BD-2	STANDARD PACIFIC CORP		08/19/2013	Various		11,482,500	11,450,000	9,375
855244-AD-1	STARBUCKS CORP		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		4,998,200	5,000,000	
85571N-AB-5	STARZ LLC/STARZ FIN CORP		02/18/2013	EXCHANGE		1,850,000	1,850,000	39,826
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS	E	11/18/2013	CREDIT SUISSE		962,500	1,000,000	
858119-AT-7	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		750,000	750,000	22,076
858119-AV-2	STEEL DYNAMICS INC		09/19/2013	Various		3,205,000	3,125,000	48,277
858119-AZ-3	STEEL DYNAMICS INC		11/29/2013	EXCHANGE		4,873,267	4,850,000	31,121
86176Y-20-1	STNTWR_6 CDO - CF - LOANS	E	11/18/2013	CREDIT SUISSE		6,991,600	7,264,000	
864486-AG-0	SUBURBAN PROPANE PARTNRS		08/07/2013	BANK OF AMERICA		2,150,000	2,000,000	4,507
867363-AX-1	SUNGARD DATA SYSTEMS INC		07/31/2013	EXCHANGE		400,000	400,000	6,625
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		01/11/2013	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		03/08/2013	EXCHANGE		2,075,482	2,114,055	
86765B-AL-3	SUNOCO LOGISTICS PARTNER		01/07/2013	J. P. MORGAN SECURITIES, INC.		12,996,620	13,000,000	
87425E-AM-5	TALISMAN ENERGY	A	03/04/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		8,665,767	8,298,000	31,118
87612B-AK-8	TARGA RESOURCES PARTNERS		12/11/2013	Various		3,954,577	3,750,000	26,828
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		11/07/2013	EXCHANGE		3,905,345	3,980,000	3,483
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		03/20/2013	BANK OF AMERICA		2,956,500	3,000,000	
87243Q-AA-4	TENET HEALTHCARE CORP		09/13/2013	BANK OF AMERICA/MERRILL LYNCH		1,200,000	1,200,000	
88033G-BU-3	TENET HEALTHCARE CORP		07/03/2013	EXCHANGE		998,840	1,000,000	4,222
88033G-CA-6	TENET HEALTHCARE CORP		12/19/2013	EXCHANGE		1,386,154	1,400,000	33,858
88033G-BY-5	TENET HEALTHCARE CORPORATION		12/19/2013	Various		3,771,583	4,000,000	76,500
881609-AZ-4	TESORO CORP		03/14/2013	STERNE AGEE & LEACH		2,356,475	2,255,000	57,910
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		06/07/2013	J. P. MORGAN SECURITIES, INC.		1,664,025	1,650,000	
872540-AP-4	TJX COS INC		04/29/2013	DEUTSCHE BANK SECURITIES		4,995,550	5,000,000	
87264A-AD-7	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		100,000	100,000	1,437
87264A-AF-2	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		1,125,000	1,125,000	15,946
87264A-AG-0	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		495,000	500,000	7,292
87264A-AJ-4	T-MOBILE USA INC		11/19/2013	Various		7,547,750	7,500,000	542
88947E-AK-6	TOLL BROS FINANCE CORP		08/21/2013	Various		5,896,875	5,750,000	7,670
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		11/12/2013	CITIGROUP GLOBAL MARKETS		2,999,550	3,000,000	
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		05/09/2013	EXCHANGE		819,399	818,027	
89352H-AJ-8	TRANS-CANADA PIPELINES	A	06/28/2013	DEUTSCHE BANK SECURITIES		1,500,000	1,500,000	
893647-AR-8	TRANSDIGM INC		08/07/2013	EXCHANGE		1,038,843	1,000,000	17,111
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		02/28/2013	EXCHANGE		4,418,879	4,425,007	
89417E-AJ-8	TRAVELERS COS INC		07/25/2013	MORGAN STANLEY DEAN WITTER		4,987,100	5,000,000	
87264M-AK-5	TRW AUTOMOTIVE INC		11/18/2013	JPMORGAN CHASE & CO.		9,977,400	10,000,000	
872882-AC-9	TSMC GLOBAL LTD	F	03/27/2013	GOLDMAN, SACHS & CO.		34,976,550	35,000,000	
87305Q-CE-9	TTX COMPANY		09/19/2013	CITIGROUP GLOBAL MARKETS		14,999,850	15,000,000	
899745-AA-1	TUNICA-BILOXI GAMING AU		02/15/2013	STERNE AGEE & LEACH		887,500	1,000,000	24,000
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		05/30/2013	DEUTSCHE BANK SECURITIES		1,976,741	1,955,556	
903914-AA-7	ULTRA PETROLEUM CORP		12/06/2013	GOLDMAN, SACHS & CO.		1,800,000	1,800,000	
907818-DQ-8	UNION PACIFIC CORP		12/19/2013	Various		8,505,020	9,223,500	74,569
907818-DS-4	UNION PACIFIC CORP		09/30/2013	Various		3,079,025	3,998,000	
909218-AB-5	UNIT CORP		04/01/2013	Various		2,250,637	2,250,000	26,086
909319-AA-3	UNITED AIR 2013-1 A PTT ABS		08/01/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		12,000,000	12,000,000	

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90931Q-AA-5	UNITED AIRLINES INC ABS		08/01/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		12,000,000	12,000,000	
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		11/01/2013	MORGAN STANLEY		2,000,000	2,000,000	
911365-AX-2	UNITED RENTALS NORTH AM		08/01/2013	DEUTSCHE BANK SECURITIES		3,127,500	3,000,000	26,031
911365-AY-0	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		7,531,891	7,375,000	7,068
911365-AZ-7	UNITED RENTALS NORTH AM		06/05/2013	Various		3,160,414	3,000,000	52,316
911365-BA-1	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		2,112,524	2,000,000	27,042
91324P-CB-6	UNITEDHEALTH GROUP INC		02/25/2013	WELLS FARGO BROKERAGE SERVICES		4,979,950	5,000,000	
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		11/25/2013	Various		11,545,817	11,000,000	189,566
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.		225,000	225,000	
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	A	11/18/2013	Various		4,522,500	4,500,000	
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	02/22/2013	J. P. MORGAN SECURITIES, INC.		(12,500)		
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	02/22/2013	VARIOUS		(9,975)		
92257J-AB-1	VELO HOLDINGS INC TERM LOAN		02/04/2013	EXCHANGE			359,938	
92329P-AC-9	VENCDO_13 CDO - CF - LOANS	E	08/20/2013	JEFFERIES & COMPANY, INC.		6,117,344	6,125,000	
92343V-BR-4	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.		9,967,600	10,000,000	
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		12/31/2013	GOLUB CAPITAL		1,912,000	1,912,000	
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	F	07/29/2013	CREDIT SUISSE		3,990,889	4,000,000	
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	07/23/2013	BARCLAYS BANK		(32,500)		
927804-FN-9	VIRGINIA ELEC & POWER CO		03/11/2013	DEUTSCHE BANK SECURITIES		24,922,000	25,000,000	
92857W-BC-3	VODAFONE GROUP PLC	F	02/11/2013	HSBC SECURITIES, INC.		19,907,400	20,000,000	
91829K-AA-1	VPI ESCROW CORP		03/19/2013	CITIBANK		2,145,000	2,000,000	59,500
960386-AH-3	WABTEC		08/05/2013	J. P. MORGAN SECURITIES, INC.		19,975,800	20,000,000	
931142-DK-6	WAL-MART STORES INC		09/25/2013	BANK OF AMERICA/MERRILL LYNCH		3,972,160	4,000,000	
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		02/12/2013	VARIOUS		(35,000)		
94974B-FJ-4	WELLS FARGO & COMPANY		02/06/2013	WELLS FARGO BROKERAGE SERVICES		19,988,200	20,000,000	
94974B-FN-5	WELLS FARGO & COMPANY		08/08/2013	WELLS FARGO BROKERAGE SERVICES		8,471,015	8,500,000	
95081Q-AJ-3	WESCO DISTRIBUTION INC		11/22/2013	BANK OF AMERICA/MERRILL LYNCH		6,317,500	6,300,000	523
950840-AC-2	WESFARMERS LTD	F	03/13/2013	BARCLAYS BANK		10,000,000	10,000,000	
952355-AK-1	WEST CORP		06/28/2013	BANK OF AMERICA		157,125	150,000	1,575
95235L-AN-0	WEST CORPORATION TERM B-8		02/20/2013	Various		3,746,477	3,829,777	
966387-AG-7	WHITING PETROLEUM CORP		09/09/2013	WELLS FARGO		1,950,000	1,950,000	
97381W-AT-1	WINDSTREAM CORP		12/26/2013	EXCHANGE		3,100,318	3,000,000	54,896
97381W-AZ-7	WINDSTREAM CORP		04/18/2013	EXCHANGE		200,000	200,000	3,010
97381H-AN-7	WINDSTREAM CORP TL B-4		03/04/2013	BANK OF AMERICA		4,000,000	4,000,000	
982526-AQ-8	WM WRIGLEY JR CO		10/17/2013	BANK OF AMERICA/MERRILL LYNCH		2,547,200	2,500,000	234
982526-AV-7	WM WRIGLEY JR CO		10/16/2013	BANK OF AMERICA/MERRILL LYNCH		9,978,100	10,000,000	
92933B-AE-4	WMG ACQUISITION CORP		04/29/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		107,500	100,000	3,017
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		07/31/2013	CREDIT SUISSE		2,956,400	2,962,000	
98310W-AL-2	WYNDHAM WORLDWIDE		02/19/2013	J. P. MORGAN SECURITIES, INC.		9,982,600	10,000,000	
983130-AU-9	WYNN LAS VEGAS LLC/CORP		08/16/2013	DEUTSCHE BANK SECURITIES		4,520,000	5,000,000	44,153
98313R-AA-4	WYNN MACAU LTD	E	10/10/2013	JPMORGAN CHASE & CO.		1,850,000	1,850,000	
98978V-AB-9	ZOETIS INC		11/04/2013	EXCHANGE		12,986,633	13,000,000	109,146
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,324,001,983	3,357,540,190	14,294,863
8399997. Total - Bonds - Part 3						3,444,584,348	3,478,720,217	14,321,962
8399998. Total - Bonds - Part 5						1,058,095,500	1,061,226,522	2,202,488
8399999. Total - Bonds						4,502,679,848	4,539,946,739	16,524,450
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	12/02/2013	Various	2,647.000	262,757	0.00	
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	09/30/2013	Various	2,930.000	707,854	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						970,612	XXX	
8999997. Total - Preferred Stocks - Part 3						970,612	XXX	
8999998. Total - Preferred Stocks - Part 5						24,707	XXX	
8999999. Total - Preferred Stocks						995,319	XXX	
00751Y-10-6	ADVANCED AUTO PARTS INC.		10/02/2013	GOLDMAN, SACHS & CO.	58,026.000	4,856,221		
00817Y-10-8	AETNA INC.		12/12/2013	GOLDMAN, SACHS & CO.	6,843.000	448,349		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/19/2013	GOLDMAN, SACHS & CO.	8,329.000	477,835		
008916-10-8	AGRIUM INC	A	05/16/2013	GOLDMAN, SACHS & CO.	12,676.000	1,154,103		
F0191J-10-1	ALCATEL EUR10		12/09/2013	Various	63,702.000	219,530		
018490-10-2	ALLERGAN I NC COM		09/30/2013	Various	83,646.000	7,630,460		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/09/2013	MERGER	270.000	3,075		
025537-10-1	AMERICAN ELEC PWR INC		09/04/2013	Various	34,202.000	1,613,765		
03076C-10-6	AMERIPRISE FINL INC		12/19/2013	GOLDMAN, SACHS & CO.	4,254.000	472,691		
W0817X-10-5	ASSA ABLOY B	D	09/18/2013	GS ALGOS	7,432.000	345,094		
00206R-10-2	AT&T INC		12/10/2013	GOLDMAN, SACHS & CO.	13,341.000	460,104		

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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
T05404-10-7	ATLANTIA S.P.A.	D	11/12/2013	Various	32,175.000	647,668		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	12/27/2013	EDGESTONE CAPITAL PARTNERS	583,440.000	436,571		
053332-10-2	AUTOZONE INC		12/23/2013	GOLDMAN, SACHS & CO.	980.000	461,143		
F06106-10-2	AXA	D	12/05/2013	Various	24,946.000	608,961		
T0783G-10-6	AZIMUT HOLDING SPA	D	10/09/2013	Various	12,383.000	277,906		
058498-10-6	BALL CORP COM		12/19/2013	JPMORGAN CHASE & CO.	9,127.000	461,696		
G08036-12-4	BARCLAYS ORD GBP0.25	D	10/09/2013	Various	124,084.000	549,173		
D07112-11-9	BAYER AG ORD NPV	D	10/14/2013	Various	3,612.000	410,966		
054937-10-7	BB+T CORP		12/10/2013	GOLDMAN, SACHS & CO.	13,289.000	460,041		
088606-10-8	BHP BILLITON LTD ADR	F	05/16/2013	Various	17,132.000	1,131,090		
D11648-10-8	BILFINGER BERGER SE	D	09/18/2013	GS ALGOS	3,866.000	399,190		
12673P-10-5	CA INC		12/20/2013	Various	206,451.000	5,822,017		
136375-10-2	CANADIAN NATL RAILWAY CO	I	05/16/2013	GOLDMAN, SACHS & CO.	11,364.000	1,116,716		
F13587-12-0	CAP GEMINI	D	09/18/2013	GS ALGOS	7,190.000	432,928		
14149Y-10-8	CARDINAL HEALTH INC		09/30/2013	Various	79,340.000	3,813,037		
14170T-10-1	CAREFUSION CORP		10/01/2013	Various	153,427.000	5,624,644		
124857-20-2	CBS CORP C LASS B		12/10/2013	GOLDMAN, SACHS & CO.	7,793.000	461,698		
125269-10-0	CF INDUSTRIES HOLDINGS		12/27/2013	GOLDMAN, SACHS & CO.	2,005.000	465,521		
166764-10-0	CHEVRON CORP		05/16/2013	GOLDMAN, SACHS & CO.	9,389.000	1,121,713		
171232-10-1	CHUBB CORP		12/23/2013	GOLDMAN, SACHS & CO.	4,872.000	461,021		
17275R-10-2	CISCO SYS INC		12/10/2013	GOLDMAN, SACHS & CO.	21,712.000	459,676		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/10/2013	Various	186,750.000	4,136,796		
D172W1-27-9	COMMERZBANK AG	D	09/18/2013	GS ALGOS	27,416.000	344,689		
20825C-10-4	CONOCOPHILLIPS		05/16/2013	GOLDMAN, SACHS & CO.	18,467.000	1,107,747		
209115-10-4	CONSOLIDATED EDISON INC		09/04/2013	Various	27,275.000	1,620,759		
D16212-14-0	CONTINENTAL AG	D	09/18/2013	GS ALGOS	2,771.000	455,637		
21254X-10-6	CONVERSUS CAP	R	10/26/2013	Various	1,032,000.000	1,671,840		
126408-10-3	CSX CORP		05/16/2013	GOLDMAN, SACHS & CO.	44,677.000	1,108,351		
244199-10-5	DEERE & CO.		05/16/2013	GOLDMAN, SACHS & CO.	12,899.000	1,111,356		
D19225-10-7	DEUTSCHE POST AG COM STK	D	09/18/2013	GS ALGOS	16,654.000	524,302		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	10/11/2013	Various	44,569.000	638,702		
25179M-10-3	DEVON ENERGY CORP.		05/16/2013	GOLDMAN, SACHS & CO.	19,675.000	1,098,001		
254709-10-8	DISCOVER FINL SVCS		12/10/2013	GOLDMAN, SACHS & CO.	8,641.000	460,001		
25746U-10-9	DOMINION RES INC VA		09/04/2013	GOLDMAN, SACHS & CO.	26,956.000	1,604,098		
260003-10-8	DOVER CORP COM		12/10/2013	Various	5,053.000	459,039		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/12/2013	GOLDMAN, SACHS & CO.	9,501.000	449,016		
233331-10-7	DTE ENERGY CO		09/04/2013	Various	23,092.000	1,616,365		
26441C-20-4	DUKE ENERGY HLDG CORP		09/04/2013	GOLDMAN, SACHS & CO.	23,037.000	1,619,312		
26483E-10-0	DUN AND BRADSTREET CORP		12/24/2013	GOLDMAN, SACHS & CO.	3,945.000	484,873		
F2924U-10-6	EIFFAGE	D	11/18/2013	Various	7,213.000	402,878		
291011-10-4	EMERSON ELEC CO		12/11/2013	GOLDMAN, SACHS & CO.	6,815.000	455,432		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	12/20/2013	GS ALGOS	135,477.000	574,985		
29273R-10-9	ENERGY TRANSFER PARTNERS		09/23/2013	Various	32,550.000	1,681,512		
T3643A-14-5	ENI SPA	D	12/05/2013	Various	28,866.000	678,731		
G3157S-10-6	ENSCO PLC	R	05/16/2013	Various	18,718.000	1,075,930		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		09/19/2013	Various	32,669.000	1,938,428		
G3205Z-10-2	ESURE GROUP PLC	D	09/19/2013	Various	76,589.000	305,535		
30161N-10-1	EXELON CORP COM		09/04/2013	Various	58,689.000	1,863,575		
30231G-10-2	EXXON MOBIL CORP		05/16/2013	GOLDMAN, SACHS & CO.	12,676.000	1,127,757		
316773-10-0	FIFTH THIRD BANCORP		12/20/2013	JPMORGAN CHASE & CO.	22,582.000	466,665		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/30/2013	Various	704,135.000	5,482,367		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	10/14/2013	Various	14,072.000	254,553		
369604-10-3	GENERAL EL EC CO COM		12/11/2013	GOLDMAN, SACHS & CO.	16,859.000	449,906		
370334-10-4	GENERAL MLS INC		12/10/2013	GOLDMAN, SACHS & CO.	9,092.000	462,263		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/11/2013	GOLDMAN, SACHS & CO.	2,704.000	454,905		
406216-10-1	HALLIBURTON CO		05/16/2013	GOLDMAN, SACHS & CO.	26,151.000	1,066,483		
413875-10-5	HARRIS CORP.		12/20/2013	Various	112,092.000	5,930,768		
418056-10-7	HASBRO INC COM		12/19/2013	GOLDMAN, SACHS & CO.	8,798.000	459,871		
42809H-10-7	HESS CORP		09/30/2013	Various	77,689.000	5,635,616		
432589-10-9	HILLSHIRE BRANDS CO		10/01/2013	Various	135,027.000	4,612,249		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	10/09/2013	Various	48,950.000	541,753		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	12/05/2013	Various	62,722.000	756,414		
G47791-10-1	INGERSOLL-RAND PLC		12/24/2013	GOLDMAN, SACHS & CO.	8,098.000	494,515		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/10/2013	GOLDMAN, SACHS & CO.	2,597.000	459,927		
460690-10-0	INTERPUBLIC GROUP OF COS INC		10/01/2013	Various	371,264.000	5,657,394		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/01/2013	VARIOUS	490.000	56,150		
B5337G-16-2	KBC GROUP NV	D	11/19/2013	Various	9,607.000	475,962		
493267-10-8	KEYCORP NEW COM		12/20/2013	CITIGROUP GLOBAL MARKETS	35,316.000	469,071		
494368-10-3	KIMBERLY-CLARK CORP		12/10/2013	GOLDMAN, SACHS & CO.	4,378.000	460,040		
494550-10-6	KINDER MORGAN ENERGY PRTNRS		09/19/2013	Various	24,053.000	1,948,459		
500255-10-4	KOHLS CORP		12/10/2013	GOLDMAN, SACHS & CO.	8,400.000	461,966		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	11/08/2013	Various	21,040.000	397,621		
502424-10-4	L-3 COMMUNICATIONS		12/19/2013	GOLDMAN, SACHS & CO.	4,502.000	470,974		
50540R-40-9	LABORATORY CORP AMER HLDGS		09/30/2013	GOLDMAN, SACHS & CO.	52,787.000	5,079,961		
F56196-18-5	LEGRAND	D	11/07/2013	Various	7,013.000	393,220		
534187-10-9	LINCOLN NA TL CORP IN COM		12/20/2013	GOLDMAN, SACHS & CO.	9,012.000	461,106		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	09/18/2013	GS ALGOS	568,602.000	691,559		
539830-10-9	LOCKHEED MARTIN CORP		12/19/2013	GOLDMAN, SACHS & CO.	3,299.000	470,901		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	09/19/2013	Various	14,592.000	375,108		
W5650X-10-4	LOOMIS AB	D	09/19/2013	Various	17,082.000	384,091		
548661-10-7	LOWES COS INC USD0.50		12/10/2013	GOLDMAN, SACHS & CO.	9,712.000	459,972		
55616P-10-4	MACYS INC		12/10/2013	GOLDMAN, SACHS & CO.	8,887.000	461,271		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		09/24/2013	Various	17,479.000	953,058		
565849-10-6	MARATHON OIL CORP		05/16/2013	GOLDMAN, SACHS & CO.	32,896.000	1,070,668		
570759-10-0	MARKWEST ENERGY PARTNERS LP		09/25/2013	Various	14,184.000	980,473		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/19/2013	GOLDMAN, SACHS & CO.	9,869.000	471,339		
58933Y-10-5	MERCK & CO. INC.		12/10/2013	GOLDMAN, SACHS & CO.	9,326.000	461,387		
D5357W-10-3	MERCK KGAA ORD NPV	D	11/01/2013	Various	2,296.000	342,308		
609207-10-5	MONDELEZ INTERNATIONAL INC		09/30/2013	Various	155,357.000	4,922,145		
61166W-10-1	MONSANTO CO		05/16/2013	GOLDMAN, SACHS & CO.	10,614.000	1,115,526		
61945C-10-3	MOSAIC COMPANY		08/15/2013	Various	104,910.000	4,916,122		
G6359F-10-3	NABORS INDUSTRIES LTD		09/30/2013	Various	328,843.000	5,311,484		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	12/02/2013	UNION BANK OF SWITZERLAND	75,031.000	315,702		
64110D-10-4	NETAPP INC		09/27/2013	GOLDMAN, SACHS & CO.	140,270.000	5,334,233		
65339F-10-1	NEXTERA ENERGY INC		09/04/2013	Various	19,928.000	1,596,399		
655044-10-5	NOBLE ENER GY INC COM		05/16/2013	Various	9,793.000	1,097,776		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	09/25/2013	Various	51,090.000	619,830		
655664-10-0	NORDSTROM INC		12/23/2013	GOLDMAN, SACHS & CO.	7,520.000	462,216		
655844-10-8	NORFOLK SOUTHERN CORP		05/16/2013	Various	14,406.000	1,106,042		
D5813Z-10-4	NORMA GROUP ORD	D	12/12/2013	Various	7,443.000	345,863		
664397-10-6	NORTHEAST UTILITIES		09/04/2013	Various	37,222.000	1,605,202		
H58200-15-0	NOVARTIS AG-REG CMN STK	D	09/18/2013	GS ALGOS	12,329.000	929,933		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/30/2013	GOLDMAN, SACHS & CO.	65,742.000	6,050,679		
68268N-10-3	ONEOK PARTNERS LP		09/16/2013	GOLDMAN, SACHS & CO.	18,544.000	962,422		
X3232T-10-4	OPAP SA	D	11/25/2013	Various	19,683.000	218,060		
68389X-10-5	ORACLE CORP COM		12/10/2013	GOLDMAN, SACHS & CO.	13,152.000	459,953		
69331C-10-8	P G & E CORP		09/04/2013	Various	35,600.000	1,606,436		
718546-10-4	PHILLIPS 66		12/11/2013	GOLDMAN, SACHS & CO.	24,283.000	1,540,131		
726503-10-5	PLAINS ALL AMER PIPELINE LP		09/23/2013	Various	33,101.000	1,697,544		
729251-10-8	PLUM CREEK TIMBER CO INC COM		05/16/2013	GOLDMAN, SACHS & CO.	21,675.000	1,134,594		
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	05/16/2013	GOLDMAN, SACHS & CO.	26,561.000	1,081,419		
69351T-10-6	PPL CORP		09/04/2013	Various	51,078.000	1,616,165		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/04/2013	Various	47,399.000	1,619,951		
F7607Z-16-5	PUBLICIS GROUPE	D	10/24/2013	Various	5,145.000	417,439		
74834L-10-0	QUEST DIAGNOSTICS INC		09/30/2013	GOLDMAN, SACHS & CO.	84,847.000	5,123,608		
754907-10-3	RAYONIER INC		05/16/2013	GOLDMAN, SACHS & CO.	19,183.000	1,125,638		
F77098-10-5	RENAULT SA COMMON STOCK	D	12/19/2013	Various	5,564.000	455,642		
F7782J-36-6	REXEL S.A.	D	12/17/2013	Various	19,308.000	482,808		
G75754-10-4	RIO TINTO CMN STK	D	12/02/2013	Various	13,798.000	687,024		
767204-10-0	RIO TINTO PLC ADR		05/16/2013	Various	26,142.000	1,152,480		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	10/25/2013	Various	37,139.000	1,280,969		
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	09/18/2013	GS ALGOS	6,027.000	293,514		
X7568G-11-5	SANITEC CORPORATION	D	12/10/2013	UNION BANK OF SWITZERLAND	22,444.000	216,576		
F5548N-10-1	SANOFI S.A.	D	10/30/2013	Various	10,402.000	1,022,510		
806857-10-8	SCHLUMBERGER LTD		05/16/2013	GOLDMAN, SACHS & CO.	15,242.000	1,122,488		
G7945M-10-7	SEAGATE TECHNOLOGY		12/11/2013	GOLDMAN, SACHS & CO.	9,026.000	457,202		
816851-10-9	SEMPRA ENERGY		09/04/2013	Various	19,324.000	1,598,892		
G80797-10-6	SIG PLC	D	10/09/2013	Various	121,021.000	370,264		
832696-40-5	SMUCKER J M CO COM NEW		12/10/2013	GOLDMAN, SACHS & CO.	4,464.000	461,439		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	09/18/2013	GS ALGOS	10,528.000	533,906		

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
844741-10-8	SOUTHWEST AIRLINES CO		12/19/2013	GOLDMAN, SACHS & CO.	24,777.000	453,601		
847560-10-9	SPECTRA ENERGY CORP		05/16/2013	Various	36,670.000	1,136,492		
85571Q-10-2	STARZ		11/19/2013	Various	147,085.000	3,984,288		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		09/27/2013	Various	14,986.000	974,950		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	09/18/2013	GS ALGOS	14,336.000	374,863		
H8431B-10-9	SWISS RE LTD	D	12/12/2013	GOLDMAN, SACHS & CO.	6,071.000	528,962		
87612E-10-6	TARGET CORP		12/10/2013	GOLDMAN, SACHS & CO.	7,287.000	460,928		
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	12/12/2013	Various	195,341.000	338,140		
H84989-10-4	TE CONNECTIVITY LTD		12/12/2013	Various	126,811.000	5,967,636		
T92778-10-8	TELECOM ITALIA EURO.55	D	12/02/2013	Various	556,511.000	474,372		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	09/18/2013	GS ALGOS	42,661.000	323,684		
F9156M-10-8	THALES S.A.	D	10/03/2013	Various	6,650.000	366,090		
88732J-20-7	TIME WARNER CABLE INC		09/30/2013	GOLDMAN, SACHS & CO.	44,291.000	4,961,601		
887317-30-3	TIME WARNER INC		12/23/2013	GOLDMAN, SACHS & CO.	6,903.000	472,278		
89417E-10-9	TRAVELERS COS INC		12/23/2013	GOLDMAN, SACHS & CO.	5,195.000	463,595		
902494-10-3	TYSON FOODS INC CLASS A		12/19/2013	GOLDMAN, SACHS & CO.	13,557.000	459,009		
H89231-33-8	UBS AG CHF0.1	D	09/18/2013	GS ALGOS	16,651.000	347,387		
907818-10-8	UNION PACIFIC CORP		05/16/2013	GOLDMAN, SACHS & CO.	7,310.000	1,098,882		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/10/2013	GOLDMAN, SACHS & CO.	4,518.000	459,998		
91529Y-10-6	UNUM GROUP		12/19/2013	GOLDMAN, SACHS & CO.	13,446.000	462,405		
91913Y-10-0	VALERO ENERGY CORP		05/16/2013	GOLDMAN, SACHS & CO.	29,045.000	1,142,372		
BAS03L-XZ-4	VELO A-1 COMMON STOCK		02/04/2013	EXCHANGE	119,539.000			
92553P-20-1	VIACOM INC NEW CL B		12/24/2013	GOLDMAN, SACHS & CO.	5,567.000	475,895		
F5879X-10-8	VINCI	D	10/15/2013	Various	10,432.000	595,919		
F97982-10-6	VIVENDI EUR5.50	D	10/22/2013	Various	26,911.000	637,238		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	09/18/2013	GS ALGOS	364,648.000	1,230,284		
962166-10-4	WEYERHAEUSER CO		05/16/2013	Various	35,897.000	1,092,804		
96950F-10-4	WILLIAMS PARTNERS LP		09/12/2013	Various	19,291.000	965,141		
98389B-10-0	XCEL ENERGY INC		09/04/2013	Various	54,766.000	1,615,469		
G98290-10-2	XL GROUP PLC	R	12/11/2013	CITIGROUP GLOBAL MARKETS	14,901.000	451,561		
N9837R-10-5	ZIGGO N.V.	D	09/18/2013	GS ALGOS	7,698.000	315,927		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	11/01/2013	Various	2,498.000	644,492		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						222,647,047	XXX	
020058-10-9	ALLSTATE SETTLEMENT CORPORATION		12/06/2013	VARIOUS	0.000	6,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						6,000,000	XXX	
46429B-69-7	ISHARES MSCI USA MIN VOL		04/23/2013	JPMORGAN CHASE & CO.	954,369.000	32,018,087		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/16/2013	GOLDMAN, SACHS & CO.	2,600.000	237,777		
78462F-10-3	SPDR S&P 500 ETF TRUST		07/19/2013	Various	1,940.000	308,885		
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		12/24/2013	Various	2,090,567.420	52,225,175		
464287-20-0	ISHARES CORE S&P 500 ETF		12/27/2013	Various	125,000.000	23,018,408		
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		05/16/2013	JPMORGAN CHASE & CO.	133,504.000	5,060,006		
9299999. Subtotal - Common Stocks - Mutual Funds						112,868,338	XXX	
9799997. Total - Common Stocks - Part 3						341,515,385	XXX	
9799998. Total - Common Stocks - Part 5						43,757,393	XXX	
9799999. Total - Common Stocks						385,272,778	XXX	
9899999. Total - Preferred and Common Stocks						386,268,096	XXX	
9999999 - Totals						4,888,947,945	XXX	16,524,450

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
46513E-FG-2	AID-ISRAEL	E	12/05/2013	GOLDMAN, SACHS & CO.		14,426,013	12,500,000	14,548,000	14,467,451		(55,947)		(55,947)		14,411,504		14,508	14,508	836,458	09/18/2033
022650-AA-6	AMAL LTD ABS	E	11/21/2013	SCHEDULED REDEMPTION		2,306,932	2,306,932	2,306,932	2,306,932						2,306,932				39,968	08/21/2021
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		05/15/2013	Various		4,657,711	4,657,711	4,657,711	4,657,711						4,657,711				360,642	11/15/2014
36209V-6W-9	GOVT NATL MTG ASSN #483385		11/22/2013	Various		443	394	400	413		(2)		(2)		410		32	32	27	05/15/2029
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		11/22/2013	Various		609	560	601	578		(10)		(10)		567		42	42	47	03/15/2016
362153-NM-6	GOVT NATL MTG ASSOC I #152596		11/22/2013	Various		2,339	2,143	2,335	2,250		(56)		(56)		2,194		145	145	145	06/15/2016
362157-XA-2	GOVT NATL MTG ASSOC I #156473		12/01/2013	SCHEDULED REDEMPTION		39	39	44	42		(2)		(2)		39				3	05/15/2016
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		12/01/2013	SCHEDULED REDEMPTION		2,757	2,757	2,864	2,806		(50)		(50)		2,757				155	09/15/2016
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		12/01/2013	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	10/15/2016
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		12/01/2013	SCHEDULED REDEMPTION		2,291	2,291	2,508	2,422		(132)		(132)		2,291				66	06/15/2017
362167-D8-8	GOVT NATL MTG ASSOC I #185627		12/01/2013	SCHEDULED REDEMPTION		380	380	394	390		(10)		(10)		380				21	03/15/2017
362169-JT-2	GOVT NATL MTG ASSOC I #186674		11/22/2013	Various		5,058	4,580	4,776	4,670		(37)		(37)		4,633		425	425	409	12/15/2016
362169-TR-5	GOVT NATL MTG ASSOC I #186960		11/22/2013	Various		34,571	30,852	30,442	30,487		(9)		(9)		30,478		4,093	4,093	1,920	08/15/2029
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		12/01/2013	SCHEDULED REDEMPTION		1,719	1,719	1,786	1,754		(34)		(34)		1,719				97	03/15/2017
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		11/22/2013	Various		981	888	990	950		(25)		(25)		925		55	55	75	09/15/2017
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		12/01/2013	SCHEDULED REDEMPTION		110	110	124	121		(11)		(11)		110				4	07/15/2017
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		11/22/2013	Various		9,963	9,008	9,863	9,408		(149)		(149)		9,260		703	703	648	06/15/2017
362171-K6-6	GOVT NATL MTG ASSOC I #209217		12/01/2013	SCHEDULED REDEMPTION		5,010	5,010	5,485	5,188		(177)		(177)		5,010				137	03/15/2017
362171-UB-4	GOVT NATL MTG ASSOC I #209478		11/22/2013	Various		12,052	10,990	12,032	11,352		(135)		(135)		11,217		835	835	758	06/15/2017
362172-CW-6	GOVT NATL MTG ASSOC I #209885		11/22/2013	Various		4,354	4,106	4,073	4,090		9		9		4,099		254	254	250	02/15/2017
362172-DF-2	GOVT NATL MTG ASSOC I #209902		11/22/2013	Various		4,877	4,522	4,951	4,616		(60)		(60)		4,555		322	322	286	05/15/2017
362172-V4-7	GOVT NATL MTG ASSOC I #210435		12/01/2013	SCHEDULED REDEMPTION		1,478	1,478	1,618	1,565		(87)		(87)		1,478				43	05/15/2017
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		11/22/2013	Various		5,259	4,764	5,513	5,223		(186)		(186)		5,038		221	221	403	12/15/2017
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		11/22/2013	Various		7,760	7,015	8,166	7,592		(223)		(223)		7,369		391	391	601	11/15/2018
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		11/22/2013	Various		1,378	1,262	1,290	1,277		(8)		(8)		1,269		109	109	92	08/15/2017
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		11/22/2013	Various		1,858	1,664	1,737	1,751		(24)		(24)		1,727		131	131	149	09/15/2019
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		12/01/2013	SCHEDULED REDEMPTION		2,263	2,263	2,495	2,342		(78)		(78)		2,263				70	07/15/2017
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		12/01/2013	SCHEDULED REDEMPTION		157	157	171	190		(33)		(33)		157				5	11/15/2021
362181-AD-1	GOVT NATL MTG ASSOC I #237704		12/01/2013	SCHEDULED REDEMPTION		1,742	1,742	1,917	1,814		(73)		(73)		1,742				54	06/15/2020
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		02/01/2013	SCHEDULED REDEMPTION		638	638	672	663		(25)		(25)		638				11	08/15/2018
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		12/01/2013	SCHEDULED REDEMPTION		2,245	2,245	2,455	2,399		(153)		(153)		2,245				65	04/15/2023
36219T-QP-0	GOVT NATL MTG ASSOC I #258478		11/22/2013	Various		8,234	7,402	9,411	7,942		(173)		(173)		7,769		465	465	684	06/15/2018
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		12/01/2013	SCHEDULED REDEMPTION		810	810	847	823		(13)		(13)		810				48	02/15/2019
362191-PL-6	GOVT NATL MTG ASSOC I #264227		11/22/2013	Various		22,098	19,725	18,996	18,938		138		138		19,076		3,022	3,022	1,409	09/15/2023
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		11/22/2013	Various		1,931	1,737	1,807	1,798		(17)		(17)		1,781		150	150	152	12/15/2018
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		12/01/2013	SCHEDULED REDEMPTION		27	27	31	29		(2)		(2)		27				1	12/15/2018
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		11/22/2013	Various		4,917	4,404	5,104	4,879		(133)		(133)		4,747		170	170	393	08/15/2019
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		11/22/2013	Various		21,224	19,080	23,590	23,310		(1,470)		(1,470)		21,840		(616)	(616)	1,584	12/15/2019
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		12/01/2013	SCHEDULED REDEMPTION		8	8	8	7		1		1		8					01/15/2023
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		11/22/2013	Various		1,670	1,504	1,456	1,428		24		24		1,452		218	218	131	07/15/2020
362200-BM-8	GOVT NATL MTG ASSOC I #292644		12/01/2013	SCHEDULED REDEMPTION		413	413	454	445		(32)		(32)		413				13	04/15/2021
362200-J3-2	GOVT NATL MTG ASSOC I #292882		11/22/2013	Various		49	44	43	43						43		6	6	4	08/15/2020
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		11/22/2013	Various		15,626	14,020	14,978	14,878		(196)		(196)		14,682		943	943	914	10/15/2023
362208-PS-3	GOVT NATL MTG ASSOC I #300233		12/01/2013	SCHEDULED REDEMPTION		508	508	531	535		(27)		(27)		508				30	12/15/2020
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		12/01/2013	SCHEDULED REDEMPTION		493	493	515	516		(23)		(23)		493				15	04/15/2021
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		11/22/2013	Various		52,109	46,501	51,100	49,036		(590)		(590)		48,446		3,663	3,663	3,771	01/15/2022
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		12/01/2013	SCHEDULED REDEMPTION		1,408	1,408	1,448	1,425		(17)		(17)		1,408				75	03/15/2022
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		12/01/2013	SCHEDULED REDEMPTION		2,199	2,199	2,404	2,242		(43)		(43)		2,199				59	02/15/2023
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		11/22/2013	Various		11,271	10,069	11,019	10,857		(191)		(191)		10,666		605	605	764	07/15/2022
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		11/22/2013	Various		3,829	3,418	3,696	3,917		(111)		(111)		3,806		23	23	244	08/15/2023
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		01/01/2013	SCHEDULED REDEMPTION		1,894	1,894	2,073	2,043		(149)		(149)		1,894				13	10/15/2022
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		11/22/2013	Various		923	823	861	878		(12)		(12)		865		57	57	63	08/15/2022
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		12/01/2013	SCHEDULED REDEMPTION		336	336	368	359		(23)		(23)		336				10	09/15/2022
362240-ZK-5	GOVT NATL MTG ASSOC I #335646		11/22/2013	Various		13,152	12,359	13,514	13,356		(559)		(559)		12,798		355	355	916	03/15/2023
362240-ZL-3	GOVT NATL MTG ASSOC I #335647		11/22/2013	Various		3,202	2,880	3,149	3,138		(83)		(83)		3,055		146	146	214	03/15/2023
362240-2T-2	GOVT NATL MTG ASSOC I #335686		12/01/2013	SCHEDULED REDEMPTION		1,080	1,080	1,181	1,172		(93)		(93)		1,080				31	05/15/2023
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		12/01/2013	SCHEDULED REDEMPTION		162	162	162	162		1		1		162				8	05/15/2023
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		12/01/2013	SCHEDULED REDEMPTION		1,519	1,519	1,661	1,629		(110)		(110)		1,519				45	03/15/2023

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
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		11/22/2013	Various		250	223	226	229		(1)		(1)		228		22	22	15	02/15/2023
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		11/22/2013	Various		281,995	256,758	230,395	229,206		8,766		8,766		237,972		44,024	44,024	16,521	11/15/2023
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		12/01/2013	Various		6,280	5,671	5,759	5,746		(61)		(61)		5,685		595	595	364	06/15/2023
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		11/22/2013	Various		22,868	20,605	19,808	19,781		188		188		19,968		2,900	2,900	1,313	07/15/2023
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		11/22/2013	Various		5,751	5,275	5,768	5,874		(243)		(243)		5,632		119	119	339	09/15/2023
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		11/22/2013	Various		112,025	100,703	102,590	102,776		(499)		(499)		102,278		9,747	9,747	6,405	01/15/2024
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		11/22/2013	Various		94,525	86,516	85,180	85,244		432		432		85,676		8,849	8,849	4,720	01/15/2024
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		12/01/2013	SCHEDULED REDEMPTION		33,120	33,120	29,777	29,011		4,108		4,108		33,120				1,229	02/15/2024
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		11/22/2013	Various		9,885	8,806	9,408	9,663		(153)		(153)		9,509		376	376	593	10/15/2023
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		11/22/2013	Various		10,209	9,095	9,945	9,987		(170)		(170)		9,817		392	392	699	09/15/2023
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		11/22/2013	Various		132,627	119,397	114,935	114,305		1,183		1,183		115,489		17,138	17,138	8,255	10/15/2023
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		12/01/2013	SCHEDULED REDEMPTION		3,057	3,057	3,494	3,554		(497)		(497)		3,057				70	01/15/2024
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		11/22/2013	Various		103,081	93,478	96,499	96,649		(855)		(855)		95,795		7,287	7,287	6,105	01/15/2024
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		11/22/2013	Various		127,920	116,568	114,712	114,912		501		501		115,413		12,507	12,507	6,688	01/15/2024
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		11/22/2013	Various		11,684	10,425	9,396	8,360		394		394		8,753		2,930	2,930	697	02/15/2024
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		12/01/2013	SCHEDULED REDEMPTION		1,487	1,487	1,526	1,544		(58)		(58)		1,487				78	09/15/2024
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		11/22/2013	Various		29,505	26,778	28,609	28,388		(455)		(455)		27,933		1,572	1,572	1,592	10/15/2023
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		11/22/2013	Various		41,399	37,747	38,425	38,468		(255)		(255)		38,213		3,185	3,185	2,310	01/15/2024
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		12/01/2013	SCHEDULED REDEMPTION		65,471	65,471	60,193	59,506		5,965		5,965		65,471				2,598	04/15/2024
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		11/22/2013	Various		150,302	139,139	135,971	136,055		1,355		1,355		137,410		12,891	12,891	7,244	02/15/2024
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		11/22/2013	Various		8,072	7,251	7,371	7,318		(18)		(18)		7,300		772	772	437	02/15/2024
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		12/01/2013	SCHEDULED REDEMPTION		370	370	379	385		(15)		(15)		370				20	08/15/2026
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		11/22/2013	Various		3,978	3,571	3,584	3,589		(4)		(4)		3,584		393	393	250	02/15/2026
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		11/22/2013	Various		211,443	188,981	192,580	192,741		(715)		(715)		192,027		19,416	19,416	12,531	01/15/2024
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		12/01/2013	SCHEDULED REDEMPTION		1,690	1,690	1,932	1,872		(181)		(181)		1,690				74	01/15/2024
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		12/01/2013	SCHEDULED REDEMPTION		17,337	17,337	17,928	18,213		(876)		(876)		17,337				347	02/15/2025
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		11/22/2013	Various		303,338	274,987	270,680	271,014		1,007		1,007		272,021		31,317	31,317	15,899	02/15/2024
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		11/22/2013	Various		2,052	1,828	1,859	1,875		(9)		(9)		1,867		186	186	114	05/15/2024
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		12/01/2013	SCHEDULED REDEMPTION		1,983	1,983	2,051	2,114		(130)		(130)		1,983				165	01/15/2025
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		11/22/2013	Various		1,112	988	1,011	1,030		(7)		(7)		1,022		90	90	82	03/15/2030
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		11/22/2013	Various		11,991	10,690	10,690	10,610		10		10		10,620		1,372	1,372	666	03/15/2026
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		12/01/2013	SCHEDULED REDEMPTION		221	221	227	232		(11)		(11)		221				6	08/15/2026
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		12/01/2013	SCHEDULED REDEMPTION		656	656	679	697		(41)		(41)		656				19	09/15/2024
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		12/01/2013	SCHEDULED REDEMPTION		700	700	770	765		(64)		(64)		700				22	04/15/2025
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		11/22/2013	Various		9,361	8,408	8,440	8,458		(15)		(15)		8,443		918	918	584	01/15/2026
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		12/01/2013	SCHEDULED REDEMPTION		2,936	2,936	3,215	3,335		(399)		(399)		2,936				88	07/15/2025
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		12/01/2013	SCHEDULED REDEMPTION		333	333	353	364		(31)		(31)		333				6	11/15/2030
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		11/22/2013	Various		14,298	12,995	13,044	13,041		(14)		(14)		13,027		1,271	1,271	799	01/15/2026
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		11/22/2013	Various		353	314	315	316						316		37	37	23	02/15/2026
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		12/01/2013	SCHEDULED REDEMPTION		1,070	1,070	1,083	1,097		(27)		(27)		1,070				28	01/15/2027
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		11/22/2013	Various		19,513	17,794	17,794	17,661		35		35		17,697		1,816	1,816	964	03/15/2026
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		11/22/2013	Various		331	294	295	296						296		35	35	21	05/15/2026
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		12/01/2013	SCHEDULED REDEMPTION		555	555	563	570		(14)		(14)		555				28	06/15/2026
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		12/01/2013	SCHEDULED REDEMPTION		221	221	224	228		(7)		(7)		221				6	06/15/2026
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		11/22/2013	Various		4,248	3,772	3,892	4,242		(77)		(77)		4,165		84	84	276	10/15/2029
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		01/01/2013	SCHEDULED REDEMPTION		5,571	5,571	5,571	5,526		45		45		5,571				30	02/15/2026
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		11/22/2013	Various		1,863	1,672	1,678	1,682		(2)		(2)		1,679		184	184	113	09/15/2026
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		11/22/2013	Various		22,373	19,879	19,463	19,272		(7)		(7)		19,265		3,108	3,108	1,353	11/15/2027
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		11/22/2013	Various		485	433	434	435						435		51	51	31	06/15/2026
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		11/22/2013	Various		5,091	4,549	4,566	4,571		(4)		(4)		4,567		524	524	324	07/15/2026
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		11/22/2013	Various		9,486	8,650	8,682	8,693		(13)		(13)		8,680		806	806	559	04/15/2026
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		11/22/2013	Various		23,672	21,237	20,321	20,159		160		160		20,319		3,353	3,353	1,313	02/15/2028
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		04/01/2013	SCHEDULED REDEMPTION		2,698	2,698	2,802	2,699		(2)		(2)		2,698				44	06/15/2013
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		11/22/2013	Various		6,627	6,090	6,086	6,085		1		1		6,086		541	541	310	01/15/2029
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		11/22/2013	Various		33,353	30,263	30,246	30,242		2		2		30,244		3,108	3,108	1,622	06/15/2029
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		11/22/2013	Various		1,402	1,246	1,272	1,310		(7)		(7)		1,303		99	99	91	07/15/2029
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		12/01/2013	SCHEDULED REDEMPTION		1,279	1,279	1,312	1,342		(63)		(63)		1,279				36	07/15/2026
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		11/22/2013	Various		9,546	8,717	8,717	8,653		22		22		8,675		871	871	476	02/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		11/22/2013	Various		12,362	11,573	11,330	11,245		141		141		11,386		976	976	490	11/15/2027
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		11/22/2013	Various		663	593	585	580						580		83	83	37	03/15/2029
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		11/22/2013	Various		58,322	51,833	53,064	53,238		(243)		(243)		52,996		5,326	5,326	3,523	10/15/2028
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		11/22/2013	Various		2,225	2,065	2,073	2,076		(5)		(5)		2,071		154	154	113	10/15/2026
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		11/22/2013	Various		123,010	118,685	119,058	119,039		(267)		(267)		118,772		4,238	4,238	3,018	12/15/2027
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		11/22/2013	Various		15,132	13,923	13,632	13,571		84		84		13,654		1,478	1,478	780	10/15/2027
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		11/22/2013	Various		21,641	19,230	18,975	18,893		1		1		18,893		2,748	2,748	1,215	04/15/2029
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		11/22/2013	Various		6,600	5,924	5,921	5,920		1		1		5,920		680	680	331	01/15/2029
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		11/22/2013	Various		1,822	1,619	1,625	1,629		(1)		(1)		1,628		194	194	118	07/15/2027
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		11/22/2013	Various		22,595	20,819	20,383	20,308		155		155		20,464		2,131	2,131	1,302	10/15/2027
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		11/22/2013	Various		6,309	5,602	5,728	5,746		1		1		5,747		562	562	464	06/15/2028
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		11/22/2013	Various		114,693	104,854	106,656	106,969		(619)		(619)		106,350		8,343	8,343	6,383	11/15/2027
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		01/01/2013	SCHEDULED REDEMPTION		449	449	466	449						449				3	06/15/2013
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		11/22/2013	Various		61,157	54,373	55,307	55,710		(238)		(238)		55,472		5,685	5,685	3,689	06/15/2028
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		11/22/2013	Various		22,412	20,070	20,585	20,706		(92)		(92)		20,615		1,798	1,798	1,429	07/15/2027
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		11/22/2013	Various		3,148	2,804	2,814	2,817						2,818		330	330	202	07/15/2027
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		11/22/2013	Various		22,509	19,993	20,443	20,636		115		115		20,751		1,758	1,758	1,654	10/15/2027
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		11/22/2013	Various		49,998	45,499	44,546	44,505		302		302		44,807		5,192	5,192	2,775	10/15/2027
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		11/22/2013	Various		2,507	2,230	2,281	2,355		(23)		(23)		2,332		175	175	151	04/15/2028
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		11/22/2013	Various		30,751	29,618	29,120	29,045		400		400		29,445		1,306	1,306	1,191	10/15/2028
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		11/22/2013	Various		8,185	7,327	6,992	6,842		61		61		6,903		1,282	1,282	484	12/15/2027
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		11/22/2013	Various		1,820	1,617	1,623	1,628						1,627		192	192	118	09/15/2027
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		11/22/2013	Various		39,056	35,115	33,601	33,300		237		237		33,537		5,519	5,519	2,013	04/15/2028
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		11/22/2013	Various		125,899	114,368	108,686	106,540		1,798		1,798		108,338		17,562	17,562	6,648	02/15/2028
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		11/22/2013	Various		861	765	755	747		1		1		748		113	113	48	02/15/2029
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		11/22/2013	Various		23,428	21,888	21,876	21,866		8		8		21,874		1,553	1,553	1,001	02/15/2029
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		01/01/2013	SCHEDULED REDEMPTION		82	82	85	82						82				1	01/15/2013
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		11/22/2013	Various		57,020	51,240	49,030	48,726		323		323		49,049		7,972	7,972	3,177	02/15/2028
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		11/22/2013	Various		454	403	421	497		(13)		(13)		484		(31)	(31)	27	09/15/2028
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		04/01/2013	SCHEDULED REDEMPTION		1,267	1,267	1,316	1,268		(1)		(1)		1,267				20	05/15/2013
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		11/22/2013	Various		12,797	11,560	11,554	11,555		2		2		11,556		1,241	1,241	627	01/15/2029
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		11/22/2013	Various		1,102	983	962	954		3		3		956		145	145	66	11/15/2027
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		11/22/2013	Various		14,370	12,951	13,258	13,342		(80)		(80)		13,262		1,108	1,108	800	11/15/2027
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		11/22/2013	Various		1,774	1,600	1,566	1,553		7		7		1,560		214	214	101	11/15/2027
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		05/01/2013	SCHEDULED REDEMPTION		570	570	583	609		(40)		(40)		570				17	01/15/2028
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		11/22/2013	Various		37,120	32,991	32,991	32,803		(16)		(16)		32,787		4,333	4,333	2,082	04/15/2028
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		11/22/2013	Various		11,186	9,957	10,098	10,111		6		6		10,117		1,070	1,070	625	09/15/2028
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		11/22/2013	Various		65,348	60,739	60,705	60,699		10		10		60,709		4,639	4,639	2,956	02/15/2029
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		11/22/2013	Various		4,486	3,996	3,943	3,900		4		4		3,904		581	581	250	03/15/2029
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		11/22/2013	Various		13,851	12,318	12,154	12,020		13		13		12,033		1,818	1,818	775	04/15/2029
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		01/01/2013	SCHEDULED REDEMPTION		2,472	2,472	2,470	2,470		2		2		2,472				12	01/15/2029
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		11/22/2013	Various		12,307	10,951	11,109	11,140		(8)		(8)		11,132		1,175	1,175	688	06/15/2028
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		11/22/2013	Various		40,465	36,094	35,487	35,481		3		3		35,484		4,982	4,982	2,241	10/15/2028
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		11/22/2013	Various		2,268	2,031	2,078	2,159		(31)		(31)		2,127		141	141	130	03/15/2028
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		11/22/2013	Various		93,722	87,339	82,999	81,129		2,847		2,847		83,976		9,746	9,746	4,391	07/15/2028
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		11/22/2013	Various		22,596	20,925	20,574	20,569		136		136		20,705		1,891	1,891	1,036	07/15/2028
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		11/22/2013	Various		54,964	48,842	49,483	49,574		(39)		(39)		49,535		5,429	5,429	3,322	08/15/2028
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		11/22/2013	Various		22,712	20,440	20,096	20,076		53		53		20,129		2,583	2,583	1,263	10/15/2028
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		11/22/2013	Various		2,603	2,313	2,282	2,263		(7)		(7)		2,256		347	347	146	01/15/2029
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		11/22/2013	Various		15,133	13,443	13,720	14,149		(43)		(43)		14,106		1,026	1,026	981	01/15/2029
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		11/22/2013	Various		11,099	10,113	9,797	9,774		52		52		9,827		1,272	1,272	533	02/15/2029
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		11/22/2013	Various		15,725	13,973	14,297	14,908		(131)		(131)		14,777		949	949	951	02/15/2029
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		11/22/2013	Various		661	598	608	620		(6)		(6)		614		47	47	35	02/15/2029
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		11/22/2013	Various		1,911	1,699	1,676	1,663		(2)		(2)		1,660		251	251	107	04/15/2029
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		12/01/2013	SCHEDULED REDEMPTION		22	22	24	26		(3)		(3)		22				1	04/15/2029
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		11/22/2013	Various		13,097	11,653	11,499	11,382		7		7		11,389		1,708	1,708	732	05/15/2029
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		11/22/2013	Various		6,881	6,113	6,239	6,420		(12)		(12)		6,408		474	474	446	06/15/2029
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		11/22/2013	Various		1,533	1,362	1,393	1,444		12		12		1,456		77	77	93	07/15/2029

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
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		11/22/2013	Various		13,960	12,399	12,686	13,004		71		71		13,074		886	886	845	11/15/2029
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		03/01/2013	SCHEDULED REDEMPTION		634	634	657	634						634				8	04/15/2013
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		11/22/2013	Various		34,265	30,451	31,181	31,363		(152)		(152)		31,211		3,054	3,054	2,070	07/15/2028
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		05/01/2013	SCHEDULED REDEMPTION		517	517	536	517						517				10	06/15/2013
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		11/22/2013	Various		44,090	39,779	38,063	38,083		139		139		38,222		5,868	5,868	2,240	09/15/2028
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		11/22/2013	Various		4,285	3,807	3,743	3,732						3,732		554	554	241	10/15/2028
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		11/22/2013	Various		24,521	21,944	21,575	21,533		26		26		21,558		2,962	2,962	1,369	07/15/2028
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		11/22/2013	Various		108,110	97,613	99,932	100,042		(513)		(513)		99,529		8,581	8,581	5,999	12/15/2028
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		11/22/2013	Various		16,786	15,010	15,370	15,470		(93)		(93)		15,377		1,409	1,409	991	05/15/2028
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		11/22/2013	Various		23,624	20,974	21,643	23,091		(363)		(363)		22,728		896	896	1,534	10/15/2029
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		11/22/2013	Various		19,391	17,236	17,528	17,584		(4)		(4)		17,579		1,812	1,812	1,087	09/15/2028
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		11/22/2013	Various		22,081	20,474	20,130	20,127		116		116		20,242		1,838	1,838	1,030	10/15/2028
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		11/22/2013	Various		23,548	22,176	21,804	21,800		194		194		21,994		1,554	1,554	1,121	10/15/2028
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		11/22/2013	Various		59,843	53,561	54,481	54,926		(270)		(270)		54,656		5,187	5,187	3,600	08/15/2028
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		11/22/2013	Various		8,312	7,391	7,543	7,796		(61)		(61)		7,736		576	576	538	10/15/2028
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		11/22/2013	Various		13,323	12,039	11,837	11,795		34		34		11,828		1,495	1,495	705	10/15/2028
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		11/22/2013	Various		21,296	18,919	19,368	19,531		(2)		(2)		19,529		1,767	1,767	1,288	12/15/2028
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		11/22/2013	Various		4,401	3,937	4,115	4,417		(93)		(93)		4,324		77	77	262	03/15/2029
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		11/22/2013	Various		1,606	1,426	1,328	1,344		(2)		(2)		1,342		264	264	83	04/15/2029
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		11/22/2013	Various		1,522	1,358	1,381	1,383		(4)		(4)		1,379		142	142	91	07/15/2029
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		12/01/2013	SCHEDULED REDEMPTION		178	178	188	199		(21)		(21)		178				5	07/15/2029
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		11/22/2013	Various		10,339	9,199	9,077	8,993						8,993		1,346	1,346	578	07/15/2029
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		11/22/2013	Various		47,919	42,561	43,498	43,956		(190)		(190)		43,766		4,152	4,152	2,901	12/15/2028
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		11/22/2013	Various		19,272	17,129	16,841	16,841		(23)		(23)		16,819		2,453	2,453	1,081	10/15/2028
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		11/22/2013	Various		18,831	16,826	16,306	16,140		74		74		16,214		2,617	2,617	940	01/15/2029
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		11/22/2013	Various		5,897	5,246	5,368	5,564		(42)		(42)		5,522		375	375	355	03/15/2029
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		11/22/2013	Various		14,982	13,326	13,149	13,035		4		4		13,039		1,943	1,943	838	06/15/2029
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		11/22/2013	Various		10,904	10,352	10,178	10,173		109		109		10,282		622	622	341	10/15/2028
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		11/22/2013	Various		64,627	60,450	58,561	57,643		1,136		1,136		58,779		5,848	5,848	2,666	05/15/2029
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		12/01/2013	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14				1	06/15/2029
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		12/01/2013	SCHEDULED REDEMPTION		66	66	76	73		(8)		(8)		66				2	07/15/2029
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		11/22/2013	Various		115,068	102,211	100,854	101,103		(358)		(358)		100,745		14,323	14,323	6,466	03/15/2029
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		11/22/2013	Various		28,035	24,899	24,568	24,382		(52)		(52)		24,330		3,705	3,705	1,576	04/15/2029
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		11/22/2013	Various		25,004	23,566	23,253	23,151		189		189		23,339		1,664	1,664	1,373	07/15/2029
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		11/22/2013	Various		2,994	2,659	2,750	2,919		5		5		2,924		70	70	181	01/15/2030
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		11/22/2013	Various		3,780	3,357	3,464	3,553		(19)		(19)		3,534		246	246	245	08/15/2029
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		11/22/2013	Various		11,172	9,924	9,792	9,662		3		3		9,665		1,507	1,507	628	04/15/2029
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		11/22/2013	Various		23,506	20,879	21,375	21,525		(47)		(47)		21,478		2,028	2,028	1,423	12/15/2028
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		11/22/2013	Various		9,272	8,231	7,973	7,964		(67)		(67)		7,897		1,375	1,375	482	05/15/2031
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		11/22/2013	Various		260,711	236,251	228,167	229,883		1,630		1,630		231,512		29,198	29,198	14,509	02/15/2029
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		11/22/2013	Various		19,825	18,420	18,175	18,033		111		111		18,144		1,681	1,681	940	03/15/2029
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		11/22/2013	Various		609	541	554	569		(3)		(3)		566		43	43	37	05/15/2029
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2013	SCHEDULED REDEMPTION		3,380	3,380	3,335	3,320		60		60		3,380				162	06/15/2029
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		11/22/2013	Various		7,779	6,909	7,147	7,548		(74)		(74)		7,474		305	305	471	01/15/2030
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		11/22/2013	Various		58,039	51,923	50,146	49,950		155		155		50,105		7,935	7,935	3,142	03/15/2029
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		08/01/2013	SCHEDULED REDEMPTION		669	669	660	654		15		15		669				29	03/15/2029
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		11/22/2013	Various		6,155	5,466	5,394	5,347		(13)		(13)		5,335		820	820	346	04/15/2029
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		12/01/2013	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				2	06/15/2029
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		08/01/2013	SCHEDULED REDEMPTION		1,800	1,800	1,829	1,873		(73)		(73)		1,800				83	08/15/2029
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		11/22/2013	Various		14,657	13,085	13,355	13,703		(125)		(125)		13,578		1,079	1,079	934	09/15/2029
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		11/22/2013	Various		164,805	152,499	147,280	146,882		1,536		1,536		148,418		16,387	16,387	7,690	03/15/2029
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		11/22/2013	Various		903	803	817	831		(1)		(1)		830		73	73	54	03/15/2029
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		11/22/2013	Various		2,168	1,956	2,019	2,105		(39)		(39)		2,066		103	103	136	04/15/2029
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		11/22/2013	Various		177,695	164,816	164,533	164,372		168		168		164,540		13,156	13,156	9,113	04/15/2029
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		12/01/2013	SCHEDULED REDEMPTION		548	548	531	532		16		16		548				21	06/15/2029
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		11/22/2013	Various		5,228	4,640	4,729	4,810		(11)		(11)		4,799		429	429	317	12/15/2030
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		11/22/2013	Various		5,798	5,146	5,078	5,049		(13)		(13)		5,036		762	762	327	02/15/2031
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		12/01/2013	SCHEDULED REDEMPTION		497	497	527	546		(49)		(49)		497				23	07/15/2029

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
36211D-LK-4	GOVT NATL MTG ASSOC I #510086		11/22/2013	Various		630	567	559	553		2		2		555		75	75	34	07/15/2029
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		11/22/2013	Various		7,166	6,361	6,493	6,729		(58)		(58)		6,672		494	494	466	10/15/2029
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		11/22/2013	Various		5,079	4,537	4,631	4,804		(20)		(20)		4,784		295	295	318	10/15/2029
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		11/22/2013	Various		12,933	11,486	11,333	11,235		(14)		(14)		11,221		1,712	1,712	727	11/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2013	SCHEDULED REDEMPTION		63	63	67	67		(4)		(4)		63				3	06/15/2029
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		12/01/2013	SCHEDULED REDEMPTION		76	76	80	82		(6)		(6)		76				3	10/15/2030
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		11/22/2013	Various		9,633	8,552	8,717	9,119		(22)		(22)		9,097		536	536	584	01/15/2030
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		11/22/2013	Various		674	598	612	623		5		5		628		46	46	41	06/15/2029
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		12/01/2013	SCHEDULED REDEMPTION		78	78	82	82		(4)		(4)		78				2	07/15/2029
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		11/22/2013	Various		6,997	6,213	6,357	6,540		(5)		(5)		6,535		463	463	424	08/15/2029
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		11/22/2013	Various		518	461	471	486		(1)		(1)		484		34	34	31	06/15/2029
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		12/01/2013	SCHEDULED REDEMPTION		87	87	93	97		(9)		(9)		87				2	07/15/2029
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		11/22/2013	Various		971	866	893	933		(10)		(10)		924		48	48	63	07/15/2029
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		11/22/2013	Various		2,925	2,605	2,688	2,856		(27)		(27)		2,829		96	96	188	07/15/2029
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		11/22/2013	Various		7,164	6,360	6,563	6,960		(13)		(13)		6,948		216	216	465	08/15/2029
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		12/01/2013	SCHEDULED REDEMPTION		23	23	24	27		(4)		(4)		23				1	12/15/2029
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		11/22/2013	Various		464	412	419	427		4		4		431		34	34	28	09/15/2029
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		11/22/2013	Various		13,381	11,889	12,134	12,676		(73)		(73)		12,603		778	778	867	10/15/2029
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		11/22/2013	Various		1,196	1,061	1,095	1,158		(5)		(5)		1,153		42	42	78	04/15/2030
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		12/01/2013	SCHEDULED REDEMPTION		4,368	4,368	4,692	4,928		(560)		(560)		4,368				139	01/15/2030
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		11/22/2013	Various		306	277	276	277						277		29	29	18	02/15/2030
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		10/01/2013	SCHEDULED REDEMPTION		3,951	3,951	4,077	4,414		(464)		(464)		3,951				244	07/15/2030
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		12/01/2013	SCHEDULED REDEMPTION		2,249	2,249	2,381	2,375		(126)		(126)		2,249				30	12/15/2029
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		12/01/2013	SCHEDULED REDEMPTION		90	90	95	95		(5)		(5)		90				2	01/15/2030
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		12/01/2013	SCHEDULED REDEMPTION		118	118	127	133		(15)		(15)		118				3	10/15/2030
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		11/22/2013	Various		7,787	6,948	7,091	7,260		(49)		(49)		7,210		576	576	497	12/15/2029
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		12/01/2013	SCHEDULED REDEMPTION		1,457	1,457	1,542	1,562		(104)		(104)		1,457				38	03/15/2030
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		11/22/2013	Various		50,995	45,564	46,589	46,785		(99)		(99)		46,686		4,309	4,309	3,677	02/15/2030
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		12/01/2013	SCHEDULED REDEMPTION		62	62	66	69		(6)		(6)		62				3	02/15/2030
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		11/22/2013	Various		1,527	1,356	1,387	1,427		12		12		1,439		88	88	93	02/15/2030
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		12/01/2013	SCHEDULED REDEMPTION		57	57	60	61		(4)		(4)		57				3	09/15/2030
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		11/22/2013	Various		2,471	2,194	2,236	2,321		19		19		2,339		132	132	150	01/15/2031
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		11/22/2013	Various		20,734	18,403	18,990	20,014		239		239		20,252		482	482	1,348	09/15/2030
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		04/01/2013	SCHEDULED REDEMPTION		8,476	8,476	8,970	9,557		(1,081)		(1,081)		8,476				197	12/15/2030
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		11/22/2013	Various		209	185	191	210		(2)		(2)		208				14	01/15/2031
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		11/22/2013	Various		732	649	670	702		(6)		(6)		696		35	35	48	04/15/2031
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		11/22/2013	Various		13,201	11,716	12,089	12,993		16		16		13,009		192	192	858	10/15/2030
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		12/01/2013	SCHEDULED REDEMPTION		678	678	718	747		(69)		(69)		678				31	12/15/2030
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		12/01/2013	SCHEDULED REDEMPTION		23	23	25	25		(2)		(2)		23				1	11/15/2030
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		11/22/2013	Various		4,360	3,875	3,998	4,150		(5)		(5)		4,145		216	216	282	04/15/2031
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		11/22/2013	Various		2,904	2,577	2,659	2,893		(34)		(34)		2,859		45	45	189	02/15/2031
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		11/22/2013	Various		11,198	9,950	10,181	10,460		20		20		10,480		718	718	677	02/15/2031
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		11/22/2013	Various		1,054	935	965	1,023		(3)		(3)		1,020		34	34	68	03/15/2031
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		11/22/2013	Various		21,321	19,362	19,965	20,385		(115)		(115)		20,270		1,051	1,051	1,042	07/15/2033
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		11/22/2013	Various		3,219	2,860	2,958	3,281		(20)		(20)		3,261		(42)	(42)	195	03/15/2031
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		11/22/2013	Various		3,113	2,763	2,735	2,727		(17)		(17)		2,710		403	403	175	06/15/2031
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		11/22/2013	Various		2,523	2,240	2,217	2,205		(9)		(9)		2,196		327	327	142	06/15/2031
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		11/22/2013	Various		197	185	189	200		(6)		(6)		193		4	4	11	06/15/2031
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		11/22/2013	Various		154,684	137,254	141,071	141,098		25		25		141,123		13,561	13,561	8,722	04/15/2032
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		11/22/2013	Various		64,161	57,002	58,988	60,970		1,095		1,095		62,065		2,096	2,096	3,880	05/15/2032
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		11/22/2013	Various		2,087	1,979	2,061	2,187		(67)		(67)		2,120		(33)	(33)	84	09/15/2032
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		11/22/2013	Various		284,241	273,582	284,397	287,243		(6,995)		(6,995)		280,248		3,993	3,993	10,768	08/15/2036
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		11/22/2013	Various		198,524	176,047	183,006	183,710		2,468		2,468		186,178		12,346	12,346	11,216	01/15/2036
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		11/22/2013	Various		218,125	196,594	201,711	201,205		728		728		201,933		16,193	16,193	12,253	05/15/2036
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		11/22/2013	Various		14,452	12,829	13,186	13,165						13,164		1,287	1,287	814	10/15/2033
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		11/22/2013	Various		7,366	6,533	6,715	6,728		17		17		6,745		621	621	416	12/15/2035
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		11/22/2013	Various		5,839	5,619	5,776	5,741		(62)		(62)		5,679		159	159	194	06/15/2035
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		11/22/2013	Various		2,026	1,797	1,847	1,854		19		19		1,874		153	153	114	01/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		11/22/2013	Various		8,212	7,283	7,486	7,471		14		14		7,485		727	727	464	01/15/2036
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		11/22/2013	Various		10,499	9,309	9,551	9,605		221		221		9,826		673	673	593	03/15/2036
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		11/22/2013	Various		1,647	1,460	1,498	1,506		30		30		1,536		111	111	93	05/15/2036
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		11/22/2013	Various		250,426	226,376	235,325	239,890		2,315		2,315		242,205		8,222	8,222	13,028	06/15/2036
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		11/22/2013	Various		406,516	377,649	371,851	374,212		1,080		1,080		375,292		31,224	31,224	15,385	04/15/2038
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		11/22/2013	Various		252,859	224,197	233,060	233,484		4,050		4,050		237,534		15,325	15,325	14,294	07/15/2036
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		11/22/2013	Various		15,034	13,554	13,906	13,921		79		79		14,000		1,034	1,034	781	08/15/2036
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		11/22/2013	Various		16,239	14,809	15,194	15,294		83		83		15,377		862	862	849	10/15/2036
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		11/22/2013	Various		12,057	10,931	11,235	11,230		42		42		11,272		785	785	627	12/15/2036
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		11/22/2013	Various		133,703	121,585	126,391	127,062		354		354		127,416		6,287	6,287	6,617	09/15/2037
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		11/22/2013	Various		9,556	8,472	8,807	8,917		135		135		9,052		505	505	540	11/15/2037
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		11/22/2013	Various		79,075	73,937	72,802	73,076		91		91		73,167		5,908	5,908	2,721	04/15/2038
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		11/22/2013	Various		158,075	146,766	144,513	145,069		59		59		145,127		12,947	12,947	5,713	05/15/2038
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		11/22/2013	Various		86,180	81,139	79,893	79,954		413		413		80,367		5,814	5,814	2,455	05/15/2038
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		12/01/2013	SCHEDULED REDEMPTION		751,710	751,710	763,925	760,251		(8,541)		(8,541)		751,710				13,256	04/15/2038
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		11/22/2013	Various		212,780	188,693	185,797	185,906		(1,529)		(1,529)		184,377		28,403	28,403	9,249	05/15/2038
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		12/01/2013	SCHEDULED REDEMPTION		740,400	740,400	752,431	751,495		(11,095)		(11,095)		740,400				23,410	04/15/2038
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		11/22/2013	Various		235,201	214,665	211,369	212,252		(317)		(317)		211,935		23,266	23,266	8,553	05/15/2038
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		11/22/2013	Various		100,592	96,870	95,383	95,721		558		558		96,280		4,312	4,312	3,050	04/15/2038
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		11/22/2013	Various		141,596	130,830	128,822	129,351		(150)		(150)		129,201		12,396	12,396	5,656	05/15/2038
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		11/22/2013	Various		88,182	84,877	83,574	84,018		358		358		84,377		3,805	3,805	2,250	05/15/2038
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		11/22/2013	Various		49,827	46,946	46,225	46,329		107		107		46,436		3,391	3,391	1,596	04/15/2038
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		12/01/2013	SCHEDULED REDEMPTION		89,982	89,982	86,989	88,461		1,521		1,521		89,982				4,282	08/15/2020
36225A-MB-0	GOVT NATL MTG ASSOC I #780383		12/01/2013	SCHEDULED REDEMPTION		301	301	299	300		1		1		301				16	08/15/2020
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		12/01/2013	SCHEDULED REDEMPTION		1,189	1,189	1,363	1,356		(167)		(167)		1,189				50	05/15/2027
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		11/22/2013	Various		2,003	1,810	1,852	1,874		(16)		(16)		1,858		145	145	113	09/15/2024
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		04/01/2013	SCHEDULED REDEMPTION		144	144	150	144						144				2	04/15/2013
36225B-QN-6	GOVT NATL MTG ASSOC I #780977		11/22/2013	Various		18,542	16,710	17,055	17,474		(183)		(183)		17,291		1,251	1,251	1,143	12/15/2028
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		11/22/2013	Various		1,972	1,773	1,829	1,924		(35)		(35)		1,889		83	83	124	12/15/2028
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		11/22/2013	Various		51,220	46,308	44,860	44,590		118		118		44,708		6,512	6,512	2,483	04/15/2029
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		11/22/2013	Various		12,654	11,427	11,275	11,175		36		36		11,211		1,443	1,443	662	05/15/2029
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		11/01/2013	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2014
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		12/01/2013	SCHEDULED REDEMPTION		118	118	122	120		(1)		(1)		118				8	08/20/2015
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		12/01/2013	SCHEDULED REDEMPTION		307	307	313	311		(4)		(4)		307				20	11/20/2015
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		12/01/2013	SCHEDULED REDEMPTION		676	676	691	682		(6)		(6)		676				44	01/20/2016
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		12/01/2013	SCHEDULED REDEMPTION		7,264	7,264	7,427	7,326		(62)		(62)		7,264				287	02/20/2016
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		12/01/2013	SCHEDULED REDEMPTION		345	345	347	347		(2)		(2)		345				13	03/20/2016
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		12/01/2013	SCHEDULED REDEMPTION		3,369	3,369	3,453	3,369						3,369				130	03/20/2016
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		12/01/2013	SCHEDULED REDEMPTION		149	149	139	143		6		6		149				8	09/20/2016
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		12/01/2013	SCHEDULED REDEMPTION		27	27	24	26		2		2		27				1	01/20/2017
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		12/01/2013	SCHEDULED REDEMPTION		300	300	281	289		11		11		300				18	01/20/2017
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		12/01/2013	SCHEDULED REDEMPTION		65	65	59	59		6		6		65				4	03/20/2017
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		12/01/2013	SCHEDULED REDEMPTION		619	619	572	589		30		30		619				35	03/20/2017
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		12/01/2013	SCHEDULED REDEMPTION		243	243	274	265		(22)		(22)		243				13	04/20/2017
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		12/01/2013	SCHEDULED REDEMPTION		1,407	1,407	1,305	1,351		56		56		1,407				47	04/20/2017
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		12/01/2013	SCHEDULED REDEMPTION		1,974	1,974	1,778	1,813		161		161		1,974				102	05/20/2017
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		12/01/2013	SCHEDULED REDEMPTION		2,233	2,233	2,519	2,421		(189)		(189)		2,233				160	06/20/2017
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		12/01/2013	SCHEDULED REDEMPTION		326	326	303	307		19		19		326				18	06/20/2017
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		12/01/2013	SCHEDULED REDEMPTION		657	657	614	639		17		17		657				37	08/20/2017
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		12/01/2013	SCHEDULED REDEMPTION		2,446	2,446	2,280	2,419		27		27		2,446				138	09/20/2017
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		12/01/2013	SCHEDULED REDEMPTION		453	453	422	419		34		34		453				26	10/20/2017
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		12/01/2013	SCHEDULED REDEMPTION		1,213	1,213	1,130	1,108		105		105		1,213				68	11/20/2017
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		12/01/2013	SCHEDULED REDEMPTION		9,333	9,333	8,713	8,894		439		439		9,333				293	12/20/2017
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		12/01/2013	SCHEDULED REDEMPTION		897	897	839	885		12		12		897				51	01/20/2018
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		12/01/2013	SCHEDULED REDEMPTION		51	51	57	54		(3)		(3)		51				2	10/20/2016
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		12/01/2013	SCHEDULED REDEMPTION		211	211	240	233		(22)		(22)		211				8	02/20/2018
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2013	SCHEDULED REDEMPTION		70	70	72	70						70				2	04/20/2019
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		12/01/2013	SCHEDULED REDEMPTION		295	295	303	305		(10)		(10)		295				17	04/20/2021

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
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		12/01/2013	SCHEDULED REDEMPTION		1,149	1,149	1,182	1,189		(40)		(40)		1,149				54	08/20/2021
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		12/01/2013	SCHEDULED REDEMPTION		172	172	190	190		(17)		(17)		172				5	05/20/2022
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		12/01/2013	SCHEDULED REDEMPTION		4,429	4,429	4,436	4,429						4,429				171	01/20/2016
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		12/01/2013	SCHEDULED REDEMPTION		611	611	565	586		25		25		611				34	09/20/2016
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		12/01/2013	SCHEDULED REDEMPTION		1,328	1,328	1,482	1,430		(102)		(102)		1,328				43	09/20/2017
49549C-AA-6	KING INTL LEASING LLC		10/15/2013	SCHEDULED REDEMPTION		452,088	452,088	452,088	452,088						452,088				6,225	10/15/2022
71646Y-AA-4	PETRODRILL FIVE LTD ABS	E	10/15/2013	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	07/15/2013	SCHEDULED REDEMPTION		1,249,949	1,249,949	1,249,949	1,249,949						1,249,949				26,499	01/15/2016
71654Q-BC-5	PETROLEOS MEXICANOS	E	12/20/2013	SCHEDULED REDEMPTION		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				44,000	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	E	12/20/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,500	12/20/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	11/06/2013	SCHEDULED REDEMPTION		304,833	304,833	304,833	304,833						304,833				5,450	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	10/10/2013	SCHEDULED REDEMPTION		1,627,007	1,627,007	1,627,007	1,627,007						1,627,007				47,002	04/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2013	SCHEDULED REDEMPTION		381,606	381,606	381,606	381,606						381,606				8,494	08/01/2023
797224-AA-0	SAN CLEMENTE LEASING LLC		11/27/2013	SCHEDULED REDEMPTION		1,527,759	1,527,759	1,527,759	1,527,759						1,527,759				27,385	08/27/2021
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2013	SCHEDULED REDEMPTION		1,378,666	1,378,666	1,378,666	1,378,666						1,378,666				23,093	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC		11/22/2013	SCHEDULED REDEMPTION		957,288	957,288	957,288	957,288						957,288				23,613	11/22/2022
805649-AA-8	SAYARRA LTD	E	10/29/2013	SCHEDULED REDEMPTION		1,183,211	1,183,211	1,183,211	1,183,211						1,183,211				26,738	10/29/2021
805649-AB-6	SAYARRA LTD	E	10/29/2013	SCHEDULED REDEMPTION		1,176,208	1,176,208	1,176,208	1,176,208						1,176,208				21,481	04/14/2022
38373P-AR-4	STATE OF ISRAEL GOVT LOAN TR		04/01/2013	MATURED		3,250,000	3,250,000	3,186,338	3,186,338		63,662		63,662		3,250,000					04/01/2013
89609G-AA-0	TRICAHUE LEASING LLC		11/19/2013	SCHEDULED REDEMPTION		1,145,221	1,145,221	1,145,221	1,145,221						1,145,221				32,668	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2013	SCHEDULED REDEMPTION		558,450	558,450	558,450	558,450						558,450				10,454	02/26/2022
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	E	09/01/2013	SCHEDULED REDEMPTION		570,115	570,115	611,734	570,115						570,115				51,125	09/01/2019
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	E	09/01/2013	SCHEDULED REDEMPTION		300,000	300,000	325,125	313,108		(13,108)		(13,108)		300,000				27,870	09/01/2020
912833-DD-9	U S TREAS STRIP		02/15/2013	MATURED		21,000	21,000	3,429	20,803		197		197		21,000					02/15/2013
912810-QS-0	US TREASURY N/B		04/09/2013	Various		35,235,938	30,000,000	32,248,948	32,195,671		(12,477)		(12,477)		32,183,194		3,052,744	3,052,744	728,764	08/15/2041
912810-QU-5	US TREASURY N/B		04/09/2013	BANK OF MONTREAL		15,670,313	15,000,000	14,266,893	14,278,397		3,985		3,985		14,282,381		1,387,931	1,387,931	304,299	02/15/2042
912828-HY-9	US TREASURY N/B		04/30/2013	Various		400,660,153	400,000,000	424,727,910	403,075,999		(2,544,799)		(2,544,799)		400,531,201		128,952	128,952	5,565,435	04/30/2013
912828-RC-6	US TREASURY N/B		04/05/2013	GOLDMAN, SACHS & CO.		47,587,500	45,000,000	44,578,306	44,624,466		10,504		10,504		44,634,970		2,952,530	2,952,530	615,487	08/15/2021
912828-RH-5	US TREASURY N/B		04/16/2013	GREENWICH CAPITAL MARKETS, INC.		10,309,375	10,000,000	9,787,149	9,822,366		8,578		8,578		9,830,944		478,431	478,431	75,137	09/30/2018
912828-RJ-1	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		15,308,204	15,000,000	14,926,418	14,944,053		3,900		3,900		14,947,954		360,250	360,250	78,279	09/30/2016
912828-RM-4	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		15,309,375	15,000,000	14,905,370	14,927,067		4,998		4,998		14,932,065		377,310	377,310	65,884	10/31/2016
912828-RN-2	US TREASURY N/B		06/12/2013	Various		30,021,876	30,000,000	30,000,883	30,000,403		(18)		(18)		30,000,385		21,491	21,491	41,848	10/31/2013
912828-RP-7	US TREASURY N/B		04/16/2013	MORGAN STANLEY DEAN WITTER		21,021,094	20,000,000	19,941,438	19,950,741		2,351		2,351		19,953,093		1,068,001	1,068,001	162,431	10/31/2018
912828-RS-1	US TREASURY N/B		11/30/2013	Various		70,032,091	70,000,000	69,986,560	69,993,601		4,295		4,295		69,997,896		34,195	34,195	122,548	11/30/2013
912828-RU-6	US TREASURY N/B		04/05/2013	MORGAN STANLEY DEAN WITTER		25,399,415	25,000,000	24,981,530	24,985,370		981		981		24,986,351		413,064	413,064	77,524	11/30/2016
912828-SF-8	US TREASURY N/B		04/05/2013	GOLDMAN, SACHS & CO.		10,409,375	10,000,000	9,808,243	9,822,181		4,695		4,695		9,826,876		582,499	582,499	128,729	02/15/2022
0599999. Subtotal - Bonds - U.S. Governments						748,987,708	734,334,892	759,129,760	739,898,216		(2,513,275)		(2,513,275)		737,384,940		11,602,768	11,602,768	10,132,851	XXX
110707-AB-4	BRITISH COLUMBIA PROV OF	A	06/10/2013	BANK OF AMERICA		9,501,800	10,000,000	9,946,900	9,947,808		2,171		2,171		9,949,979		(448,179)	(448,179)	127,778	10/23/2022
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	10/08/2013	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				88,333	04/08/2018
15238P-AA-4	CENTRAL AMERICAN BANK	F	04/15/2013	MATURED		4,000,000	4,000,000	3,983,000	3,999,338		662		662		4,000,000				135,000	04/15/2013
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2013	Various		722,222	722,222	788,223	777,919		(55,697)		(55,697)		722,222				58,889	01/15/2018
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2013	Various		34,952,894	34,952,894	34,952,894	33,746,131						34,952,894				1,064,316	01/01/2023
448814-ED-1	HYDRO-QUEBEC DEB SER IF	A	02/01/2013	MATURED		150,000	150,000	180,310	150,355		(355)		(355)		150,000				6,000	02/01/2013
451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	F	11/30/2013	SCHEDULED REDEMPTION		705,478	705,478	705,478	705,478						705,478				30,865	05/30/2024
563469-TX-3	MANITOBA (PROVINCE OF)	A	06/12/2013	TORONTO DOMINION SECURITIES (USA) INC.		10,077,647	10,500,000	10,497,165	10,497,247		117		117		10,497,364		(419,717)	(419,717)	170,275	09/06/2022
68323A-BM-5	ONTARIO (PROVINCE OF)	A	08/21/2013	Various		39,446,230	40,000,000	39,945,600	39,947,545		4,880		4,880		39,952,424		(506,194)	(506,194)	282,639	10/25/2017
74831*-AA-8	QUEENSLAND TREAS CORP/QUEENSLAND P-T	R	10/28/2013	Various		21,019,212	21,019,213	21,472,499	21,346,499		(25,811)		(25,811)		21,320,689		(301,477)	(301,477)	8,789,179	01/03/2019
168863-AS-7	REPUBLIC OF CHILE	F	01/15/2013	MATURED		10,000,000	10,000,000	9,909,100	9,999,546		454		454		10,000,000				275,000	01/15/2013
910860-AK-4	UNITED MEXICAN STATES	F	01/16/2013	MATURED		3,000,000	3,000,000	3,288,000	3,002,760		(2,760)		(2,760)		3,000,000				95,625	01/16/2013
1099999. Subtotal - Bonds - All Other Governments						135,242,150	136,716,474	137,335,836	135,787,293		(76,339)		(76,339)		136,917,717		(1,675,567)	(1,675,567)	11,123,898	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
745144-2B-0	PUERTO RICO COMWLTH PUB IMPT G O 95		02/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		264,445	250,000	254,464	251,096		(92)		(92)		251,004		13,441	13,441	9,534	07/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						264,445	250,000	254,464	251,096		(92)		(92)		251,004		13,441	13,441	9,534	XXX
199491-L5-8	COLUMBUS OH G O VAR BABS 2009C		06/17/2013	CALLED @ 100.0		32,080,000	32,080,000	32,080,000	32,080,000						32,080,000				1,788,282	07/01/2028
21614L-BC-0	COOK CNTY IL HSD 201 J STERLING MORTON 0		06/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		712,099	1,190,000	398,460	599,979		10,410		10,410		610,389		101,709	101,709		12/01/2024
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E		09/03/2013	CALLED @ 100.00000000		810,000	810,000	792,901	804,466		442		442		804,908		5,092	5,092	21,789	09/01/2016
625517-DB-0	MULTNOMAH CNTY OR SD 1J PORTLAND 04		06/15/2013	MATURED		1,380,000	1,380,000	1,380,000	1,380,000						1,380,000				38,074	06/15/2013
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2013	CALLED @ 100.00		70,000	70,000	70,000	70,000						70,000				1,726	06/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						35,052,099	35,530,000	34,721,361	34,934,445		10,852		10,852		34,945,297		106,802	106,802	1,849,870	XXX
010869-EK-7	ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL		05/07/2013	Various		1,036,286	4,200,000	916,398	1,351,408		21,196		21,196		1,372,604		(336,318)	(336,318)		10/01/2033
011903-BT-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		04/17/2013	Various		3,568,364	3,475,000	3,379,264	3,396,447		744		744		3,397,191		171,173	171,173	192,547	03/01/2030
011903-CA-7	ALASKA INDL DEV RENTAL CAR FAC 2005 B		01/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,990	200,000	70,558	108,546		245		245		108,791		8,199	8,199		03/01/2025
02554C-AE-9	AMERICAN EAGLE NW LLC WA MILITARY 05B AB		12/15/2013	Various		500,000	500,000	500,000	500,000						500,000				26,350	12/15/2018
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2013	CALLED @ 100.00000000		350,000	350,000	345,779	349,074		15		15		349,089		911	911	24,063	02/01/2021
130911-XZ-8	CALIFORNIA STWIDE CMNTY PENSION 04A-2		01/16/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		408,708	640,000	287,021	416,145		1,161		1,161		417,306		(8,598)	(8,598)		06/01/2021
180261-BU-2	CLAREMORE OK PUB WRKS CAP IMPT 04B REF		06/01/2013	CALLED @ 100.00		360,000	360,000	355,248	359,340		289		289		359,629		371	371	18,720	06/01/2014
197211-AB-1	COLUMBIA ASSN INC MD SR SECD SER 94U		12/01/2013	MATURED		113,000	113,000	112,866	113,191		(191)		(191)		113,000				14,154	12/01/2013
232263-AD-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 92A		06/01/2013	CALLED @ 100.00		1,450,000	1,450,000	1,467,945	1,422,030		2,103		2,103		1,424,134		25,866	25,866	77,625	06/01/2022
25476W-AC-5	DISTRICT COLUMBIA BALLPARK 2006A-2		02/01/2013	CALLED @ 100.00		60,000	60,000	60,000	60,000						60,000				1,787	02/01/2020
261149-AD-0	DOWNTOWN DALLAS TX DEV AUTH TIF 06		08/15/2013	MATURED		2,445,000	2,445,000	1,626,463	2,362,408		82,592		82,592		2,445,000					08/15/2013
26116P-BG-4	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		07/01/2013	MATURED		3,255,000	3,255,000	3,255,000	3,255,000						3,255,000				167,958	07/01/2013
281397-AF-6	EDUCATION LOAN ASSET BACKED (ELAB) - TRU		11/21/2013	Various		9,450,000	10,000,000	9,443,145	10,000,000		8,994	556,855	(547,861)		9,452,139		(2,139)	(2,139)	130,797	02/01/2043
281397-AZ-2	EDUCATION LOAN ASSET BACKED (ELAB) - TRU		11/21/2013	Various		8,505,000	9,000,000	8,498,850	9,000,000		8,086	501,150	(493,064)		8,506,936		(1,936)	(1,936)	109,033	08/01/2043
29270C-HZ-1	ENERGY NORTHWEST WA COLUMBIA GEN 04B		07/01/2013	MATURED		4,850,000	4,850,000	4,929,443	4,855,418		(5,418)		(5,418)		4,850,000				266,750	07/01/2013
3135G0-ES-8	FANNIE MAE		12/05/2013	GOLDMAN, SACHS & CO.		7,148,610	7,000,000	6,984,320	6,987,923		2,842		2,842		6,990,765		157,845	157,845	91,219	11/15/2016
3135G0-JA-2	FANNIE MAE		04/08/2013	BARCLAYS BANK		11,727,930	11,500,000	11,495,975	11,496,610		208		208		11,496,818		231,112	231,112	58,219	04/27/2017
3135G0-PQ-0	FANNIE MAE		04/08/2013	BARCLAYS BANK		35,205,450	35,000,000	34,998,250	34,998,341		92		92		34,998,433		207,017	207,017	138,663	10/26/2017
31398A-J9-4	FANNIE MAE		05/07/2013	MATURED		12,000,000	12,000,000	11,980,680	11,997,798		2,202		2,202		12,000,000				105,000	05/07/2013
3133XP-2W-3	FED HM LN BK BD		02/27/2013	MATURED		50,000,000	50,000,000	51,985,500	50,143,474		(143,474)		(143,474)		50,000,000				843,750	02/27/2013
313401-NB-3	FED HOME LOAN MTG CORP #170095		10/01/2013	SCHEDULED REDEMPTION		211	211	207	210		1		1		211				15	05/01/2014
313446-F2-7	FED HOME LOAN MTG CORP #296485		12/01/2013	SCHEDULED REDEMPTION		495	495	555	514		(19)		(19)		495				33	07/01/2017
313401-U2-5	FED HOME LOAN MTG CORP #360088		12/01/2013	SCHEDULED REDEMPTION		127	127	125	119		9		9		127				7	01/01/2020
313401-Y8-8	FED HOME LOAN MTG CORP #360101		12/01/2013	SCHEDULED REDEMPTION		142	142	140	133		9		9		142				5	04/01/2020
313401-Z8-7	FED HOME LOAN MTG CORP #360119		12/01/2013	SCHEDULED REDEMPTION		109	109	126	121		(12)		(12)		109				7	08/01/2020
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		12/01/2013	SCHEDULED REDEMPTION		45	45	52	54		(9)		(9)		45				3	09/01/2019
31353W-4K-0	FED HOME LOAN MTG CORP #541726		12/01/2013	SCHEDULED REDEMPTION		15	15	17	16		(2)		(2)		15				1	11/01/2019
31353G-PF-3	FED HOME LOAN MTG CORP #884022		12/01/2013	SCHEDULED REDEMPTION		16,191	16,191	17,363	16,326		(135)		(135)		16,191				980	06/01/2019
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		12/01/2013	SCHEDULED REDEMPTION		370,541	370,541	393,468	390,806		(20,265)		(20,265)		370,541				8,827	11/01/2023
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		12/01/2013	SCHEDULED REDEMPTION		69,002	69,002	73,250	73,480		(4,479)		(4,479)		69,002				1,459	09/01/2023
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ RMBS		12/01/2013	SCHEDULED REDEMPTION		280,953	280,953	254,513	262,713		18,239		18,239		280,953				11,288	06/15/2022
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ RMBS		12/01/2013	SCHEDULED REDEMPTION		363,930	363,930	338,503	348,005		15,925		15,925		363,930				17,738	06/15/2022
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z RMBS		12/01/2013	SCHEDULED REDEMPTION		314,576	314,576	284,831	295,263		19,313		19,313		314,576				9,106	09/15/2022
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z RMBS		12/01/2013	SCHEDULED REDEMPTION		204,063	204,063	176,901	185,143		18,920		18,920		204,063				7,009	04/15/2024
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		12/01/2013	SCHEDULED REDEMPTION		167	167	177	180		(13)		(13)		167				9	04/01/2020
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		12/01/2013	SCHEDULED REDEMPTION		703	703	743	759		(56)		(56)		703				40	04/01/2021
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		12/03/2013	Various		35,390	32,212	33,048	33,073		20		20		33,093		2,297	2,297	1,960	07/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		10/01/2013	SCHEDULED REDEMPTION		3,321	3,321	3,409	3,434		(114)		(114)		3,321				165	06/01/2033
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		12/03/2013	Various		8,355	7,602	7,804	7,736		(3)		(3)		7,732		623	623	464	10/01/2033
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		12/03/2013	Various		14,477	13,792	14,093	14,065		(122)		(122)		13,944		533	533	570	10/01/2033
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		12/03/2013	Various		383,996	356,793	364,584	363,791		(2,033)		(2,033)		361,758		22,238	22,238	19,679	10/01/2033
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		12/03/2013	Various		1,713,807	1,581,931	1,600,716	1,595,989		(802)		(802)		1,595,187		118,620	118,620	81,938	12/01/2033
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		12/03/2013	Various		220,993	205,105	209,583	207,963		(237)		(237)		207,726		13,268	13,268	10,772	12/01/2033
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		12/03/2013	Various		277,508	259,046	264,318	263,559		(976)		(976)		262,584		14,925	14,925	13,029	02/01/2034
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		12/03/2013	Various		38,774	35,293	36,064	35,914		(143)		(143)		35,771		3,004	3,004	2,147	02/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		12/03/2013	Various		5,592	5,326	5,442	5,441		(63)		(63)		5,378		214	214	259	05/01/2034
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		12/01/2013	SCHEDULED REDEMPTION		28,120	28,120	27,237	27,771		349		349		28,120				632	06/01/2034
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		12/03/2013	Various		23,415	21,942	22,389	22,166		95		95		22,261		1,155	1,155	1,089	07/01/2034
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		12/03/2013	Various		49,195	46,915	47,963	47,428		20		20		47,447		1,748	1,748	2,101	07/01/2034
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		12/03/2013	Various		116,473	111,251	113,515	113,344		(912)		(912)		112,432		4,041	4,041	5,619	07/01/2034
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		12/03/2013	Various		11,020	10,396	10,623	10,478		37		37		10,515		505	505	498	08/01/2034
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		12/03/2013	Various		24,593	23,501	24,014	23,788		(101)		(101)		23,687		906	906	1,110	08/01/2034
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		12/03/2013	Various		43,707	39,756	40,625	41,067		(19)		(19)		41,049		2,658	2,658	2,427	09/01/2034
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		12/03/2013	Various		66,601	62,619	63,987	63,701		(318)		(318)		63,383		3,219	3,219	3,352	10/01/2034
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		12/01/2013	SCHEDULED REDEMPTION		25,670	25,670	25,419	25,543		127		127		25,670				681	12/01/2034
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		12/01/2013	SCHEDULED REDEMPTION		12,676	12,676	12,278	12,461		215		215		12,676				205	03/01/2035
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		12/03/2013	Various		12,052	10,966	11,206	11,100		72		72		11,173		880	880	668	05/01/2035
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		12/03/2013	Various		85,519	81,321	82,269	81,625		111		111		81,736		3,783	3,783	3,663	08/01/2035
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		12/03/2013	Various		36,686	33,828	34,567	34,675		(156)		(156)		34,518		2,168	2,168	1,882	01/01/2035
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		12/03/2013	Various		117,463	111,730	113,188	112,539		(161)		(161)		112,378		5,085	5,085	5,277	06/01/2035
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		12/03/2013	Various		128,036	120,874	122,715	121,948		(143)		(143)		121,805		6,232	6,232	6,501	08/01/2035
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		12/03/2013	Various		65,030	61,944	62,766	62,228		78		78		62,306		2,724	2,724	2,618	08/01/2035
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		12/03/2013	Various		17,813	16,621	16,809	16,740		(6)		(6)		16,735		1,078	1,078	854	05/01/2035
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		12/03/2013	Various		4,240	4,031	4,076	4,053		1		1		4,054		185	185	183	12/01/2035
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		12/03/2013	Various		7,616	7,173	7,255	7,219		(4)		(4)		7,215		401	401	328	01/01/2036
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		12/03/2013	Various		58,437	55,924	56,633	56,283		(103)		(103)		56,181		2,256	2,256	2,340	01/01/2036
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		12/03/2013	Various		26,009	24,697	25,073	24,907		(39)		(39)		24,868		1,141	1,141	1,173	01/01/2036
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		12/03/2013	Various		86,137	81,908	83,156	82,566		(238)		(238)		82,328		3,809	3,809	3,584	01/01/2036
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		12/03/2013	Various		36,221	34,299	34,745	34,455		61		61		34,516		1,705	1,705	1,509	01/01/2036
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		12/03/2013	Various		35,334	33,811	34,302	34,098		(109)		(109)		33,989		1,345	1,345	1,411	01/01/2036
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		12/03/2013	Various		3,942	3,823	3,881	3,847		(5)		(5)		3,841		101	101	136	01/01/2036
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		12/03/2013	Various		10,863	10,425	10,584	10,467		14		14		10,481		382	382	397	01/01/2036
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/03/2013	Various		7,726	7,347	7,459	7,397		8		8		7,405		321	321	333	01/01/2036
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		12/03/2013	Various		12,349	12,013	12,150	12,079		(35)		(35)		12,044		305	305	452	01/01/2036
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		12/03/2013	Various		3,120	2,990	3,023	3,017		(14)		(14)		3,002		118	118	126	01/01/2036
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		12/03/2013	Various		3,597	3,504	3,558	3,543		(25)		(25)		3,517		80	80	103	01/01/2036
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		12/03/2013	Various		11,810	11,320	11,492	11,382		1		1		11,384		427	427	502	01/01/2036
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		12/03/2013	Various		25,124	23,467	23,733	23,639		(71)		(71)		23,568		1,555	1,555	1,155	02/01/2036
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		12/03/2013	Various		44,259	41,343	41,973	41,815		(178)		(178)		41,636		2,623	2,623	2,244	01/01/2036
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		12/03/2013	Various		4,328	4,142	4,189	4,157		3		3		4,159		169	169	158	01/01/2036
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		12/03/2013	Various		39,265	37,587	38,013	37,802		(65)		(65)		37,737		1,529	1,529	1,656	02/01/2036
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		12/03/2013	Various		94,505	89,925	91,059	90,489		(103)		(103)		90,386		4,118	4,118	4,262	02/01/2036
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		12/03/2013	Various		11,619	10,919	11,086	10,989						10,989		630	630	523	02/01/2036
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		12/03/2013	Various		28,819	26,961	27,372	27,113		12		12		27,125		1,694	1,694	1,479	02/01/2036
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		12/03/2013	Various		9,434	8,837	8,971	8,889		14		14		8,903		532	532	447	01/01/2036
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		12/03/2013	Various		450,630	413,755	401,472	404,469		239		239		404,709		45,921	45,921	21,508	03/01/2036
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		12/03/2013	Various		101,481	96,764	98,877	98,229		(492)		(492)		97,737		3,744	3,744	4,559	06/01/2035
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		12/03/2013	Various		35,584	33,196	33,702	33,624		(56)		(56)		33,569		2,016	2,016	1,657	07/01/2035
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		12/03/2013	Various		47,984	44,641	45,147	44,905		36		36		44,941		3,044	3,044	2,398	08/01/2035
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		12/03/2013	Various		9,937	9,281	9,386	9,329		11		11		9,339		598	598	477	08/01/2035
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		12/03/2013	Various		12,234	11,666	11,843	11,750		(5)		(5)		11,745		489	489	466	01/01/2036
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		12/03/2013	Various		33,846	31,948	32,310	32,143		(24)		(24)		32,119		1,727	1,727	1,477	01/01/2036
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		12/03/2013	Various		18,916	17,867	18,132	18,011		(16)		(16)		17,995		921	921	822	01/01/2036
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		11/25/2013	Various		27,080	25,953	26,698	26,528		(202)		(202)		26,326		754	754	954	01/01/2019
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		12/01/2013	SCHEDULED REDEMPTION		1,238	1,238	1,194	1,222		16		16		1,238				31	01/01/2019
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		12/01/2013	SCHEDULED REDEMPTION		24,723	24,723	23,845	24,342		380		380		24,723				560	03/01/2019
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		12/01/2013	SCHEDULED REDEMPTION		1,763	1,763	1,702	1,739		24		24		1,763				39	05/01/2019
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		12/01/2013	SCHEDULED REDEMPTION		12,305	12,305	11,892	12,137		168		168		12,305				313	05/01/2019
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		12/01/2013	SCHEDULED REDEMPTION		15,967	15,967	15,410	15,746		221		221		15,967				312	05/01/2019
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		12/01/2013	SCHEDULED REDEMPTION		28,402	28,402	27,409	28,003		399		399		28,402				666	06/01/2019
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		12/01/2013	SCHEDULED REDEMPTION		387	387	436	427		(39)		(39)		387				14	08/01/2021
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		12/01/2013	SCHEDULED REDEMPTION		1,987	1,987	2,399	2,079		(92)		(92)		1,987				130	06/01/2021
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		12/01/2013	SCHEDULED REDEMPTION		528	528	558	569		(41)		(41)		528				30	12/01/2021

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
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		11/26/2013	Various		28,776	26,345	25,976	24,932		474		474		25,405		3,371	3,371	1,516	07/01/2029
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		11/25/2013	Various		58,003	52,702	53,262	54,235		(525)		(525)		53,710		4,294	4,294	3,283	07/01/2029
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		11/25/2013	Various		17,236	15,608	15,883	16,411		(259)		(259)		16,152		1,083	1,083	989	09/01/2029
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		11/25/2013	Various		403	367	371	376		(3)		(3)		373		30	30	22	10/01/2029
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		11/25/2013	Various		1,624	1,472	1,486	1,513		(12)		(12)		1,501		123	123	91	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2013	SCHEDULED REDEMPTION		1,601	1,601	1,662	1,782		(182)		(182)		1,601				65	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2013	SCHEDULED REDEMPTION		1,148	1,148	1,182	1,229		(81)		(81)		1,148				53	01/01/2030
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		12/01/2013	SCHEDULED REDEMPTION		173	173	181	197		(23)		(23)		173				10	12/01/2030
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		11/26/2013	Various		4,225	3,794	3,741	3,606		19		19		3,625		600	600	240	11/01/2030
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		11/25/2013	Various		4,475	4,063	4,102	4,158		(11)		(11)		4,147		328	328	252	09/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2013	SCHEDULED REDEMPTION		708	708	729	747		(40)		(40)		708				27	10/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		11/25/2013	Various		59,481	53,889	54,556	55,253		(101)		(101)		55,151		4,330	4,330	3,274	02/01/2032
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		12/01/2013	SCHEDULED REDEMPTION		735	735	757	782		(47)		(47)		735				34	02/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		11/26/2013	Various		31,253	28,707	28,305	27,994		149		149		28,143		3,110	3,110	1,623	05/01/2032
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		11/26/2013	Various		11,085	10,162	10,020	9,961		22		22		9,983		1,102	1,102	574	09/01/2032
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		11/25/2013	Various		18,033	16,197	16,371	16,477		(39)		(39)		16,438		1,595	1,595	1,052	09/01/2032
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		12/03/2013	Various		5,667	5,276	5,416	5,393		(24)		(24)		5,369		298	298	279	02/01/2033
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		12/03/2013	Various		179,448	169,726	171,667	170,991		(221)		(221)		170,770		8,679	8,679	7,938	09/01/2033
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		11/25/2013	Various		76,550	68,014	68,992	65,097		413		413		65,510		11,039	11,039	4,628	05/01/2028
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		01/01/2013	SCHEDULED REDEMPTION		60,305	60,305	58,157	58,902		1,403		1,403		60,305				276	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/03/2013	Various		9,285	8,579	8,274	8,424		(33)		(33)		8,391		894	894	475	11/01/2028
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		11/26/2013	Various		4,767	4,397	4,335	4,244		46		46		4,290		476	476	231	04/01/2029
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		11/26/2013	Various		46,545	41,834	38,895	39,106		493		493		39,599		6,947	6,947	2,635	05/01/2029
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		11/26/2013	Various		28,527	25,613	24,112	24,106		(127)		(127)		23,979		4,548	4,548	1,621	05/01/2029
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		11/26/2013	Various		1,183	1,075	1,060	1,030		12		12		1,043		140	140	64	06/01/2029
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		11/26/2013	Various		24,281	21,806	20,359	20,309		337		337		20,646		3,635	3,635	1,378	06/01/2029
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		11/26/2013	Various		16,493	15,648	14,631	14,482		637		637		15,118		1,375	1,375	822	06/01/2029
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		11/26/2013	Various		4,841	4,466	4,165	4,140		134		134		4,275		566	566	240	06/01/2029
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		11/26/2013	Various		47,240	42,416	39,724	39,977		499		499		40,476		6,764	6,764	2,684	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		11/26/2013	Various		1,595	1,448	1,428	1,385		17		17		1,403		193	193	89	06/01/2029
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		11/26/2013	Various		35,298	31,710	31,265	30,670		198		198		30,869		4,430	4,430	2,001	06/01/2029
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		11/26/2013	Various		9,902	8,890	8,285	7,980		92		92		8,072		1,830	1,830	563	06/01/2029
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		11/25/2013	Various		3,802	3,525	3,559	3,627		(46)		(46)		3,581		221	221	181	07/01/2029
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		11/25/2013	Various		2,040	1,843	1,861	1,884		(14)		(14)		1,870		169	169	122	07/01/2029
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		11/26/2013	Various		1,114	1,000	986	971		(1)		(1)		971		144	144	63	07/01/2029
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		11/25/2013	Various		3,061	2,756	2,782	2,836		(12)		(12)		2,824		238	238	181	08/01/2029
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		11/25/2013	Various		1,111	1,020	1,030	1,050		(11)		(11)		1,038		73	73	58	09/01/2029
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		12/03/2013	Various		32,739	29,853	30,581	31,009		(242)		(242)		30,767		1,972	1,972	2,533	10/01/2029
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		11/25/2013	Various		622	562	568	571		(3)		(3)		568		55	55	36	10/01/2029
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		12/01/2013	SCHEDULED REDEMPTION		63	63	65	68		(6)		(6)		63				3	10/01/2029
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		11/25/2013	Various		258	230	232	236		(1)		(1)		236		23	23	16	11/01/2029
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		11/25/2013	Various		6,578	6,075	6,133	6,231		(79)		(79)		6,153		425	425	333	01/01/2030
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		01/01/2013	SCHEDULED REDEMPTION		7,572	7,572	7,257	7,203		369		369		7,572				44	01/01/2030
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		11/25/2013	Various		905	804	812	830		(2)		(2)		827		78	78	55	01/01/2030
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		11/25/2013	Various		959	852	822	812		5		5		817		143	143	58	01/01/2030
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		11/25/2013	Various		332	295	298	303		1		1		304		28	28	20	02/01/2030
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		11/25/2013	Various		49	43	43	44		1		1		45		4	4	3	02/01/2030
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		11/25/2013	Various		12,726	11,362	10,844	10,650						10,650		2,076	2,076	746	03/01/2030
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		11/25/2013	Various		592	528	533	537						538		55	55	35	04/01/2030
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		12/01/2013	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				2	04/01/2030
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		11/25/2013	Various		66	59	59	60						61		6	6	4	04/01/2030
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		11/25/2013	Various		421	374	361	354		(3)		(3)		351		70	70	26	04/01/2030
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		11/25/2013	Various		111	99	100	102						102		9	9	7	04/01/2030
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		11/25/2013	Various		1,056	970	939	920		11		11		932		124	124	55	06/01/2030
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		11/26/2013	Various		107,016	98,138	96,763	94,375		1,363		1,363		95,738		11,278	11,278	5,548	05/01/2029
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		12/01/2013	SCHEDULED REDEMPTION		2,051	2,051	2,138	2,286		(235)		(235)		2,051				108	07/01/2030
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		11/25/2013	Various		4,013	3,615	3,497	3,361		33		33		3,394		620	620	245	07/01/2030
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		11/25/2013	Various		12,150	10,807	10,910	11,067		(41)		(41)		11,026		1,124	1,124	735	05/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		04/01/2013	SCHEDULED REDEMPTION		5,072	5,072	5,349	5,771		(699)		(699)		5,072				118	11/01/2030
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		12/01/2013	SCHEDULED REDEMPTION		281	281	293	323		(42)		(42)		281				16	01/01/2031
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		11/25/2013	Various		2,709	2,404	2,427	2,465		14		14		2,479		229	229	164	04/01/2031
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		11/26/2013	Various		1,325	1,190	1,173	1,150		8		8		1,158		167	167	75	05/01/2031
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2013	SCHEDULED REDEMPTION		2,847	2,847	2,897	2,972		(125)		(125)		2,847				99	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		11/26/2013	Various		8,263	7,622	7,516	7,422		88		88		7,510		753	753	417	06/01/2031
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		11/26/2013	Various		30,191	27,856	27,466	27,192		161		161		27,352		2,838	2,838	1,626	07/01/2031
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		11/25/2013	Various		28,487	25,343	26,591	27,395		54		54		27,449		1,038	1,038	1,715	07/01/2031
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		11/26/2013	Various		724	665	655	634		3		3		638		87	87	39	07/01/2031
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		11/26/2013	Various		1,042	935	922	899		(19)		(19)		880		162	162	59	07/01/2031
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		11/25/2013	Various		36,565	32,449	34,223	35,014		378		378		35,391		1,174	1,174	2,220	08/01/2031
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		11/25/2013	Various		33,532	30,849	31,391	32,369		(731)		(731)		31,638		1,894	1,894	1,785	01/01/2030
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		11/26/2013	Various		49,682	44,681	44,055	43,315		240		240		43,555		6,128	6,128	2,822	03/01/2031
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		11/26/2013	Various		2,350	2,255	2,223	2,171		55		55		2,226		124	124	91	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		11/26/2013	Various		10,464	9,389	9,257	9,030		(30)		(30)		8,999		1,465	1,465	596	10/01/2031
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		11/26/2013	Various		741	665	656	648		(20)		(20)		628		113	113	42	09/01/2031
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		11/26/2013	Various		4,202	3,866	3,812	3,756		47		47		3,803		399	399	221	11/01/2031
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		11/26/2013	Various		2,602	2,458	2,424	2,383		22		22		2,405		197	197	119	11/01/2031
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		11/26/2013	Various		360	324	320	313		(3)		(3)		309		51	51	20	10/01/2031
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		11/26/2013	Various		958	870	858	842		6		6		848		110	110	50	12/01/2031
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		11/26/2013	Various		438	393	387	380		(2)		(2)		377		60	60	25	01/01/2032
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		11/25/2013	Various		145,124	135,050	142,435	144,716		(3,209)		(3,209)		141,506		3,617	3,617	7,633	02/01/2032
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		11/26/2013	Various		4,017	3,714	3,662	3,615		24		24		3,639		378	378	205	03/01/2032
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		11/26/2013	Various		25,421	22,822	22,503	22,361		39		39		22,401		3,020	3,020	1,445	03/01/2032
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		11/26/2013	Various		2,797	2,583	2,547	2,513		16		16		2,529		267	267	137	04/01/2032
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		11/25/2013	Various		49,951	45,975	46,414	46,799		(347)		(347)		46,452		3,499	3,499	2,869	05/01/2032
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		11/25/2013	Various		22,715	20,148	20,341	20,513		(60)		(60)		20,453		2,262	2,262	1,381	06/01/2032
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		11/25/2013	Various		61,856	58,202	58,758	59,218		(396)		(396)		58,822		3,034	3,034	2,826	06/01/2032
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		11/26/2013	Various		800	718	708	692		(6)		(6)		686		114	114	46	06/01/2032
31287U-QM-2	FED HOME LOAN MTG CORP GOLD #C68176		11/26/2013	Various		316	283	279	277		(4)		(4)		273		43	43	18	06/01/2032
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		11/25/2013	Various		75,173	66,725	67,362	67,851		(182)		(182)		67,668		7,505	7,505	4,560	07/01/2032
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		11/25/2013	Various		32,319	28,672	28,945	29,044		(19)		(19)		29,025		3,293	3,293	1,964	07/01/2032
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		11/26/2013	Various		4,092	3,855	3,801	3,745		50		50		3,795		297	297	203	07/01/2032
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2013	SCHEDULED REDEMPTION		83,953	83,953	82,776	81,999		1,953		1,953		83,953				3,714	05/01/2032
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		11/26/2013	Various		3,273	2,935	2,894	2,832		2		2		2,834		439	439	187	08/01/2032
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		11/26/2013	Various		3,541	3,216	3,171	3,156		15		15		3,170		370	370	190	08/01/2032
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		10/01/2013	SCHEDULED REDEMPTION		1,608	1,608	1,585	1,576		31		31		1,608				86	08/01/2032
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		11/26/2013	Various		10,965	10,344	10,199	9,924		222		222		10,146		819	819	581	03/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		12/03/2013	Various		16,761	15,690	16,107	16,028		(66)		(66)		15,963		799	799	798	11/01/2032
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		12/03/2013	Various		3,961	3,793	3,836	3,819		(9)		(9)		3,810		151	151	153	01/01/2033
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		12/03/2013	Various		29,084	28,009	28,753	28,779		(418)		(418)		28,361		724	724	1,118	05/01/2033
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		11/25/2013	Various		95,357	86,229	82,083	81,960		1,370		1,370		83,330		12,027	12,027	5,413	04/01/2024
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		12/01/2013	SCHEDULED REDEMPTION		113	113	117	118		(6)		(6)		113				6	03/01/2025
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		12/01/2013	SCHEDULED REDEMPTION		4,607	4,607	5,215	5,235		(628)		(628)		4,607				224	03/01/2026
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		12/03/2013	Various		84,059	74,679	76,813	78,101		(1,170)		(1,170)		76,931		7,129	7,129	6,037	09/01/2026
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		11/26/2013	Various		140,174	133,351	127,362	126,715		4,109		4,109		130,824		9,350	9,350	4,678	04/01/2026
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		12/01/2013	SCHEDULED REDEMPTION		1,803	1,803	2,025	2,060		(257)		(257)		1,803				38	04/01/2026
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		11/26/2013	Various		98,820	90,282	83,830	83,382		2,180		2,180		85,561		13,259	13,259	5,391	04/01/2026
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		11/01/2013	SCHEDULED REDEMPTION		23,340	23,340	21,677	21,817		1,523		1,523		23,340				1,363	05/01/2026
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		11/01/2013	Various		15,773	15,773	15,343	15,720		53		53		15,773				442	11/01/2013
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		12/01/2013	SCHEDULED REDEMPTION		557	557	577	571		(13)		(13)		557				26	09/01/2015
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		12/01/2013	SCHEDULED REDEMPTION		4,107	4,107	4,251	4,195		(88)		(88)		4,107				196	11/01/2015
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2013	SCHEDULED REDEMPTION		3,560	3,560	3,686	3,638		(78)		(78)		3,560				170	01/01/2016
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		12/01/2013	SCHEDULED REDEMPTION		12,111	12,111	11,681	11,940		170		170		12,111				273	04/01/2018
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		11/01/2013	Various		10,479	10,479	10,121	10,444		35		35		10,479				245	11/01/2013
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		12/01/2013	SCHEDULED REDEMPTION		13,043	13,043	12,689	12,965		78		78		13,043				530	06/01/2014
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		12/01/2013	SCHEDULED REDEMPTION		1,408	1,408	1,370	1,400		9		9		1,408				60	06/01/2014
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		12/01/2013	SCHEDULED REDEMPTION		16,602	16,602	16,470	16,581		21		21		16,602				590	08/01/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2013	SCHEDULED REDEMPTION		5,764	5,764	5,967	5,900		(135)		(135)		5,764				288	02/01/2016
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		11/25/2013	Various		79,684	76,145	78,867	77,851		(738)		(738)		77,114		2,570	2,570	3,026	06/01/2018
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		11/25/2013	Various		5,333	5,058	5,239	5,179		(42)		(42)		5,138		195	195	217	07/01/2018
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		12/01/2013	SCHEDULED REDEMPTION		349	349	363	375		(27)		(27)		349				11	04/01/2025
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		12/01/2013	SCHEDULED REDEMPTION		15,823	15,823	17,195	16,958		(1,135)		(1,135)		15,823				592	12/01/2022
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		12/03/2013	Various		55,452	49,482	50,046	50,066		(190)		(190)		49,875		5,576	5,576	3,629	03/01/2027
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		12/01/2013	SCHEDULED REDEMPTION		5,532	5,532	5,323	3,930		1,603		1,603		5,532				142	05/01/2028
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2013	SCHEDULED REDEMPTION		9,832	9,832	10,127	10,556		(724)		(724)		9,832				467	12/01/2029
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		11/26/2013	Various		2,711	2,479	2,444	2,384		32		32		2,416		295	295	144	11/01/2030
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		12/01/2013	SCHEDULED REDEMPTION		141	141	145	154		(12)		(12)		141				7	11/01/2030
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		11/26/2013	Various		196,641	181,118	178,580	174,521		2,519		2,519		177,039		19,602	19,602	9,921	08/01/2030
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		12/01/2013	SCHEDULED REDEMPTION		2,501	2,501	2,564	2,704		(202)		(202)		2,501				133	01/01/2031
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		11/25/2013	Various		36,924	33,630	35,469	36,431		(878)		(878)		35,553		1,371	1,371	1,936	10/01/2029
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		11/26/2013	Various		26,793	24,621	24,430	24,191		120		120		24,311		2,482	2,482	1,387	06/01/2031
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		11/25/2013	Various		1,840	1,661	1,677	1,710		(8)		(8)		1,701		139	139	105	08/01/2031
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		11/25/2013	Various		28,745	26,160	26,410	26,885		(142)		(142)		26,743		2,002	2,002	1,584	09/01/2031
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		11/25/2013	Various		63,055	57,109	57,780	58,749		(289)		(289)		58,461		4,595	4,595	3,557	04/01/2032
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		12/03/2013	Various		236,989	224,740	227,286	226,237		(263)		(263)		225,974		11,015	11,015	10,183	02/01/2035
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		12/03/2013	Various		1,225,581	1,174,025	1,256,206	1,236,115		(12,230)		(12,230)		1,223,885		1,696	1,696	48,953	03/01/2037
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		12/01/2013	SCHEDULED REDEMPTION		350,091	350,091	360,143	356,017		(5,926)		(5,926)		350,091				6,369	10/01/2038
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		12/01/2013	SCHEDULED REDEMPTION		820,879	820,879	844,447	836,400		(15,521)		(15,521)		820,879				21,673	08/01/2038
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		12/03/2013	Various		74,612	70,715	71,792	71,348		(118)		(118)		71,230		3,382	3,382	3,190	05/01/2035
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		12/03/2013	Various		63,930	60,569	61,487	61,128		(125)		(125)		61,003		2,927	2,927	2,763	07/01/2035
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2013	SCHEDULED REDEMPTION		121,145	121,145	120,035	120,666		480		480		121,145				3,148	08/01/2035
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		12/03/2013	Various		9,966	9,516	9,624	9,572		(14)		(14)		9,558		408	408	412	01/01/2036
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		12/03/2013	Various		6,739	6,412	6,484	6,446		(5)		(5)		6,441		299	299	282	02/01/2036
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		12/01/2013	SCHEDULED REDEMPTION		245,992	245,992	253,055	250,500		(4,508)		(4,508)		245,992				6,295	03/01/2038
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		12/01/2013	SCHEDULED REDEMPTION		106,082	106,082	95,291	104,535		1,547		1,547		106,082				2,997	06/01/2014
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		11/25/2013	Various		20,104	19,170	19,855	19,675		(188)		(188)		19,488		616	616	789	11/01/2019
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		11/25/2013	Various		12,370	11,878	12,220	12,158		(70)		(70)		12,088		281	281	435	06/01/2021
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		11/25/2013	Various		391,851	374,156	387,529	387,158		(3,725)		(3,725)		383,433		8,418	8,418	14,957	07/01/2022
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		11/25/2013	Various		53,967	51,644	53,490	53,496		(548)		(548)		52,948		1,019	1,019	2,077	08/01/2022
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		12/01/2013	SCHEDULED REDEMPTION		505,461	505,461	523,528	522,903		(17,442)		(17,442)		505,461				14,183	09/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		11/25/2013	Various		222,213	213,408	219,535	218,699		(998)		(998)		217,701		4,511	4,511	7,672	11/01/2022
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		11/25/2013	Various		15,931	15,219	15,763	15,770		(142)		(142)		15,628		302	302	610	12/01/2022
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		11/25/2013	Various		5,297	5,050	5,230	5,226		(38)		(38)		5,188		109	109	203	01/01/2023
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		11/25/2013	Various		88,815	84,758	87,787	87,767		(742)		(742)		87,026		1,789	1,789	3,395	02/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2013	SCHEDULED REDEMPTION		213,166	213,166	220,785	221,105		(7,939)		(7,939)		213,166				5,863	04/01/2023
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		12/03/2013	Various		2,487,112	2,386,240	2,451,302	2,447,034		(13,070)		(13,070)		2,433,964		53,148	53,148	84,068	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/03/2013	Various		1,940,449	1,855,382	1,908,933	1,898,149		(7,693)		(7,693)		1,890,456		49,993	49,993	68,432	05/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		11/25/2013	Various		28,680	27,397	28,376	28,319		(249)		(249)		28,070		611	611	1,100	08/01/2023
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		11/25/2013	Various		30,398	29,046	30,084	30,079		(273)		(273)		29,806		593	593	1,155	07/01/2023
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		11/25/2013	Various		79,001	75,513	78,212	77,850		(630)		(630)		77,220		1,782	1,782	3,010	10/01/2023
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		11/25/2013	Various		317,729	304,080	314,948	316,781		(3,713)		(3,713)		313,068		4,662	4,662	11,792	11/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2013	SCHEDULED REDEMPTION		865,525	865,525	896,461	896,806		(31,281)		(31,281)		865,525				24,129	12/01/2023
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		11/25/2013	Various		6,269	5,991	6,205	6,202		(56)		(56)		6,146		123	123	238	01/01/2024
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		11/25/2013	Various		16,119	15,380	15,929	15,845		(63)		(63)		15,781		337	337	610	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2013	SCHEDULED REDEMPTION		1,486,336	1,486,336	1,539,461	1,541,897		(55,561)		(55,561)		1,486,336				41,679	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2013	SCHEDULED REDEMPTION		670,128	670,128	694,080	695,959		(25,831)		(25,831)		670,128				19,712	01/01/2024
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2013	SCHEDULED REDEMPTION		618,701	618,701	640,814	641,902		(23,201)		(23,201)		618,701				16,275	04/01/2024
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		12/03/2013	Various		952,649	911,263	936,109	931,956		(3,056)		(3,056)		928,900		23,749	23,749	33,581	05/01/2024
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		12/03/2013	Various		3,166,990	3,029,812	3,139,051	3,121,441		(11,446)		(11,446)		3,109,994		56,996	56,996	112,079	10/01/2024
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		11/25/2013	Various		326,930	314,499	325,630	323,837		(839)		(839)		322,998		3,932	3,932	11,161	11/01/2024
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		11/25/2013	Various		219,372	209,092	216,566	214,722		(1,875)		(1,875)		212,847		6,525	6,525	8,576	08/01/2019
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		11/25/2013	Various		63,579	60,611	62,777	62,287		(590)		(590)		61,697		1,883	1,883	2,468	10/01/2019
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		11/25/2013	Various		11,386	10,855	11,243	11,198		(106)		(106)		11,093		294	294	442	12/01/2020
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		11/25/2013	Various		224,529	214,367	222,029	221,495		(2,182)		(2,182)		219,313		5,216	5,216	8,514	02/01/2022
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		11/25/2013	Various		91,648	87,679	90,813	90,755		(959)		(959)		89,796		1,852	1,852	3,425	05/01/2022

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
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		11/25/2013	Various		12,973	12,275	12,714	12,712		(65)		(65)		12,647		326	326	543	06/01/2022
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		11/25/2013	Various		12,912	12,474	12,920	12,876		(146)		(146)		12,730		182	182	465	10/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2013	SCHEDULED REDEMPTION		197,543	197,543	204,603	204,209		(6,666)		(6,666)		197,543				5,730	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2013	SCHEDULED REDEMPTION		157,711	157,711	163,347	163,478		(5,768)		(5,768)		157,711				4,276	02/01/2023
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		11/25/2013	Various		138,752	133,921	137,766	137,536		(813)		(813)		136,723		2,029	2,029	4,549	03/01/2023
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		11/25/2013	Various		101,073	96,441	99,888	99,690		(869)		(869)		98,820		2,253	2,253	3,926	05/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2013	SCHEDULED REDEMPTION		191,687	191,687	198,538	198,520		(6,833)		(6,833)		191,687				5,238	06/01/2023
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		11/25/2013	Various		14,410	13,747	14,239	14,172		(79)		(79)		14,093		318	318	552	10/01/2023
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		11/25/2013	Various		13,347	12,824	13,282	13,331		(154)		(154)		13,178		169	169	493	11/01/2023
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/03/2013	Various		1,208,708	1,155,404	1,197,062	1,192,742		(4,772)		(4,772)		1,187,970		20,738	20,738	43,168	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		11/25/2013	Various		65,524	62,416	64,647	64,316		(311)		(311)		64,005		1,519	1,519	2,602	04/01/2024
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		12/01/2013	SCHEDULED REDEMPTION		337,766	337,766	349,838	347,813		(10,048)		(10,048)		337,766				11,474	05/01/2024
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		11/25/2013	Various		67,900	63,579	65,852	65,368		(9)		(9)		65,359		2,541	2,541	3,040	06/01/2024
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		11/25/2013	Various		162,751	156,765	162,417	161,650		(508)		(508)		161,142		1,609	1,609	5,491	08/01/2024
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		12/03/2013	Various		2,235,496	2,137,237	2,214,294	2,201,900		(7,148)		(7,148)		2,194,752		40,743	40,743	79,219	10/01/2024
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		11/25/2013	Various		156,243	149,674	155,024	154,974		(1,825)		(1,825)		153,148		3,095	3,095	5,814	06/01/2021
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		12/01/2013	SCHEDULED REDEMPTION		78,239	78,239	81,036	79,561		(1,322)		(1,322)		78,239				1,969	04/01/2017
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		11/25/2013	Various		86,615	81,742	84,664	84,514		(170)		(170)		84,344		2,272	2,272	3,865	02/01/2023
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		11/25/2013	Various		122,306	116,533	120,698	121,238		(1,076)		(1,076)		120,162		2,144	2,144	4,832	01/01/2023
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		11/25/2013	Various		14,313	13,651	14,139	14,251		(166)		(166)		14,085		228	228	558	02/01/2023
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		11/25/2013	Various		40,805	39,243	40,646	40,764		(608)		(608)		40,155		649	649	1,413	02/01/2023
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		11/25/2013	Various		356,392	341,067	353,258	353,584		(3,801)		(3,801)		349,783		6,609	6,609	14,123	02/01/2023
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		11/25/2013	Various		13,263	12,595	13,045	13,020		(163)		(163)		12,857		406	406	567	03/01/2023
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		11/25/2013	Various		5,308	4,997	5,176	5,206		3		3		5,209		100	100	231	03/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2013	SCHEDULED REDEMPTION		159,579	159,579	165,283	165,339		(5,760)		(5,760)		159,579				4,489	04/01/2023
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		11/25/2013	Various		53,548	51,286	53,119	53,365		(718)		(718)		52,647		900	900	1,974	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		11/25/2013	Various		21,649	20,829	21,427	21,301		(85)		(85)		21,216		434	434	750	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		11/25/2013	Various		465,822	447,012	462,989	469,296		(7,853)		(7,853)		461,443		4,379	4,379	16,652	05/01/2023
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		11/25/2013	Various		5,547	5,248	5,398	5,444		59		59		5,503		44	44	226	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		11/25/2013	Various		88,033	84,190	87,199	88,267		(1,071)		(1,071)		87,195		838	838	3,364	06/01/2023
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		11/25/2013	Various		6,073	5,829	6,037	5,997		(38)		(38)		5,959		114	114	219	08/01/2023
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		11/25/2013	Various		199,999	192,965	199,862	200,831		(2,222)		(2,222)		198,609		1,390	1,390	6,375	11/01/2023
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		11/25/2013	Various		151,367	145,888	150,077	150,315		(406)		(406)		149,909		1,459	1,459	5,193	02/01/2024
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		11/25/2013	Various		14,510	13,788	14,281	14,323		(93)		(93)		14,231		279	279	591	02/01/2024
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		12/03/2013	Various		773,839	741,954	768,705	765,527		(4,483)		(4,483)		761,044		12,795	12,795	26,991	03/01/2024
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		11/25/2013	Various		6,244	5,908	6,078	6,097		52		52		6,149		95	95	254	02/01/2024
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		11/25/2013	Various		338,696	328,811	338,251	334,916		(1,777)		(1,777)		333,139		5,557	5,557	9,329	03/01/2024
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		11/25/2013	Various		147,970	140,909	145,945	145,223		(738)		(738)		144,485		3,485	3,485	5,572	04/01/2024
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/03/2013	Various		3,132,634	2,981,724	3,067,332	3,046,753		(3,497)		(3,497)		3,043,256		89,378	89,378	114,308	04/01/2024
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		11/25/2013	Various		51,188	49,248	51,008	50,519		(446)		(446)		50,073		1,114	1,114	1,681	04/01/2024
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		11/25/2013	Various		223,705	216,034	223,755	223,972		(3,082)		(3,082)		220,891		2,814	2,814	6,775	04/01/2024
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		11/25/2013	Various		15,151	14,630	15,050	14,942		(56)		(56)		14,885		265	265	474	04/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		11/25/2013	Various		270,813	256,750	264,122	262,000		465		465		262,465		8,348	8,348	10,843	04/01/2024
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		12/01/2013	SCHEDULED REDEMPTION		122,155	122,155	126,521	126,194		(4,039)		(4,039)		122,155				4,521	04/01/2024
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		11/25/2013	Various		145,456	137,027	141,925	141,019		(290)		(290)		140,728		4,728	4,728	6,435	04/01/2024
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		12/03/2013	Various		2,136,465	2,020,289	2,075,374	2,100,090		1,202		1,202		2,101,292		35,173	35,173	84,872	04/01/2024
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		11/25/2013	Various		268,507	259,197	268,461	269,728		(4,893)		(4,893)		264,835		3,672	3,672	10,222	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/03/2013	Various		463,615	442,091	454,784	450,550		(1,620)		(1,620)		448,930		14,685	14,685	15,928	04/01/2024
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		11/25/2013	Various		8,884	8,315	8,612	8,841		8		8		8,849		35	35	399	05/01/2024
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		11/25/2013	Various		40,703	39,139	40,207	40,192		(127)		(127)		40,066		637	637	1,396	06/01/2024
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		11/25/2013	Various		337,919	328,721	337,684	338,195		(3,573)		(3,573)		334,622		3,297	3,297	10,535	06/01/2024
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		12/03/2013	Various		624,201	605,703	622,218	619,111		(5,789)		(5,789)		613,322		10,879	10,879	18,014	05/01/2024
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		12/03/2013	Various		680,845	650,157	667,884	663,932		(1,729)		(1,729)		662,203		18,642	18,642	24,774	07/01/2024
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		11/25/2013	Various		429,522	415,004	426,319	423,584		(1,833)		(1,833)		421,751		7,771	7,771	13,511	06/01/2024
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		11/25/2013	Various		184,170	176,503	182,867	181,345		(172)		(172)		181,173		2,998	2,998	6,442	08/01/2024
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		11/25/2013	Various		199,199	191,991	198,913	198,469		(788)		(788)		197,681		1,518	1,518	6,751	08/01/2024
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		12/03/2013	Various		2,875,863	2,765,338	2,863,205	2,836,447		(14,590)		(14,590)		2,821,857		54,006	54,006	103,258	11/01/2024
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		12/03/2013	Various		502,511	478,802	495,747	491,977		(530)		(530)		491,447		11,065	11,065	18,864	11/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		11/25/2013	Various		213,548	204,585	211,825	210,901		(365)		(365)		210,536		3,012	3,012	7,265	11/01/2024
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		12/01/2013	SCHEDULED REDEMPTION		11,866	11,866	12,137	12,067		(201)		(201)		11,866				554	07/01/2023
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2013	SCHEDULED REDEMPTION		32,997	32,997	32,455	32,552		444		444		32,997				997	08/01/2028
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		12/01/2013	SCHEDULED REDEMPTION		4,176	4,176	4,108	4,142		35		35		4,176				156	08/01/2028
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		12/01/2013	SCHEDULED REDEMPTION		2,095	2,095	2,096	2,096						2,095				85	11/01/2028
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		12/01/2013	SCHEDULED REDEMPTION		5,934	5,934	5,942	5,939		(4)		(4)		5,934				244	03/01/2029
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		12/01/2013	SCHEDULED REDEMPTION		3,524	3,524	3,402	3,357		167		167		3,524				143	09/01/2029
31361D-QN-2	FED NATL MTG ASSOC #028361		12/01/2013	SCHEDULED REDEMPTION		30	30	32	31		(1)		(1)		30				2	06/01/2016
31361D-JH-1	FED NATL MTG ASSOC #046164		12/01/2013	SCHEDULED REDEMPTION		25	25	24	23		3		3		25				1	05/01/2017
31361H-Y3-7	FED NATL MTG ASSOC #050230		12/01/2013	SCHEDULED REDEMPTION		352	352	340	347		5		5		352				18	09/01/2019
31361S-GJ-9	FED NATL MTG ASSOC #050601		12/01/2013	SCHEDULED REDEMPTION		1,776	1,776	1,949	1,998		(223)		(223)		1,776				91	07/01/2022
31362T-BW-2	FED NATL MTG ASSOC #070253		12/01/2013	SCHEDULED REDEMPTION		49	49	51	50		(1)		(1)		49				3	02/01/2017
31362B-AC-3	FED NATL MTG ASSOC #081003		03/01/2013	SCHEDULED REDEMPTION		991	991	958	984		7		7		991				21	09/01/2019
31362B-FD-6	FED NATL MTG ASSOC #081164		12/01/2013	SCHEDULED REDEMPTION		418	418	404	411		7		7		418				24	09/01/2019
31362B-FE-4	FED NATL MTG ASSOC #081165		12/01/2013	SCHEDULED REDEMPTION		1,198	1,198	1,157	1,135		63		63		1,198				65	09/01/2019
31363W-JA-4	FED NATL MTG ASSOC #100256		12/01/2013	SCHEDULED REDEMPTION		103,723	103,723	109,326	108,695		(4,972)		(4,972)		103,723				3,275	10/15/2021
31364M-ZM-1	FED NATL MTG ASSOC #111548		12/01/2013	SCHEDULED REDEMPTION		896	896	911	899		(3)		(3)		896				50	12/01/2018
31365D-G5-8	FED NATL MTG ASSOC #124520		11/26/2013	Various		44,937	40,538	40,102	40,072		162		162		40,234		4,703	4,703	2,535	10/01/2022
31365D-G6-6	FED NATL MTG ASSOC #124521		11/26/2013	Various		12,145	11,252	11,131	11,134		62		62		11,195		950	950	589	10/01/2022
31368H-KA-0	FED NATL MTG ASSOC #190289		11/26/2013	Various		9,723	8,773	9,138	9,817		(423)		(423)		9,394		329	329	526	11/01/2027
31371G-TR-1	FED NATL MTG ASSOC #251760		05/01/2013	SCHEDULED REDEMPTION		3,732	3,732	3,918	3,736		(4)		(4)		3,732				47	06/01/2013
31371G-YG-9	FED NATL MTG ASSOC #251911		12/01/2013	SCHEDULED REDEMPTION		8,310	8,310	8,045	8,077		234		234		8,310				285	08/01/2018
31371G-2T-6	FED NATL MTG ASSOC #251986		11/26/2013	Various		1,415	1,276	1,226	1,221		20		20		1,241		175	175	78	10/01/2028
31371G-4F-4	FED NATL MTG ASSOC #252022		12/01/2013	SCHEDULED REDEMPTION		3,592	3,592	3,477	3,469		122		122		3,592				119	10/01/2018
31371H-QE-6	FED NATL MTG ASSOC #252169		12/01/2013	SCHEDULED REDEMPTION		7,195	7,195	6,965	6,977		218		218		7,195				263	12/01/2018
31371H-DS-4	FED NATL MTG ASSOC #252213		12/01/2013	SCHEDULED REDEMPTION		1,457	1,457	1,446	1,455		2		2		1,457				39	01/01/2014
31371H-QT-8	FED NATL MTG ASSOC #252566		12/01/2013	SCHEDULED REDEMPTION		168	168	167	168						168				6	07/01/2014
31371H-Q2-7	FED NATL MTG ASSOC #252573		12/01/2013	SCHEDULED REDEMPTION		9,318	9,318	9,021	9,037		281		281		9,318				323	06/01/2019
31371H-Q4-3	FED NATL MTG ASSOC #252575		12/01/2013	SCHEDULED REDEMPTION		11,472	11,472	11,106	11,101		372		372		11,472				436	07/01/2019
31371H-2C-1	FED NATL MTG ASSOC #252871		12/01/2013	SCHEDULED REDEMPTION		2,590	2,590	2,611	2,597		(8)		(8)		2,590				116	11/01/2014
31371H-4J-4	FED NATL MTG ASSOC #252925		11/25/2013	Various		5,411	4,853	4,784	4,771		27		27		4,797		614	614	320	12/01/2029
31371H-6T-0	FED NATL MTG ASSOC #252982		11/26/2013	Various		844	750	779	820		(28)		(28)		792		52	52	51	01/01/2030
31371J-DS-0	FED NATL MTG ASSOC #253113		11/25/2013	Various		3,343	3,021	2,978	2,969		18		18		2,987		357	357	185	03/01/2030
31371J-JD-7	FED NATL MTG ASSOC #253260		12/01/2013	SCHEDULED REDEMPTION		14,898	14,898	15,047	14,957		(60)		(60)		14,898				747	04/01/2015
31371J-JJ-4	FED NATL MTG ASSOC #253265		11/25/2013	Various		20,136	18,517	18,950	19,703		(491)		(491)		19,212		923	923	1,144	05/01/2030
31371J-L5-1	FED NATL MTG ASSOC #253348		12/01/2013	SCHEDULED REDEMPTION		685	685	726	777		(92)		(92)		685				39	06/01/2030
31371J-Q2-3	FED NATL MTG ASSOC #253473		12/01/2013	SCHEDULED REDEMPTION		626	626	637	634		(8)		(8)		626				28	10/01/2015
31371J-Q9-8	FED NATL MTG ASSOC #253480		11/25/2013	Various		4,230	3,795	3,883	4,021		(40)		(40)		3,980		249	249	259	10/01/2030
31371J-R5-5	FED NATL MTG ASSOC #253508		12/01/2013	SCHEDULED REDEMPTION		100	100	102	101		(1)		(1)		100				4	11/01/2015
31371J-SE-5	FED NATL MTG ASSOC #253517		12/01/2013	SCHEDULED REDEMPTION		230	230	243	265		(35)		(35)		230				12	11/01/2030
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2013	SCHEDULED REDEMPTION		3,644	3,644	3,707	3,684		(40)		(40)		3,644				168	01/01/2016
31371J-WA-8	FED NATL MTG ASSOC #253641		12/01/2013	SCHEDULED REDEMPTION		1,962	1,962	2,078	2,212		(250)		(250)		1,962				92	01/01/2031
31371J-W4-2	FED NATL MTG ASSOC #253667		12/01/2013	SCHEDULED REDEMPTION		2,367	2,367	2,413	2,395		(29)		(29)		2,367				129	02/01/2016
31371J-XA-7	FED NATL MTG ASSOC #253673		11/25/2013	Various		89,925	80,858	82,894	85,445		(1,295)		(1,295)		84,150		5,775	5,775	5,020	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		11/26/2013	Various		821	728	756	791		(15)		(15)		776		44	44	56	03/01/2031
31371J-3E-2	FED NATL MTG ASSOC #253797		12/01/2013	SCHEDULED REDEMPTION		1,621	1,621	1,677	1,642		(21)		(21)		1,621				54	05/01/2016
31371J-3J-1	FED NATL MTG ASSOC #253801		12/01/2013	SCHEDULED REDEMPTION		11,702	11,702	11,329	11,167		536		536		11,702				463	05/01/2021
31371J-3W-2	FED NATL MTG ASSOC #253813		11/26/2013	Various		24,796	21,915	22,757	23,985		(663)		(663)		23,322		1,474	1,474	1,589	05/01/2031
31371J-5B-6	FED NATL MTG ASSOC #253842		12/01/2013	SCHEDULED REDEMPTION		32,251	32,251	32,710	33,108		(857)		(857)		32,251				836	06/01/2031
31371J-5G-5	FED NATL MTG ASSOC #253847		12/01/2013	SCHEDULED REDEMPTION		5,934	5,934	5,745	5,693		242		242		5,934				229	05/01/2021
31371J-6Q-2	FED NATL MTG ASSOC #253879		12/01/2013	SCHEDULED REDEMPTION		1,375	1,375	1,443	1,397		(22)		(22)		1,375				49	07/01/2016
31371J-6W-9	FED NATL MTG ASSOC #253885		12/01/2013	SCHEDULED REDEMPTION		2,427	2,427	2,350	2,328		98		98		2,427				83	07/01/2021
31371J-7C-2	FED NATL MTG ASSOC #253891		11/25/2013	Various		116,226	103,003	105,298	107,724		(780)		(780)		106,944		9,281	9,281	7,119	07/01/2031
31371K-EQ-0	FED NATL MTG ASSOC #254043		12/01/2013	SCHEDULED REDEMPTION		7,646	7,646	7,402	7,343		302		302		7,646				310	10/01/2021
31371K-EZ-0	FED NATL MTG ASSOC #254052		11/25/2013	Various		20,603	18,355	18,621	18,831		(55)		(55)		18,777		1,827	1,827	1,232	11/01/2031
31371K-F2-2	FED NATL MTG ASSOC #254085		12/01/2013	SCHEDULED REDEMPTION		12,944	12,944	12,531	12,449		496		496		12,944				474	11/01/2021
31371K-F6-3	FED NATL MTG ASSOC #254089		12/01/2013	SCHEDULED REDEMPTION		13,410	13,410	14,078	13,732		(321)		(321)		13,410				389	12/01/2016
31371K-GV-7	FED NATL MTG ASSOC #254112		12/01/2013	SCHEDULED REDEMPTION		156	156	166	171		(15)		(15)		156				8	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
31371K-HS-3	FED NATL MTG ASSOC #254141		12/01/2013	SCHEDULED REDEMPTION		73,653	73,653	77,318	75,274		(1,621)		(1,621)		73,653				2,669	01/01/2017
31371K-KE-0	FED NATL MTG ASSOC #254193		12/01/2013	SCHEDULED REDEMPTION		7,392	7,392	7,158	7,117		275		275		7,392				250	02/01/2022
31371K-LL-3	FED NATL MTG ASSOC #254231		12/01/2013	SCHEDULED REDEMPTION		13,474	13,474	13,048	12,960		514		514		13,474				485	03/01/2022
31371K-L7-4	FED NATL MTG ASSOC #254250		11/25/2013	Various		34,394	30,753	31,448	32,134		(395)		(395)		31,739		2,655	2,655	1,992	03/01/2032
31371K-ML-2	FED NATL MTG ASSOC #254263		11/25/2013	Various		12,644	11,631	11,989	11,927		(71)		(71)		11,856		788	788	654	04/01/2032
31371K-Q3-8	FED NATL MTG ASSOC #254374		12/01/2013	SCHEDULED REDEMPTION		9,809	9,809	9,496	9,442		367		367		9,809				293	06/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2013	SCHEDULED REDEMPTION		6,034	6,034	5,843	5,808		226		226		6,034				227	07/01/2022
31371K-T4-3	FED NATL MTG ASSOC #254471		12/01/2013	SCHEDULED REDEMPTION		12,761	12,761	12,355	12,257		504		504		12,761				480	09/01/2022
31371K-UA-7	FED NATL MTG ASSOC #254477		12/01/2013	SCHEDULED REDEMPTION		11,306	11,306	11,224	11,245		61		61		11,306				223	10/01/2032
31371K-WD-9	FED NATL MTG ASSOC #254544		12/01/2013	SCHEDULED REDEMPTION		16,054	16,054	15,544	15,450		604		604		16,054				558	11/01/2022
31371K-WE-7	FED NATL MTG ASSOC #254545		11/25/2013	Various		32,770	31,277	32,108	31,620		(146)		(146)		31,474		1,297	1,297	1,257	12/01/2017
31371K-WW-7	FED NATL MTG ASSOC #254561		11/25/2013	Various		10,926	10,138	10,029	10,025		42		42		10,067		859	859	547	11/01/2032
31371K-2Z-3	FED NATL MTG ASSOC #254692		12/03/2013	Various		243,475	232,402	234,983	234,051		50		50		234,101		9,374	9,374	9,721	03/01/2033
31371K-5U-1	FED NATL MTG ASSOC #254759		11/22/2013	Various		13,721	13,151	13,338	13,232		(32)		(32)		13,200		521	521	478	06/01/2018
31371L-CD-9	FED NATL MTG ASSOC #254868		12/03/2013	Various		252,338	239,385	238,487	238,899		45		45		238,945		13,393	13,393	9,779	09/01/2033
31371L-HJ-1	FED NATL MTG ASSOC #255033		11/25/2013	Various		79,574	72,589	75,182	75,651		(711)		(711)		74,940		4,634	4,634	4,168	12/01/2033
31371L-MK-2	FED NATL MTG ASSOC #255162		11/25/2013	Various		38,129	35,202	35,223	35,227		(9)		(9)		35,218		2,911	2,911	1,904	03/01/2034
31371L-NZ-8	FED NATL MTG ASSOC #255208		12/03/2013	Various		226,623	217,448	205,148	212,218		1,829		1,829		214,047		12,576	12,576	7,442	04/01/2019
31371L-N9-6	FED NATL MTG ASSOC #255216		11/25/2013	Various		115,076	109,166	112,089	110,758		(538)		(538)		110,219		4,857	4,857	4,693	05/01/2019
31371L-2N-8	FED NATL MTG ASSOC #255581		12/03/2013	Various		72,611	67,273	69,246	68,878		(507)		(507)		68,370		4,240	4,240	3,602	02/01/2035
31371M-AA-5	FED NATL MTG ASSOC #255701		12/01/2013	SCHEDULED REDEMPTION		2,698,288	2,698,288	2,893,914	2,892,689		(194,401)		(194,401)		2,698,288				75,312	04/01/2025
31371M-BE-6	FED NATL MTG ASSOC #255737		11/25/2013	Various		40,591	37,722	38,903	38,919		(444)		(444)		38,475		2,116	2,116	2,016	04/01/2035
31371M-F8-5	FED NATL MTG ASSOC #255891		11/25/2013	Various		10,340	9,855	10,119	10,002		(52)		(52)		9,950		390	390	401	10/01/2020
31371M-PC-5	FED NATL MTG ASSOC #256119		12/01/2013	SCHEDULED REDEMPTION		2,276	2,276	2,327	2,329		(53)		(53)		2,276				119	02/01/2036
31371M-ZA-8	FED NATL MTG ASSOC #256437		12/01/2013	SCHEDULED REDEMPTION		82,816	82,816	83,557	83,256		(440)		(440)		82,816				1,793	10/01/2036
31371M-2J-5	FED NATL MTG ASSOC #256477		12/01/2013	SCHEDULED REDEMPTION		433,939	433,939	437,905	436,422		(2,483)		(2,483)		433,939				9,404	11/01/2036
31371N-MT-9	FED NATL MTG ASSOC #256970		11/25/2013	Various		94,041	90,860	94,189	94,154		(1,502)		(1,502)		92,653		1,388	1,388	3,342	10/01/2022
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2013	SCHEDULED REDEMPTION		87,229	87,229	89,488	89,012		(1,783)		(1,783)		87,229				2,213	05/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		11/25/2013	Various		144,150	136,879	142,044	141,618		(849)		(849)		140,769		3,381	3,381	5,987	10/01/2023
31371N-5N-1	FED NATL MTG ASSOC #257453		11/25/2013	Various		54,412	51,857	53,814	53,548		(230)		(230)		53,318		1,095	1,095	2,115	11/01/2023
31371Q-N7-9	FED NATL MTG ASSOC #258814		12/01/2013	SCHEDULED REDEMPTION		130,276	130,276	133,548	132,197		(1,921)		(1,921)		130,276				3,478	08/01/2036
31372P-V2-2	FED NATL MTG ASSOC #278833		12/01/2013	SCHEDULED REDEMPTION		1,044	1,044	1,064	1,061		(17)		(17)		1,044				55	12/01/2024
31372P-V3-0	FED NATL MTG ASSOC #278834		12/01/2013	SCHEDULED REDEMPTION		1,282	1,282	1,307	1,324		(42)		(42)		1,282				36	12/01/2024
31373U-SA-6	FED NATL MTG ASSOC #303913		11/26/2013	Various		30,533	27,425	27,913	28,015		(209)		(209)		27,805		2,728	2,728	1,682	05/01/2026
31374A-3S-7	FED NATL MTG ASSOC #308709		11/26/2013	Various		9,185	8,093	7,971	7,950		26		26		7,976		1,209	1,209	544	08/01/2025
31374F-RJ-5	FED NATL MTG ASSOC #312899		11/25/2013	Various		5,104	4,505	4,631	4,646		(37)		(37)		4,608		496	496	316	06/01/2025
31374F-WG-0	FED NATL MTG ASSOC #313047		12/01/2013	SCHEDULED REDEMPTION		380	380	402	415		(35)		(35)		380				23	12/01/2025
31374N-Q6-2	FED NATL MTG ASSOC #319177		11/26/2013	Various		66,420	58,451	57,569	57,387		234		234		57,621		8,799	8,799	3,960	04/01/2026
31374T-B4-0	FED NATL MTG ASSOC #323259		07/01/2013	SCHEDULED REDEMPTION		581	581	576	580						581				8	08/01/2013
31374T-LK-3	FED NATL MTG ASSOC #323530		11/26/2013	Various		14,642	13,143	13,377	13,430		(103)		(103)		13,328		1,315	1,315	795	09/01/2026
31374T-NT-2	FED NATL MTG ASSOC #323602		11/26/2013	Various		19,048	16,739	16,872	16,951		(77)		(77)		16,874		2,173	2,173	1,191	02/01/2029
31374T-VL-0	FED NATL MTG ASSOC #323819		11/25/2013	Various		1,577	1,405	1,437	1,477		(24)		(24)		1,453		124	124	95	07/01/2029
31374T-W2-1	FED NATL MTG ASSOC #323865		11/25/2013	Various		10,487	9,632	9,976	9,996		(126)		(126)		9,870		617	617	531	07/01/2029
31374T-2M-0	FED NATL MTG ASSOC #323980		12/01/2013	SCHEDULED REDEMPTION		4,074	4,074	4,277	4,094		(20)		(20)		4,074				88	04/01/2014
31375M-XC-2	FED NATL MTG ASSOC #339175		12/03/2013	Various		18,080	16,752	15,564	15,704		355		355		16,059		2,021	2,021	853	03/01/2026
31376J-VL-0	FED NATL MTG ASSOC #357119		12/01/2013	SCHEDULED REDEMPTION		28,881	28,881	30,318	29,500		(619)		(619)		28,881				839	05/01/2016
31376K-FE-1	FED NATL MTG ASSOC #357565		12/01/2013	SCHEDULED REDEMPTION		88,260	88,260	91,494	90,350		(2,090)		(2,090)		88,260				2,498	04/01/2019
31376K-QV-1	FED NATL MTG ASSOC #357868		11/25/2013	Various		175,868	168,813	161,856	164,633		1,767		1,767		166,400		9,468	9,468	6,631	06/01/2020
31376T-BV-8	FED NATL MTG ASSOC #364652		11/25/2013	Various		1,734	1,592	1,660	1,641		(20)		(20)		1,620		113	113	90	01/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302		02/01/2013	SCHEDULED REDEMPTION		217	217	215	217						217				2	04/01/2013
31378Q-GX-3	FED NATL MTG ASSOC #405314		11/26/2013	Various		6,407	5,796	5,568	5,595		74		74		5,669		739	739	367	12/01/2027
31378X-BP-0	FED NATL MTG ASSOC #411446		11/25/2013	Various		30,322	26,577	26,632	26,744		(70)		(70)		26,674		3,647	3,647	1,913	02/01/2025
31379E-YT-8	FED NATL MTG ASSOC #417522		03/01/2013	SCHEDULED REDEMPTION		848	848	853	849						848				10	05/01/2013
31379F-GZ-1	FED NATL MTG ASSOC #417916		11/25/2013	Various		3,632	3,329	3,471	3,518		(65)		(65)		3,453		180	180	195	03/01/2028
31379N-4W-4	FED NATL MTG ASSOC #424837		03/01/2013	SCHEDULED REDEMPTION		647	647	651	647						647				8	04/01/2013
31379Q-WV-8	FED NATL MTG ASSOC #426460		12/01/2013	Various		50,460	50,460	46,889	50,001		460		460		50,460				1,209	12/01/2013
31379R-MN-5	FED NATL MTG ASSOC #427065		11/25/2013	Various		702	632	664	672		(5)		(5)		668		35	35	40	05/01/2028
31379S-TZ-9	FED NATL MTG ASSOC #428168		11/25/2013	Various		35,220	30,775	31,681	31,914		(194)		(194)		31,720		3,501	3,501	2,241	02/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31379T-TG-9	FED NATL MTG ASSOC #429051		07/01/2013	Various		2,670	2,670	2,686	2,671		(1)		(1)		2,670				52	07/01/2013
31379T-3M-4	FED NATL MTG ASSOC #429304		04/01/2013	SCHEDULED REDEMPTION		546	546	549	546						546				8	06/01/2013
31379V-WD-7	FED NATL MTG ASSOC #430944		07/01/2013	Various		3,846	3,846	3,870	3,848		(2)		(2)		3,846				82	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2013	SCHEDULED REDEMPTION		1,043	1,043	1,035	1,042		1		1		1,043				16	07/01/2013
31380B-GH-7	FED NATL MTG ASSOC #435000		11/25/2013	Various		2,035	1,923	2,004	2,032		(63)		(63)		1,969		66	66	98	08/01/2028
31380C-2A-5	FED NATL MTG ASSOC #436469		11/26/2013	Various		15,220	14,816	15,432	15,882		(821)		(821)		15,061		159	159	678	07/01/2028
31380C-3A-4	FED NATL MTG ASSOC #436493		07/01/2013	Various		1,882	1,882	1,893	1,883		(1)		(1)		1,882				36	07/01/2013
31380H-SX-6	FED NATL MTG ASSOC #440734		12/01/2013	SCHEDULED REDEMPTION		8,188	8,188	7,927	7,897		291		291		8,188				318	12/01/2018
31380H-W5-2	FED NATL MTG ASSOC #440868		10/01/2013	SCHEDULED REDEMPTION		2,032	2,032	2,133	2,043		(11)		(11)		2,032				53	11/01/2013
31380K-N2-2	FED NATL MTG ASSOC #442409		12/03/2013	Various		1,744	1,607	1,557	1,552		18		18		1,569		175	175	80	11/01/2028
31380L-FK-9	FED NATL MTG ASSOC #443070		11/25/2013	Various		17,337	15,645	15,606	15,607		9		9		15,616		1,721	1,721	959	09/01/2028
31380L-GF-9	FED NATL MTG ASSOC #443098		11/25/2013	Various		8,872	8,151	8,195	8,191		(14)		(14)		8,177		695	695	461	12/01/2028
31380M-DY-9	FED NATL MTG ASSOC #443919		11/25/2013	Various		23,069	21,170	21,441	21,416		(75)		(75)		21,340		1,728	1,728	1,157	10/01/2028
31380M-NF-9	FED NATL MTG ASSOC #444190		11/25/2013	Various		32,761	30,803	30,986	30,975		(87)		(87)		30,888		1,873	1,873	1,390	02/01/2029
31380P-YV-5	FED NATL MTG ASSOC #446324		11/26/2013	Various		2,125	1,924	1,850	1,819		40		40		1,859		266	266	122	08/01/2027
31380P-7J-2	FED NATL MTG ASSOC #446497		11/01/2013	SCHEDULED REDEMPTION		1,480	1,480	1,469	1,478		2		2		1,480				38	12/01/2013
31380T-ZD-6	FED NATL MTG ASSOC #449940		11/25/2013	Various		74,617	67,086	70,480	70,457		(581)		(581)		69,876		4,741	4,741	4,239	12/01/2028
31380T-4P-3	FED NATL MTG ASSOC #450030		11/25/2013	Various		20,966	18,859	18,959	18,970		(31)		(31)		18,940		2,026	2,026	1,189	12/01/2028
31380Y-7J-3	FED NATL MTG ASSOC #454597		12/01/2013	SCHEDULED REDEMPTION		2,090	2,090	1,958	2,072		18		18		2,090				66	02/01/2014
31381A-ZL-8	FED NATL MTG ASSOC #455347		12/01/2013	SCHEDULED REDEMPTION		2,156	2,156	2,263	2,178		(22)		(22)		2,156				80	03/01/2014
31381D-HW-8	FED NATL MTG ASSOC #457545		12/01/2013	SCHEDULED REDEMPTION		4,774	4,774	4,872	4,827		(53)		(53)		4,774				210	08/01/2018
31381D-TG-0	FED NATL MTG ASSOC #457851		11/25/2013	Various		10,600	9,978	10,483	10,736		(445)		(445)		10,290		309	309	540	01/01/2029
31382E-PB-2	FED NATL MTG ASSOC #480218		11/25/2013	Various		6,421	5,774	5,808	5,805		(4)		(4)		5,801		620	620	365	02/01/2029
31382J-WG-2	FED NATL MTG ASSOC #484047		11/25/2013	Various		31,394	28,263	28,431	28,420		(42)		(42)		28,379		3,016	3,016	1,774	02/01/2029
31382K-QE-1	FED NATL MTG ASSOC #484753		11/25/2013	Various		10,762	9,675	9,683	9,698		(6)		(6)		9,692		1,070	1,070	612	03/01/2029
31382Q-TY-1	FED NATL MTG ASSOC #489367		11/25/2013	Various		68,546	63,148	65,404	65,258		(886)		(886)		64,372		4,174	4,174	3,233	03/01/2029
31382R-NY-5	FED NATL MTG ASSOC #490107		11/25/2013	Various		4,434	4,084	4,256	4,309		(84)		(84)		4,225		209	209	220	03/01/2029
31382S-FK-2	FED NATL MTG ASSOC #490770		11/25/2013	Various		13,250	12,481	12,491	12,506		(14)		(14)		12,493		757	757	525	03/01/2029
31382T-FW-4	FED NATL MTG ASSOC #491681		12/01/2013	SCHEDULED REDEMPTION		2,540	2,540	2,379	2,515		25		25		2,540				89	03/01/2014
31382T-PV-5	FED NATL MTG ASSOC #491936		11/25/2013	Various		8,255	8,118	7,784	7,754		321		321		8,075		180	180	168	04/01/2029
31382U-G6-7	FED NATL MTG ASSOC #492621		08/01/2013	SCHEDULED REDEMPTION		2,109	2,109	2,215	2,239		(130)		(130)		2,109				91	06/01/2029
31382U-RV-0	FED NATL MTG ASSOC #492900		11/26/2013	Various		3,081	2,763	2,722	2,713		16		16		2,729		352	352	166	10/01/2028
31382U-R3-2	FED NATL MTG ASSOC #492906		11/26/2013	Various		4,753	4,185	4,130	4,108		14		14		4,122		631	631	283	01/01/2029
31382U-WN-2	FED NATL MTG ASSOC #493053		11/25/2013	Various		1,804	1,636	1,573	1,552		2		2		1,554		251	251	97	05/01/2029
31382V-JG-0	FED NATL MTG ASSOC #493563		11/26/2013	Various		11,434	10,337	9,996	10,135		77		77		10,211		1,223	1,223	625	05/01/2029
31382W-WR-9	FED NATL MTG ASSOC #494856		12/03/2013	Various		94,384	88,483	91,248	90,654		(825)		(825)		89,829		4,555	4,555	4,717	05/01/2029
31383A-GY-9	FED NATL MTG ASSOC #497115		11/26/2013	Various		1,625	1,428	1,380	1,378		8		8		1,386		238	238	97	08/01/2029
31383A-RE-1	FED NATL MTG ASSOC #497385		11/25/2013	Various		2,168	2,117	2,034	2,048		62		62		2,110		58	58	41	05/01/2029
31383B-AB-3	FED NATL MTG ASSOC #497802		12/01/2013	SCHEDULED REDEMPTION		193	193	191	193						193				7	07/01/2014
31383B-5Z-6	FED NATL MTG ASSOC #498664		12/01/2013	SCHEDULED REDEMPTION		518	518	513	517		1		1		518				17	05/01/2014
31383C-DA-0	FED NATL MTG ASSOC #498797		12/01/2013	SCHEDULED REDEMPTION		1,172	1,172	1,162	1,170		2		2		1,172				43	07/01/2014
31383E-E7-2	FED NATL MTG ASSOC #500658		12/01/2013	SCHEDULED REDEMPTION		63	63	63	63						63				3	07/01/2014
31383E-5G-2	FED NATL MTG ASSOC #501347		11/25/2013	Various		10,311	9,694	9,576	9,548		95		95		9,643		668	668	546	06/01/2029
31383E-5J-6	FED NATL MTG ASSOC #501349		11/25/2013	Various		4,297	3,755	3,709	3,696		10		10		3,706		592	592	274	06/01/2029
31383G-NB-8	FED NATL MTG ASSOC #502686		11/26/2013	Various		2,482	2,180	2,109	2,102		15		15		2,117		365	365	149	09/01/2029
31383G-WH-5	FED NATL MTG ASSOC #502948		11/26/2013	Various		1,393	1,224	1,180	1,139		19		19		1,158		235	235	84	08/01/2029
31383G-ZT-6	FED NATL MTG ASSOC #503054		11/26/2013	Various		75,529	66,353	64,056	64,010		243		243		64,253		11,276	11,276	4,527	07/01/2029
31383H-SE-5	FED NATL MTG ASSOC #503717		11/25/2013	Various		30,449	27,536	27,201	27,165		163		163		27,328		3,121	3,121	1,866	06/01/2029
31383H-TN-4	FED NATL MTG ASSOC #503757		11/25/2013	Various		5,730	5,372	5,162	5,147		111		111		5,258		472	472	246	07/01/2029
31383J-GU-8	FED NATL MTG ASSOC #504311		11/25/2013	Various		23,312	22,033	21,779	21,745		147		147		21,892		1,421	1,421	1,342	08/01/2029
31383J-TM-2	FED NATL MTG ASSOC #504656		12/01/2013	SCHEDULED REDEMPTION		2,488	2,488	2,469	2,484		4		4		2,488				91	08/01/2014
31383K-AP-2	FED NATL MTG ASSOC #505014		12/01/2013	SCHEDULED REDEMPTION		6,245	6,245	6,192	6,230		15		15		6,245				234	08/01/2014
31383K-D5-3	FED NATL MTG ASSOC #505124		11/25/2013	Various		4,175	3,644	3,592	3,565		10		10		3,575		600	600	267	07/01/2029
31383L-D7-7	FED NATL MTG ASSOC #506026		11/25/2013	Various		10,119	8,875	8,749	8,693		52		52		8,744		1,374	1,374	638	08/01/2029
31383L-20-7	FED NATL MTG ASSOC #506683		12/01/2013	SCHEDULED REDEMPTION		228	228	226	228						228				8	07/01/2014
31383M-LZ-4	FED NATL MTG ASSOC #507144		01/01/2013	SCHEDULED REDEMPTION		1,312	1,312	1,301	1,311		1		1		1,312				7	10/01/2014
31383N-ZH-7	FED NATL MTG ASSOC #508444		12/01/2013	SCHEDULED REDEMPTION		521	521	517	520		1		1		521				18	08/01/2014
31383R-U5-9	FED NATL MTG ASSOC #511004		11/26/2013	Various		29,904	26,285	25,357	25,148		(4)		(4)		25,144		4,760	4,760	1,789	09/01/2029

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
31383R-4P-4	FED NATL MTG ASSOC #511230		11/26/2013	Various		10,764	9,495	9,164	9,208		27		27		9,235		1,529	1,529	635	10/01/2029
31383S-FP-0	FED NATL MTG ASSOC #511474		11/26/2013	Various		6,145	5,819	5,612	5,526		189		189		5,716		429	429	261	09/01/2029
31383S-SM-3	FED NATL MTG ASSOC #511824		12/01/2013	SCHEDULED REDEMPTION		869	869	899	883		(14)		(14)		869				29	07/01/2016
31383S-Z3-7	FED NATL MTG ASSOC #512062		12/01/2013	SCHEDULED REDEMPTION		3,491	3,491	3,523	3,502		(11)		(11)		3,491				166	11/01/2014
31383T-JV-1	FED NATL MTG ASSOC #512476		11/25/2013	Various		10,269	8,961	8,852	8,811		11		11		8,821		1,447	1,447	656	10/01/2029
31383T-KG-2	FED NATL MTG ASSOC #512495		11/25/2013	Various		6,975	6,268	6,043	6,099		7		7		6,107		868	868	397	10/01/2029
31383V-RV-7	FED NATL MTG ASSOC #514500		11/26/2013	Various		2,059	1,928	1,859	1,859		37		37		1,896		163	163	82	11/01/2029
31383V-TJ-2	FED NATL MTG ASSOC #514553		03/01/2013	SCHEDULED REDEMPTION		12,124	12,124	11,637	11,702		422		422		12,124				196	12/01/2029
31384A-H2-7	FED NATL MTG ASSOC #517849		11/25/2013	Various		16,849	15,217	15,169	16,126		(357)		(357)		15,769		1,079	1,079	845	12/01/2029
31384B-WX-0	FED NATL MTG ASSOC #519162		11/25/2013	Various		10,275	9,350	9,234	9,227		48		48		9,275		1,000	1,000	539	11/01/2029
31384B-5E-2	FED NATL MTG ASSOC #519345		11/26/2013	Various		1,905	1,674	1,621	1,603		9		9		1,612		293	293	114	10/01/2029
31384C-NU-4	FED NATL MTG ASSOC #519803		11/25/2013	Various		6,122	5,342	5,465	5,654		(28)		(28)		5,625		496	496	391	12/01/2029
31384D-LC-4	FED NATL MTG ASSOC #520623		11/25/2013	Various		279	244	250	258		(1)		(1)		257		22	22	18	11/01/2029
31384D-WR-9	FED NATL MTG ASSOC #520956		11/25/2013	Various		1,726	1,506	1,487	1,480		3		3		1,483		243	243	110	11/01/2029
31384F-FX-0	FED NATL MTG ASSOC #522282		12/01/2013	SCHEDULED REDEMPTION		701	701	719	710		(9)		(9)		701				23	12/01/2014
31384J-CQ-0	FED NATL MTG ASSOC #524879		02/01/2013	SCHEDULED REDEMPTION		6,393	6,393	6,639	6,992		(599)		(599)		6,393				85	02/01/2030
31384K-HL-3	FED NATL MTG ASSOC #525935		11/26/2013	Various		27,908	23,920	24,048	24,105		(36)		(36)		24,069		3,839	3,839	1,861	01/01/2030
31384K-XE-1	FED NATL MTG ASSOC #526377		11/26/2013	Various		587	503	523	563		(7)		(7)		556		31	31	39	05/01/2030
31384L-QJ-6	FED NATL MTG ASSOC #527057		12/01/2013	SCHEDULED REDEMPTION		1,627	1,627	1,642	1,632		(6)		(6)		1,627				82	04/01/2015
31384L-XX-7	FED NATL MTG ASSOC #527294		12/01/2013	SCHEDULED REDEMPTION		418	418	414	417		1		1		418				14	10/01/2014
31384M-NP-3	FED NATL MTG ASSOC #527898		11/26/2013	Various		51,519	44,253	44,536	44,443		(43)		(43)		44,400		7,119	7,119	3,418	12/01/2024
31384M-NR-9	FED NATL MTG ASSOC #527900		11/26/2013	Various		79,455	68,059	68,430	68,237		(32)		(32)		68,205		11,250	11,250	5,307	10/01/2029
31384N-P8-7	FED NATL MTG ASSOC #528847		11/25/2013	Various		5,640	4,932	4,861	4,871		(8)		(8)		4,863		777	777	358	01/01/2030
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2013	SCHEDULED REDEMPTION		6,147	6,147	6,205	6,183		(35)		(35)		6,147				325	07/01/2015
31384Q-FU-2	FED NATL MTG ASSOC #530379		12/01/2013	SCHEDULED REDEMPTION		32	32	32	32						32				2	03/01/2015
31384R-KE-0	FED NATL MTG ASSOC #531393		12/01/2013	SCHEDULED REDEMPTION		2,531	2,531	2,597	2,576		(44)		(44)		2,531				111	05/01/2015
31384R-TH-4	FED NATL MTG ASSOC #531652		12/01/2013	SCHEDULED REDEMPTION		222	222	224	222		(1)		(1)		222				8	03/01/2015
31384S-E2-1	FED NATL MTG ASSOC #532153		11/25/2013	Various		163	142	146	151		1		1		152		11	11	10	02/01/2030
31384S-QY-8	FED NATL MTG ASSOC #532471		11/25/2013	Various		8,448	7,370	7,238	7,299		(1)		(1)		7,298		1,150	1,150	540	03/01/2030
31384S-WZ-8	FED NATL MTG ASSOC #532664		12/01/2013	SCHEDULED REDEMPTION		86	86	88	88		(1)		(1)		86				4	07/01/2015
31384S-2W-8	FED NATL MTG ASSOC #532789		05/01/2013	SCHEDULED REDEMPTION		20,912	20,912	21,271	21,081		(169)		(169)		20,912				582	04/01/2016
31384T-FN-2	FED NATL MTG ASSOC #533073		11/26/2013	Various		1,010	865	898	906		3		3		909		102	102	68	06/01/2030
31384T-SC-2	FED NATL MTG ASSOC #533415		12/01/2013	SCHEDULED REDEMPTION		576	576	581	579		(3)		(3)		576				29	04/01/2015
31384T-SF-5	FED NATL MTG ASSOC #533418		12/01/2013	SCHEDULED REDEMPTION		80	80	82	81		(1)		(1)		80				3	04/01/2015
31384T-YV-3	FED NATL MTG ASSOC #533624		12/01/2013	SCHEDULED REDEMPTION		2,648	2,648	2,699	2,675		(27)		(27)		2,648				118	04/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2013	SCHEDULED REDEMPTION		2,599	2,599	2,624	2,613		(13)		(13)		2,599				96	07/01/2015
31384V-LK-6	FED NATL MTG ASSOC #535030		11/26/2013	Various		5,992	5,395	5,620	6,081		(230)		(230)		5,851		141	141	337	12/01/2029
31384V-T4-4	FED NATL MTG ASSOC #535271		11/26/2013	Various		266	232	241	258		(7)		(7)		251		15	15	17	05/01/2030
31384V-UG-5	FED NATL MTG ASSOC #535283		11/26/2013	Various		9,068	7,991	8,298	8,902		(280)		(280)		8,622		446	446	560	05/01/2030
31384V-UL-4	FED NATL MTG ASSOC #535287		11/26/2013	Various		11,160	9,776	10,151	10,801		(291)		(291)		10,509		651	651	713	05/01/2030
31384V-UP-5	FED NATL MTG ASSOC #535290		11/26/2013	Various		9,349	8,189	8,504	9,134		(270)		(270)		8,864		485	485	590	05/01/2030
31384V-VZ-2	FED NATL MTG ASSOC #535332		12/01/2013	SCHEDULED REDEMPTION		652	652	691	746		(93)		(93)		652				34	04/01/2030
31384V-WD-0	FED NATL MTG ASSOC #535344		11/25/2013	Various		10,226	9,351	9,247	9,221		44		44		9,265		961	961	538	05/01/2030
31384V-X4-9	FED NATL MTG ASSOC #535399		11/26/2013	Various		8,520	7,361	7,644	8,201		(137)		(137)		8,064		456	456	556	07/01/2030
31384V-YT-3	FED NATL MTG ASSOC #535422		12/01/2013	SCHEDULED REDEMPTION		1,145	1,145	1,213	1,281		(136)		(136)		1,145				42	07/01/2030
31384V-Z2-1	FED NATL MTG ASSOC #535461		12/01/2013	SCHEDULED REDEMPTION		549	549	558	554		(6)		(6)		549				23	07/01/2015
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2013	SCHEDULED REDEMPTION		28,741	28,741	29,241	29,034		(293)		(293)		28,741				1,207	10/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2013	SCHEDULED REDEMPTION		1,388	1,388	1,424	1,415		(26)		(26)		1,388				58	12/01/2015
31384W-B9-0	FED NATL MTG ASSOC #535664		11/26/2013	Various		18,605	16,619	17,309	18,853		(404)		(404)		18,449		156	156	1,070	01/01/2031
31384W-G2-0	FED NATL MTG ASSOC #535817		12/01/2013	SCHEDULED REDEMPTION		1,808	1,808	1,834	1,869		(61)		(61)		1,808				70	04/01/2031
31384W-G9-5	FED NATL MTG ASSOC #535824		12/01/2013	SCHEDULED REDEMPTION		5,064	5,064	5,136	5,246		(182)		(182)		5,064				129	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2013	SCHEDULED REDEMPTION		10,925	10,925	11,099	11,045		(120)		(120)		10,925				403	04/01/2016
31384W-KT-6	FED NATL MTG ASSOC #535906		11/26/2013	Various		246	214	223	238		(4)		(4)		234		13	13	16	05/01/2031
31384W-KY-5	FED NATL MTG ASSOC #535911		11/25/2013	Various		6,744	6,197	6,183	6,159		8		8		6,167		577	577	346	05/01/2031
31384W-KZ-2	FED NATL MTG ASSOC #535912		11/25/2013	Various		11,532	10,633	11,171	11,427		(300)		(300)		11,127		405	405	581	05/01/2031
31384W-LN-8	FED NATL MTG ASSOC #535933		12/01/2013	SCHEDULED REDEMPTION		1,895	1,895	2,146	2,149		(254)		(254)		1,895				41	05/01/2031
31384W-W9-7	FED NATL MTG ASSOC #536272		01/01/2013	SCHEDULED REDEMPTION		3,027	3,027	3,143	3,388		(361)		(361)		3,027				20	06/01/2030
31384W-ZF-0	FED NATL MTG ASSOC #536342		11/26/2013	Various		866	743	771	799		(6)		(6)		793		73	73	58	04/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2013	SCHEDULED REDEMPTION		111	111	112	111						111				5	04/01/2015
31384W-2J-8	FED NATL MTG ASSOC #536377		08/01/2013	SCHEDULED REDEMPTION		678	678	691	682		(4)		(4)		678				19	05/01/2015
31384X-F4-5	FED NATL MTG ASSOC #536687		11/26/2013	Various		8,996	7,700	7,996	8,703		(43)		(43)		8,660		336	336	602	05/01/2030
31384X-PU-6	FED NATL MTG ASSOC #536935		11/26/2013	Various		626	535	556	585		(2)		(2)		583		42	42	42	05/01/2030
31384X-RT-7	FED NATL MTG ASSOC #536998		11/25/2013	Various		47,110	43,713	44,785	46,211		(1,435)		(1,435)		44,777		2,334	2,334	2,466	03/01/2030
31384X-RU-4	FED NATL MTG ASSOC #536999		11/26/2013	Various		7,480	7,039	7,310	7,736		(470)		(470)		7,266		214	214	380	03/01/2030
31384X-5D-6	FED NATL MTG ASSOC #537344		12/01/2013	SCHEDULED REDEMPTION		716	716	723	719		(3)		(3)		716				36	06/01/2015
31384Y-NX-0	FED NATL MTG ASSOC #537806		11/26/2013	Various		13,340	11,909	12,366	13,353		(415)		(415)		12,938		402	402	803	05/01/2030
31384Y-2U-9	FED NATL MTG ASSOC #538187		11/26/2013	Various		2,332	1,998	2,075	2,120		(6)		(6)		2,114		219	219	156	05/01/2030
31385A-LE-5	FED NATL MTG ASSOC #538625		11/26/2013	Various		1,465	1,257	1,306	1,420		3		3		1,423		42	42	97	06/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		11/26/2013	Various		4,857	4,162	4,322	4,650		(5)		(5)		4,645		212	212	324	05/01/2030
31385C-ZR-7	FED NATL MTG ASSOC #540852		12/01/2013	SCHEDULED REDEMPTION		29,316	29,316	30,775	29,864		(548)		(548)		29,316				640	04/01/2016
31385C-Z5-5	FED NATL MTG ASSOC #540864		12/01/2013	SCHEDULED REDEMPTION		1,755	1,755	1,842	1,789		(34)		(34)		1,755				39	06/01/2016
31385D-LG-4	FED NATL MTG ASSOC #541327		12/01/2013	SCHEDULED REDEMPTION		5,054	5,054	5,152	5,108		(55)		(55)		5,054				237	05/01/2015
31385D-4L-2	FED NATL MTG ASSOC #541827		08/01/2013	SCHEDULED REDEMPTION		162	162	168	181		(19)		(19)		162				8	06/01/2030
31385D-4U-2	FED NATL MTG ASSOC #541835		12/01/2013	SCHEDULED REDEMPTION		3,673	3,673	3,744	3,729		(56)		(56)		3,673				172	06/01/2015
31385E-BT-5	FED NATL MTG ASSOC #541950		04/01/2013	SCHEDULED REDEMPTION		7,740	7,740	8,037	8,696		(956)		(956)		7,740				206	07/01/2030
31385F-F8-4	FED NATL MTG ASSOC #542991		11/26/2013	Various		441	377	392	419		(1)		(1)		418		22	22	29	07/01/2030
31385F-LV-6	FED NATL MTG ASSOC #543140		12/01/2013	SCHEDULED REDEMPTION		8,097	8,097	8,575	9,329		(1,232)		(1,232)		8,097				503	06/01/2030
31385F-6E-1	FED NATL MTG ASSOC #543669		05/01/2013	SCHEDULED REDEMPTION		5,017	5,017	5,114	5,098		(81)		(81)		5,017				147	07/01/2015
31385G-DG-6	FED NATL MTG ASSOC #543803		11/26/2013	Various		455	400	416	431		(8)		(8)		423		32	32	28	07/01/2030
31385G-RH-9	FED NATL MTG ASSOC #544188		07/01/2013	SCHEDULED REDEMPTION		8,656	8,656	8,824	8,766		(110)		(110)		8,656				345	08/01/2015
31385H-S3-7	FED NATL MTG ASSOC #545138		11/25/2013	Various		14,378	12,841	13,166	13,705		(253)		(253)		13,452		926	926	842	08/01/2031
31385H-TB-8	FED NATL MTG ASSOC #545146		11/25/2013	Various		7,383	6,601	6,697	6,848		(70)		(70)		6,778		605	605	448	07/01/2031
31385H-Z7-0	FED NATL MTG ASSOC #545366		12/01/2013	SCHEDULED REDEMPTION		3,745	3,745	3,895	3,830		(85)		(85)		3,745				124	12/01/2016
31385J-BZ-0	FED NATL MTG ASSOC #545556		11/26/2013	Various		3,011	2,730	2,794	2,884		(40)		(40)		2,843		168	168	162	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2013	SCHEDULED REDEMPTION		52,814	52,814	55,280	54,057		(1,243)		(1,243)		52,814				1,578	05/01/2017
31385J-G8-5	FED NATL MTG ASSOC #545723		11/26/2013	Various		43,348	39,066	40,081	41,816		(627)		(627)		41,188		2,160	2,160	2,375	04/01/2032
31385J-JD-1	FED NATL MTG ASSOC #545760		11/25/2013	Various		12,039	11,081	11,308	11,256		(35)		(35)		11,220		819	819	608	07/01/2032
31385J-LM-8	FED NATL MTG ASSOC #545832		12/01/2013	SCHEDULED REDEMPTION		1,230	1,230	1,291	1,256		(26)		(26)		1,230				42	08/01/2017
31385J-NG-9	FED NATL MTG ASSOC #545891		11/25/2013	Various		686	633	655	652		(5)		(5)		647		39	39	35	07/01/2032
31385J-SH-2	FED NATL MTG ASSOC #546020		11/26/2013	Various		29	25	26	30						29				2	08/01/2030
31385J-U7-1	FED NATL MTG ASSOC #546106		11/26/2013	Various		4,939	4,258	4,421	4,537		(26)		(26)		4,511		428	428	325	07/01/2030
31385K-NE-1	FED NATL MTG ASSOC #546789		12/01/2013	SCHEDULED REDEMPTION		8,728	8,728	8,866	8,766		(37)		(37)		8,728				316	03/01/2016
31385K-NL-5	FED NATL MTG ASSOC #546795		12/01/2013	SCHEDULED REDEMPTION		690	690	702	695		(5)		(5)		690				30	03/01/2016
31385K-QT-5	FED NATL MTG ASSOC #546866		12/01/2013	SCHEDULED REDEMPTION		573	573	588	581		(8)		(8)		573				25	08/01/2015
31385K-UP-8	FED NATL MTG ASSOC #546990		11/26/2013	Various		3,170	2,713	2,817	3,000		50		50		3,049		120	120	212	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2013	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				4	11/01/2015
31385K-3H-6	FED NATL MTG ASSOC #547200		12/01/2013	SCHEDULED REDEMPTION		2,722	2,722	2,774	2,755		(34)		(34)		2,722				123	08/01/2015
31385N-CW-7	FED NATL MTG ASSOC #547385		11/26/2013	Various		958	820	851	888		42		42		930		28	28	64	07/01/2030
31385N-EV-7	FED NATL MTG ASSOC #547448		11/26/2013	Various		3,787	3,241	3,366	3,529		(5)		(5)		3,523		264	264	253	09/01/2030
31385N-FN-4	FED NATL MTG ASSOC #547473		11/26/2013	Various		18,443	16,725	17,368	18,193		(306)		(306)		17,887		557	557	1,014	07/01/2030
31385N-F3-8	FED NATL MTG ASSOC #547486		11/26/2013	Various		5,153	4,412	4,581	4,905		66		66		4,971		182	182	345	08/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		11/26/2013	Various		953	871	904	945		(31)		(31)		914		40	40	46	08/01/2030
31385N-Q9-3	FED NATL MTG ASSOC #547780		11/26/2013	Various		1,614	1,382	1,435	1,553		(13)		(13)		1,540		74	74	108	09/01/2030
31385N-7B-9	FED NATL MTG ASSOC #548190		11/25/2013	Various		4,148	3,638	3,736	3,896		56		56		3,952		196	196	260	10/01/2030
31385P-H6-4	FED NATL MTG ASSOC #548453		11/25/2013	Various		26,065	24,737	25,988	26,226		(877)		(877)		25,349		716	716	1,159	11/01/2029
31385P-5Y-6	FED NATL MTG ASSOC #549063		12/01/2013	SCHEDULED REDEMPTION		5,030	5,030	5,327	5,663		(633)		(633)		5,030				145	06/01/2030
31385Q-AR-3	FED NATL MTG ASSOC #549116		11/26/2013	Various		3,743	3,210	3,333	3,583		(63)		(63)		3,520		223	223	249	08/01/2030
31385Q-A4-4	FED NATL MTG ASSOC #549127		11/26/2013	Various		176	151	157	169		(1)		(1)		168		9	9	12	08/01/2030
31385Q-ZR-6	FED NATL MTG ASSOC #549852		11/25/2013	Various		59,720	53,661	55,685	54,576		227		227		54,803		4,917	4,917	3,401	08/01/2030
31385R-BF-6	FED NATL MTG ASSOC #550038		12/01/2013	SCHEDULED REDEMPTION		2,108	2,108	2,149	2,134		(26)		(26)		2,108				99	10/01/2015
31385R-K8-2	FED NATL MTG ASSOC #550319		11/26/2013	Various		12,848	11,619	12,065	13,139		(645)		(645)		12,493		355	355	657	08/01/2030
31385R-WX-4	FED NATL MTG ASSOC #550662		11/26/2013	Various		11,555	9,930	10,312	10,750		32		32		10,782		773	773	766	08/01/2030
31385R-3Y-4	FED NATL MTG ASSOC #550815		12/01/2013	SCHEDULED REDEMPTION		2,382	2,382	2,423	2,415		(33)		(33)		2,382				104	12/01/2015
31385R-6B-1	FED NATL MTG ASSOC #550866		12/01/2013	SCHEDULED REDEMPTION		224	224	228	227		(3)		(3)		224				11	10/01/2015
31385S-FW-3	FED NATL MTG ASSOC #551081		11/26/2013	Various		1,157	990	1,029	1,070		3		3		1,073		85	85	77	02/01/2031
31385S-NA-2	FED NATL MTG ASSOC #551285		11/26/2013	Various		164	141	146	156		2		2		158		6	6	11	09/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385U-QP-1	FED NATL MTG ASSOC #553162		11/26/2013	Various		8,019	6,874	7,138	7,477		180		180		7,658		361	361	535	09/01/2030
31385U-7A-5	FED NATL MTG ASSOC #553589		11/26/2013	Various		9,541	8,168	8,482	8,850		(44)		(44)		8,806		735	735	638	10/01/2030
31385W-BN-8	FED NATL MTG ASSOC #554545		11/26/2013	Various		1,491	1,345	1,401	1,547		(43)		(43)		1,503		(13)	(13)	74	11/01/2030
31385W-KD-0	FED NATL MTG ASSOC #554792		11/26/2013	Various		1,210	1,038	1,077	1,148		6		6		1,154		57	57	81	11/01/2030
31385W-SX-8	FED NATL MTG ASSOC #555034		12/01/2013	SCHEDULED REDEMPTION		112,861	112,861	118,478	115,040		(2,179)		(2,179)		112,861				3,971	09/01/2017
31385W-W7-0	FED NATL MTG ASSOC #555170		12/01/2013	SCHEDULED REDEMPTION		65,106	65,106	68,317	66,624		(1,518)		(1,518)		65,106				2,338	11/01/2017
31385W-XM-6	FED NATL MTG ASSOC #555184		12/01/2013	SCHEDULED REDEMPTION		66,888	66,888	70,217	68,290		(1,402)		(1,402)		66,888				2,415	04/01/2017
31385W-Y3-7	FED NATL MTG ASSOC #555230		12/01/2013	SCHEDULED REDEMPTION		14,040	14,040	14,739	14,382		(342)		(342)		14,040				393	11/01/2017
31385X-BG-1	FED NATL MTG ASSOC #555439		12/01/2013	SCHEDULED REDEMPTION		3,200	3,200	3,328	3,277		(78)		(78)		3,200				114	03/01/2018
31385X-BX-4	FED NATL MTG ASSOC #555454		12/01/2013	SCHEDULED REDEMPTION		12,324	12,324	12,938	12,554		(230)		(230)		12,324				439	03/01/2018
31385X-NN-3	FED NATL MTG ASSOC #555797		11/25/2013	Various		166,768	153,046	157,427	158,198		(1,203)		(1,203)		156,994		9,774	9,774	8,561	10/01/2033
31385X-TL-1	FED NATL MTG ASSOC #555955		11/25/2013	Various		3,455	3,184	3,178	3,177		2		2		3,180		275	275	175	10/01/2033
31385X-2P-1	FED NATL MTG ASSOC #556182		11/25/2013	Various		7,240	6,507	6,512	6,522		(2)		(2)		6,520		719	719	412	07/01/2030
31385X-5W-3	FED NATL MTG ASSOC #556261		12/01/2013	SCHEDULED REDEMPTION		95	95	94	94						95				4	12/01/2015
31385X-6P-7	FED NATL MTG ASSOC #556278		12/01/2013	SCHEDULED REDEMPTION		3,539	3,539	3,600	3,570		(31)		(31)		3,539				156	03/01/2016
31385Y-G4-1	FED NATL MTG ASSOC #556519		11/26/2013	Various		1,480	1,270	1,318	1,383		37		37		1,421		60	60	99	10/01/2030
31386A-CY-0	FED NATL MTG ASSOC #557287		11/25/2013	Various		1,495	1,304	1,334	1,355		(15)		(15)		1,340		155	155	96	09/01/2030
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2013	SCHEDULED REDEMPTION		51	51	52	51		(1)		(1)		51				2	10/01/2015
31386B-M4-3	FED NATL MTG ASSOC #558479		11/26/2013	Various		1,960	1,677	1,741	1,799		42		42		1,841		119	119	131	09/01/2030
31386B-5L-4	FED NATL MTG ASSOC #558951		12/01/2013	SCHEDULED REDEMPTION		1,642	1,642	1,684	1,672		(30)		(30)		1,642				72	01/01/2016
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2013	SCHEDULED REDEMPTION		8,715	8,715	8,884	8,838		(123)		(123)		8,715				409	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2013	SCHEDULED REDEMPTION		11,450	11,450	11,672	11,570		(121)		(121)		11,450				519	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2013	SCHEDULED REDEMPTION		4,763	4,763	4,886	4,861		(99)		(99)		4,763				171	01/01/2016
31386E-CL-0	FED NATL MTG ASSOC #560875		12/03/2013	Various		8,187	7,400	7,209	7,225		40		40		7,265		922	922	450	03/01/2031
31386E-CQ-9	FED NATL MTG ASSOC #560879		11/26/2013	Various		5,110	4,612	4,789	4,996		(193)		(193)		4,803		308	308	264	03/01/2031
31386E-CS-5	FED NATL MTG ASSOC #560881		11/25/2013	Various		12,058	10,521	10,776	11,072		(68)		(68)		11,003		1,054	1,054	770	03/01/2031
31386E-SS-8	FED NATL MTG ASSOC #561329		12/01/2013	SCHEDULED REDEMPTION		66	66	68	68		(1)		(1)		66				3	12/01/2015
31386E-XY-9	FED NATL MTG ASSOC #561495		12/01/2013	SCHEDULED REDEMPTION		21,245	21,245	21,656	21,493		(248)		(248)		21,245				675	02/01/2016
31386E-YM-4	FED NATL MTG ASSOC #561516		11/26/2013	Various		1,109	953	989	997		(3)		(3)		993		116	116	74	12/01/2030
31386E-7L-6	FED NATL MTG ASSOC #561699		11/26/2013	Various		951	814	845	877		4		4		880		71	71	64	01/01/2031
31386F-BJ-3	FED NATL MTG ASSOC #561741		11/25/2013	Various		5,010	4,525	4,608	4,696		(33)		(33)		4,663		346	346	307	01/01/2031
31386F-CE-3	FED NATL MTG ASSOC #561769		12/01/2013	SCHEDULED REDEMPTION		638	638	649	644		(6)		(6)		638				26	12/01/2015
31386G-CK-7	FED NATL MTG ASSOC #562674		11/25/2013	Various		67,877	62,984	65,889	66,051		(1,117)		(1,117)		64,934		2,943	2,943	3,493	02/01/2031
31386H-AJ-0	FED NATL MTG ASSOC #563509		11/26/2013	Various		316	290	301	320		(13)		(13)		307		9	9	19	12/01/2030
31386H-CY-5	FED NATL MTG ASSOC #563587		11/26/2013	Various		2,242	1,919	1,993	2,015		(17)		(17)		1,997		244	244	150	12/01/2030
31386H-H2-0	FED NATL MTG ASSOC #563749		07/01/2013	SCHEDULED REDEMPTION		16,112	16,112	16,341	16,560		(448)		(448)		16,112				654	02/01/2031
31386H-MX-6	FED NATL MTG ASSOC #563874		12/01/2013	SCHEDULED REDEMPTION		4,443	4,443	4,558	4,525		(82)		(82)		4,443				194	12/01/2015
31386H-QG-9	FED NATL MTG ASSOC #563955		12/01/2013	SCHEDULED REDEMPTION		403	403	410	409		(6)		(6)		403				18	12/01/2015
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2013	SCHEDULED REDEMPTION		3,632	3,632	3,694	3,659		(27)		(27)		3,632				116	03/01/2016
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2013	SCHEDULED REDEMPTION		756	756	776	770		(14)		(14)		756				29	01/01/2016
31386L-FL-1	FED NATL MTG ASSOC #566371		11/25/2013	Various		5,818	5,226	5,175	5,153		(18)		(18)		5,135		683	683	332	12/01/2030
31386L-WM-0	FED NATL MTG ASSOC #566852		12/01/2013	SCHEDULED REDEMPTION		5,636	5,636	5,726	5,679		(43)		(43)		5,636				232	09/01/2016
31386M-AE-0	FED NATL MTG ASSOC #567105		11/25/2013	Various		1,697	1,486	1,521	1,589		(2)		(2)		1,587		110	110	107	12/01/2030
31386M-GR-5	FED NATL MTG ASSOC #567308		12/01/2013	SCHEDULED REDEMPTION		9,887	9,887	9,807	9,845		42		42		9,887				370	01/01/2016
31386M-QP-8	FED NATL MTG ASSOC #567562		07/01/2013	SCHEDULED REDEMPTION		263	263	270	266		(3)		(3)		263				7	01/01/2016
31386M-R7-7	FED NATL MTG ASSOC #567610		11/25/2013	Various		1,505	1,459	1,442	1,438		15		15		1,453		52	52	59	02/01/2031
31386N-VS-4	FED NATL MTG ASSOC #568625		11/25/2013	Various		2,976	2,601	2,659	2,719		47		47		2,767		209	209	189	01/01/2031
31386P-CX-9	FED NATL MTG ASSOC #568986		12/01/2013	SCHEDULED REDEMPTION		11,511	11,511	11,734	11,615		(104)		(104)		11,511				540	02/01/2016
31386P-L6-8	FED NATL MTG ASSOC #569249		12/01/2013	SCHEDULED REDEMPTION		15,034	15,034	15,273	15,151		(117)		(117)		15,034				609	10/01/2016
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2013	SCHEDULED REDEMPTION		311	311	323	321		(11)		(11)		311				12	06/01/2016
31386P-S6-1	FED NATL MTG ASSOC #569441		11/26/2013	Various		47,588	40,788	42,356	43,052		37		37		43,089		4,498	4,498	3,174	01/01/2031
31386P-WU-3	FED NATL MTG ASSOC #569559		12/01/2013	SCHEDULED REDEMPTION		4,186	4,186	4,258	4,215		(30)		(30)		4,186				158	03/01/2016
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2013	SCHEDULED REDEMPTION		810	810	824	823		(13)		(13)		810				35	02/01/2016
31386Q-FM-8	FED NATL MTG ASSOC #569972		11/25/2013	Various		451	402	412	428						428		23	23	26	03/01/2031
31386Q-XU-0	FED NATL MTG ASSOC #570491		12/01/2013	SCHEDULED REDEMPTION		2,206	2,206	2,249	2,229		(23)		(23)		2,206				88	01/01/2016
31386R-WR-6	FED NATL MTG ASSOC #571356		11/26/2013	Various		2,519	2,155	2,238	2,283		4		4		2,287		232	232	169	02/01/2031
31386S-CH-8	FED NATL MTG ASSOC #571672		11/26/2013	Various		1,030	881	915	962		20		20		982		48	48	69	02/01/2031
31386S-EE-3	FED NATL MTG ASSOC #571733		12/01/2013	SCHEDULED REDEMPTION		527	527	523	525		2		2		527				18	02/01/2016

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
31386S-LS-4	FED NATL MTG ASSOC #571937		11/25/2013	Various		514	449	454	456		1		1		457		58	58	33	06/01/2031
31386S-PD-3	FED NATL MTG ASSOC #572020		12/01/2013	SCHEDULED REDEMPTION		1,815	1,815	1,800	1,806		9		9		1,815				66	04/01/2016
31386T-AS-4	FED NATL MTG ASSOC #572517		11/26/2013	Various		17,222	14,737	15,304	16,473		35		35		16,508		714	714	1,153	03/01/2031
31386T-GZ-2	FED NATL MTG ASSOC #572716		12/01/2013	SCHEDULED REDEMPTION		10,044	10,044	10,216	10,166		(122)		(122)		10,044				439	02/01/2016
31386T-HB-4	FED NATL MTG ASSOC #572726		12/01/2013	SCHEDULED REDEMPTION		5,723	5,723	5,821	5,772		(49)		(49)		5,723				240	03/01/2016
31386T-PE-9	FED NATL MTG ASSOC #572921		12/01/2013	SCHEDULED REDEMPTION		1,358	1,358	1,393	1,381		(23)		(23)		1,358				60	04/01/2016
31386T-3L-7	FED NATL MTG ASSOC #573303		12/01/2013	SCHEDULED REDEMPTION		1,204	1,204	1,225	1,226		(22)		(22)		1,204				53	03/01/2016
31386U-RN-4	FED NATL MTG ASSOC #573893		12/03/2013	Various		1,608	1,496	1,453	1,450		16		16		1,466		142	142	77	04/01/2031
31386U-U3-4	FED NATL MTG ASSOC #574002		12/01/2013	SCHEDULED REDEMPTION		3,594	3,594	3,565	3,579		16		16		3,594				58	04/01/2016
31386U-VR-0	FED NATL MTG ASSOC #574024		12/01/2013	SCHEDULED REDEMPTION		1,120	1,120	1,176	1,146		(26)		(26)		1,120				41	05/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2013	SCHEDULED REDEMPTION		5,867	5,867	5,992	5,943		(76)		(76)		5,867				256	03/01/2016
31386X-JK-3	FED NATL MTG ASSOC #576366		12/01/2013	SCHEDULED REDEMPTION		11,835	11,835	12,141	11,998		(162)		(162)		11,835				384	07/01/2016
31386Y-E5-9	FED NATL MTG ASSOC #577156		12/03/2013	Various		19,621	18,358	17,822	17,920		103		103		18,023		1,599	1,599	974	05/01/2031
31386Y-LA-0	FED NATL MTG ASSOC #577321		12/01/2013	SCHEDULED REDEMPTION		9,402	9,402	9,102	9,020		381		381		9,402				372	04/01/2021
31386Y-3L-6	FED NATL MTG ASSOC #577803		12/03/2013	Various		2,944	2,752	2,671	2,678		19		19		2,697		247	247	138	04/01/2031
31387B-C9-2	FED NATL MTG ASSOC #578896		04/01/2013	SCHEDULED REDEMPTION		1,073	1,073	1,041	1,046		27		27		1,073				21	04/01/2031
31387C-BV-2	FED NATL MTG ASSOC #579752		12/03/2013	Various		4,768	4,320	4,191	4,213		(34)		(34)		4,179		589	589	260	04/01/2031
31387C-QS-3	FED NATL MTG ASSOC #580165		12/01/2013	SCHEDULED REDEMPTION		13,328	13,328	13,774	13,546		(218)		(218)		13,328				483	09/01/2016
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2013	SCHEDULED REDEMPTION		31,459	31,459	32,668	33,516		(2,057)		(2,057)		31,459				1,557	05/01/2031
31387D-MB-2	FED NATL MTG ASSOC #580954		12/01/2013	SCHEDULED REDEMPTION		2,736	2,736	2,872	2,782		(46)		(46)		2,736				95	05/01/2016
31387E-FB-8	FED NATL MTG ASSOC #581662		11/25/2013	Various		59,369	51,821	53,269	55,410		(672)		(672)		54,738		4,631	4,631	3,789	07/01/2031
31387E-MA-2	FED NATL MTG ASSOC #581853		12/01/2013	SCHEDULED REDEMPTION		34,169	34,169	35,870	34,900		(731)		(731)		34,169				949	07/01/2016
31387E-Q4-2	FED NATL MTG ASSOC #581975		11/25/2013	Various		21,278	19,136	20,081	20,236		104		104		20,340		938	938	1,210	08/01/2031
31387E-RH-2	FED NATL MTG ASSOC #581988		12/01/2013	SCHEDULED REDEMPTION		1,236	1,236	1,283	1,314		(78)		(78)		1,236				62	07/01/2030
31387F-WT-7	FED NATL MTG ASSOC #583058		12/01/2013	SCHEDULED REDEMPTION		251	251	252	252						251				8	05/01/2016
31387H-XK-1	FED NATL MTG ASSOC #584882		12/01/2013	SCHEDULED REDEMPTION		8,174	8,174	8,385	8,319		(145)		(145)		8,174				501	05/01/2016
31387H-2V-1	FED NATL MTG ASSOC #584988		11/25/2013	Various		9,392	8,192	8,397	8,706		(84)		(84)		8,622		771	771	601	09/01/2031
31387J-FK-7	FED NATL MTG ASSOC #585270		12/01/2013	SCHEDULED REDEMPTION		2,527	2,527	2,568	2,562		(35)		(35)		2,527				102	07/01/2016
31387K-AW-3	FED NATL MTG ASSOC #586021		12/01/2013	SCHEDULED REDEMPTION		3,685	3,685	3,744	3,731		(46)		(46)		3,685				149	07/01/2016
31387M-KC-2	FED NATL MTG ASSOC #588091		11/25/2013	Various		17,489	15,255	15,533	15,752		76		76		15,828		1,661	1,661	1,118	06/01/2031
31387N-ZS-9	FED NATL MTG ASSOC #589453		12/01/2013	SCHEDULED REDEMPTION		27,035	27,035	27,073	27,095		(60)		(60)		27,035				545	07/01/2031
31387N-3T-2	FED NATL MTG ASSOC #589510		11/25/2013	Various		14,248	12,541	12,838	13,129						13,129		1,119	1,119	883	08/01/2031
31387Q-G6-1	FED NATL MTG ASSOC #590721		12/01/2013	SCHEDULED REDEMPTION		4,907	4,907	4,985	4,955		(48)		(48)		4,907				151	07/01/2016
31387Q-UQ-1	FED NATL MTG ASSOC #591091		12/01/2013	SCHEDULED REDEMPTION		23,588	23,588	23,923	24,266		(679)		(679)		23,588				541	08/01/2031
31387R-AJ-7	FED NATL MTG ASSOC #591409		11/25/2013	Various		5,314	4,639	4,761	4,827		(44)		(44)		4,783		531	531	339	06/01/2030
31387S-AE-6	FED NATL MTG ASSOC #592305		12/01/2013	SCHEDULED REDEMPTION		2,798	2,798	2,709	2,653		145		145		2,798				128	06/01/2021
31387S-NZ-5	FED NATL MTG ASSOC #592708		12/01/2013	SCHEDULED REDEMPTION		3,049	3,049	3,053	3,056		(7)		(7)		3,049				65	08/01/2031
31387S-Y3-4	FED NATL MTG ASSOC #593030		08/01/2013	SCHEDULED REDEMPTION		13,476	13,476	13,780	14,194		(717)		(717)		13,476				669	09/01/2031
31387T-XD-1	FED NATL MTG ASSOC #593876		12/01/2013	SCHEDULED REDEMPTION		269	269	278	273		(4)		(4)		269				9	07/01/2016
31387V-EF-2	FED NATL MTG ASSOC #595134		12/01/2013	SCHEDULED REDEMPTION		2,002	2,002	2,034	2,024		(22)		(22)		2,002				81	07/01/2016
31387V-P5-2	FED NATL MTG ASSOC #595444		11/25/2013	Various		359	329	346	357		(8)		(8)		349		10	10	20	09/01/2031
31387V-4K-2	FED NATL MTG ASSOC #595826		12/01/2013	SCHEDULED REDEMPTION		5,653	5,653	5,743	5,712		(59)		(59)		5,653				210	09/01/2016
31387W-LA-3	FED NATL MTG ASSOC #596221		12/01/2013	SCHEDULED REDEMPTION		5,707	5,707	5,798	5,770		(64)		(64)		5,707				195	08/01/2016
31387W-VB-0	FED NATL MTG ASSOC #596510		12/01/2013	SCHEDULED REDEMPTION		5,073	5,073	5,154	5,128		(55)		(55)		5,073				260	09/01/2016
31387X-RV-9	FED NATL MTG ASSOC #597300		11/25/2013	Various		47,521	43,677	45,223	45,737		(624)		(624)		45,113		2,409	2,409	2,263	09/01/2031
31387X-UC-7	FED NATL MTG ASSOC #597379		12/01/2013	SCHEDULED REDEMPTION		1,535	1,535	1,611	1,562		(27)		(27)		1,535				57	09/01/2016
31387Y-YG-2	FED NATL MTG ASSOC #598411		12/01/2013	SCHEDULED REDEMPTION		3,515	3,515	3,690	3,591		(76)		(76)		3,515				70	10/01/2016
31388B-X3-1	FED NATL MTG ASSOC #600198		11/25/2013	Various		28,176	26,826	26,529	26,574		102		102		26,675		1,500	1,500	1,635	07/01/2031
31388C-FF-2	FED NATL MTG ASSOC #600566		12/01/2013	SCHEDULED REDEMPTION		417	417	417	409		8		8		417				6	08/01/2031
31388C-FZ-8	FED NATL MTG ASSOC #600584		12/01/2013	SCHEDULED REDEMPTION		4,355	4,355	4,361	4,361		(6)		(6)		4,355				66	08/01/2031
31388C-MH-0	FED NATL MTG ASSOC #600760		12/01/2013	SCHEDULED REDEMPTION		809	809	811	810						809				17	08/01/2031
31388C-MR-8	FED NATL MTG ASSOC #600768		12/01/2013	SCHEDULED REDEMPTION		24	24	24	24						24					08/01/2031
31388C-TA-8	FED NATL MTG ASSOC #600945		11/25/2013	Various		175	170	174	178		(7)		(7)		171		4	4	4	09/01/2031
31388C-Z8-6	FED NATL MTG ASSOC #601167		12/01/2013	SCHEDULED REDEMPTION		3,786	3,786	3,846	3,827		(42)		(42)		3,786				149	09/01/2016
31388D-YD-4	FED NATL MTG ASSOC #602008		11/26/2013	Various		9,718	8,407	8,730	9,357		(77)		(77)		9,279		438	438	653	08/01/2031
31388D-4W-5	FED NATL MTG ASSOC #602137		12/01/2013	SCHEDULED REDEMPTION		204	204	208	207		(2)		(2)		204				8	09/01/2016
31388E-GD-2	FED NATL MTG ASSOC #602396		08/01/2013	SCHEDULED REDEMPTION		62,773	62,773	65,186	67,378		(4,605)		(4,605)		62,773				3,326	08/01/2031
31388G-XJ-5	FED NATL MTG ASSOC #604681		11/25/2013	Various		2,305	2,048	2,095	2,111		(5)		(5)		2,106		199	199	132	09/01/2031

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
31388H-B8-1	FED NATL MTG ASSOC #604963		11/25/2013	Various		4,941	4,459	4,561	4,659		(59)		(59)		4,601		340	340	285	11/01/2031
31388J-EU-5	FED NATL MTG ASSOC #605947		10/01/2013	SCHEDULED REDEMPTION		11,109	11,109	11,286	11,183		(75)		(75)		11,109				497	09/01/2016
31388J-S9-7	FED NATL MTG ASSOC #606344		11/25/2013	Various		3,948	3,599	3,786	3,746		(12)		(12)		3,734		214	214	210	10/01/2031
31388J-TE-5	FED NATL MTG ASSOC #606349		11/25/2013	Various		67,560	63,499	64,810	66,014		(1,158)		(1,158)		64,857		2,703	2,703	2,956	10/01/2031
31388K-XT-4	FED NATL MTG ASSOC #607390		12/01/2013	SCHEDULED REDEMPTION		18,679	18,679	19,608	19,100		(422)		(422)		18,679				635	11/01/2016
31388K-4C-3	FED NATL MTG ASSOC #607519		11/25/2013	Various		42,444	39,178	38,743	38,835		44		44		38,879		3,565	3,565	2,322	11/01/2031
31388L-6H-8	FED NATL MTG ASSOC #608472		08/01/2013	SCHEDULED REDEMPTION		11,044	11,044	11,267	11,388		(345)		(345)		11,044				415	10/01/2031
31388M-UC-0	FED NATL MTG ASSOC #609079		12/01/2013	SCHEDULED REDEMPTION		3,599	3,599	3,656	3,636		(37)		(37)		3,599				128	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2013	SCHEDULED REDEMPTION		479	479	507	540		(61)		(61)		479				25	07/01/2031
31388N-GH-3	FED NATL MTG ASSOC #609600		11/25/2013	Various		26,031	22,718	23,128	23,291		220		220		23,511		2,520	2,520	1,664	11/01/2031
31388N-P4-2	FED NATL MTG ASSOC #609843		11/25/2013	Various		14,096	13,100	13,438	13,836		(377)		(377)		13,458		638	638	538	10/01/2031
31388P-CX-7	FED NATL MTG ASSOC #610386		11/25/2013	Various		29,468	25,715	26,237	26,592		37		37		26,630		2,838	2,838	1,882	10/01/2031
31388P-G3-9	FED NATL MTG ASSOC #610518		11/25/2013	Various		6,452	5,666	5,819	6,027		(64)		(64)		5,963		489	489	405	10/01/2031
31388P-HD-6	FED NATL MTG ASSOC #610528		11/26/2013	Various		18,719	16,544	17,231	17,689		(221)		(221)		17,469		1,250	1,250	1,097	10/01/2031
31388Q-BP-3	FED NATL MTG ASSOC #611246		11/25/2013	Various		7,702	6,761	6,896	7,085		(33)		(33)		7,052		650	650	478	06/01/2031
31388U-EF-3	FED NATL MTG ASSOC #614934		12/01/2013	SCHEDULED REDEMPTION		30,213	30,213	31,716	30,891		(678)		(678)		30,213				834	12/01/2016
31388U-GN-4	FED NATL MTG ASSOC #615005		12/01/2013	SCHEDULED REDEMPTION		3,472	3,472	3,611	3,551		(80)		(80)		3,472				136	12/01/2016
31388U-K6-6	FED NATL MTG ASSOC #615117		11/25/2013	Various		1,661	1,572	1,651	1,693		(63)		(63)		1,630		31	31	96	11/01/2031
31388U-NZ-9	FED NATL MTG ASSOC #615208		11/25/2013	Various		4,442	3,978	4,093	4,150		(62)		(62)		4,088		355	355	265	10/01/2031
31388X-6U-3	FED NATL MTG ASSOC #618383		11/25/2013	Various		1,406	1,280	1,281	1,281						1,281		125	125	74	12/01/2031
31388Y-CL-4	FED NATL MTG ASSOC #618475		12/01/2013	SCHEDULED REDEMPTION		695	695	718	705		(10)		(10)		695				21	12/01/2016
31388Y-NY-4	FED NATL MTG ASSOC #618807		12/01/2013	SCHEDULED REDEMPTION		1,589	1,589	1,668	1,660		(70)		(70)		1,589				58	09/01/2016
31389A-6E-8	FED NATL MTG ASSOC #620169		11/25/2013	Various		11,753	10,250	10,482	10,516		112		112		10,628		1,125	1,125	752	12/01/2031
31389B-H4-6	FED NATL MTG ASSOC #620451		11/25/2013	Various		5,526	5,269	5,466	5,460		(105)		(105)		5,355		172	172	263	01/01/2032
31389D-TB-3	FED NATL MTG ASSOC #622546		11/25/2013	Various		9,655	8,862	9,233	9,274		(104)		(104)		9,170		485	485	504	09/01/2031
31389G-NH-9	FED NATL MTG ASSOC #625092		11/25/2013	Various		2,455	2,206	2,285	2,287		5		5		2,291		164	164	140	01/01/2032
31389H-NE-4	FED NATL MTG ASSOC #625989		12/01/2013	SCHEDULED REDEMPTION		1,444	1,444	1,516	1,472		(28)		(28)		1,444				32	01/01/2017
31389H-NK-0	FED NATL MTG ASSOC #625994		12/01/2013	SCHEDULED REDEMPTION		471	471	484	476		(5)		(5)		471				11	01/01/2017
31389H-TT-5	FED NATL MTG ASSOC #626162		11/26/2013	Various		1,978	1,737	1,809	1,987		(41)		(41)		1,946		32	32	119	06/01/2032
31389J-RW-6	FED NATL MTG ASSOC #627001		11/25/2013	Various		49,294	46,381	48,807	48,423		(726)		(726)		47,696		1,598	1,598	2,631	06/01/2032
31389J-ZC-1	FED NATL MTG ASSOC #627239		12/01/2013	SCHEDULED REDEMPTION		2,787	2,787	2,926	2,910		(123)		(123)		2,787				104	08/01/2017
31389K-L3-3	FED NATL MTG ASSOC #627746		11/26/2013	Various		5,027	4,839	4,954	5,079		(176)		(176)		4,903		124	124	204	02/01/2032
31389K-M3-2	FED NATL MTG ASSOC #627778		11/01/2013	SCHEDULED REDEMPTION		4,498	4,498	4,512	4,507		(10)		(10)		4,498				227	02/01/2032
31389K-VS-7	FED NATL MTG ASSOC #628025		11/25/2013	Various		10,443	9,889	10,366	10,530		(341)		(341)		10,189		254	254	499	02/01/2032
31389M-C9-6	FED NATL MTG ASSOC #629296		11/25/2013	Various		17,020	16,108	16,077	16,069		20		20		16,089		932	932	765	02/01/2032
31389N-E3-5	FED NATL MTG ASSOC #630254		11/25/2013	Various		2,427	2,179	2,186	2,187		1		1		2,188		239	239	139	03/01/2032
31389N-FK-6	FED NATL MTG ASSOC #630270		11/25/2013	Various		49,481	46,282	46,318	46,331		(27)		(27)		46,304		3,177	3,177	2,282	03/01/2032
31389N-H4-0	FED NATL MTG ASSOC #630351		11/25/2013	Various		22,029	19,808	20,516	20,351		104		104		20,455		1,574	1,574	1,251	04/01/2032
31389N-S6-3	FED NATL MTG ASSOC #630641		11/25/2013	Various		42,175	39,029	38,920	38,947		9		9		38,955		3,220	3,220	1,885	02/01/2032
31389P-DF-4	FED NATL MTG ASSOC #631102		11/25/2013	Various		50,457	47,347	47,928	48,175		(485)		(485)		47,690		2,767	2,767	3,011	02/01/2032
31389P-EC-0	FED NATL MTG ASSOC #631131		11/25/2013	Various		77,887	67,918	69,221	70,338		(497)		(497)		69,841		8,046	8,046	4,984	02/01/2032
31389Q-XG-8	FED NATL MTG ASSOC #632579		11/26/2013	Various		16,744	15,381	16,021	16,685		(564)		(564)		16,121		623	623	931	02/01/2032
31389Q-4L-9	FED NATL MTG ASSOC #632727		08/01/2013	SCHEDULED REDEMPTION		4,459	4,459	4,550	4,608		(149)		(149)		4,459				221	02/01/2032
31389S-S8-8	FED NATL MTG ASSOC #634243		11/25/2013	Various		25,377	23,875	25,064	24,915		(410)		(410)		24,504		873	873	1,167	04/01/2032
31389S-2F-0	FED NATL MTG ASSOC #634474		11/25/2013	Various		48,164	45,169	47,409	46,931		(543)		(543)		46,388		1,776	1,776	2,213	03/01/2032
31389T-FK-3	FED NATL MTG ASSOC #634770		12/01/2013	SCHEDULED REDEMPTION		58,437	58,437	60,191	59,249		(812)		(812)		58,437				1,800	02/01/2017
31389U-TM-1	FED NATL MTG ASSOC #636056		11/25/2013	Various		34,191	32,092	31,735	31,717		140		140		31,857		2,334	2,334	1,815	04/01/2032
31389U-UU-1	FED NATL MTG ASSOC #636095		11/25/2013	Various		13,891	12,781	13,238	13,216		(101)		(101)		13,115		776	776	781	04/01/2032
31389V-QR-1	FED NATL MTG ASSOC #636864		11/25/2013	Various		4,522	4,256	4,241	4,241		7		7		4,248		274	274	219	03/01/2032
31389V-RU-3	FED NATL MTG ASSOC #636899		11/25/2013	Various		14,328	13,182	13,702	13,607		(92)		(92)		13,514		813	813	753	05/01/2032
31389W-DA-0	FED NATL MTG ASSOC #637397		11/26/2013	Various		7,285	6,461	6,730	6,819		26		26		6,845		440	440	425	06/01/2032
31389W-3G-8	FED NATL MTG ASSOC #638099		12/01/2013	SCHEDULED REDEMPTION		8,776	8,776	9,213	8,880		(103)		(103)		8,776				193	04/01/2017
31389X-Z5-5	FED NATL MTG ASSOC #638964		11/25/2013	Various		31,981	31,555	32,393	31,777		(182)		(182)		31,595		387	387	884	01/01/2017
31389Y-AR-2	FED NATL MTG ASSOC #639116		11/25/2013	Various		7,088	6,820	6,738	6,722		66		66		6,788		300	300	301	08/01/2032
31389Y-S5-1	FED NATL MTG ASSOC #639640		12/01/2013	SCHEDULED REDEMPTION		633	633	664	650		(18)		(18)		633				14	01/01/2017
31390C-R9-9	FED NATL MTG ASSOC #642312		11/25/2013	Various		15,787	14,377	14,861	14,862		(182)		(182)		14,680		1,107	1,107	860	05/01/2032
31390D-QB-3	FED NATL MTG ASSOC #643150		12/01/2013	SCHEDULED REDEMPTION		14,848	14,848	15,444	15,181		(333)		(333)		14,848				583	05/01/2017
31390D-TG-9	FED NATL MTG ASSOC #643251		11/25/2013	Various		59,239	57,051	59,937	58,766		(1,186)		(1,186)		57,581		1,658	1,658	1,838	08/01/2032

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
31390E-S7-8	FED NATL MTG ASSOC #644142		12/01/2013	SCHEDULED REDEMPTION		722	722	802	777		(55)		(55)		722				12	05/01/2032
31390E-ZL-9	FED NATL MTG ASSOC #644347		11/25/2013	Various		33,194	31,008	30,663	30,699		60		60		30,759		2,434	2,434	1,418	06/01/2032
31390E-6X-5	FED NATL MTG ASSOC #644486		11/25/2013	Various		20,095	19,325	20,015	20,061		(493)		(493)		19,568		528	528	904	06/01/2032
31390F-SP-5	FED NATL MTG ASSOC #645026		11/25/2013	Various		13,969	12,684	12,543	12,581		(13)		(13)		12,568		1,401	1,401	749	05/01/2032
31390H-R3-1	FED NATL MTG ASSOC #646806		11/25/2013	Various		13,644	12,265	12,188	12,116		12		12		12,127		1,517	1,517	776	01/01/2033
31390J-D9-9	FED NATL MTG ASSOC #647328		12/01/2013	SCHEDULED REDEMPTION		4,445	4,445	4,938	4,751		(306)		(306)		4,445				95	07/01/2032
31390J-EY-3	FED NATL MTG ASSOC #647351		11/25/2013	Various		2,245	2,025	2,093	2,090		2		2		2,092		153	153	128	08/01/2032
31390J-6E-6	FED NATL MTG ASSOC #648069		11/25/2013	Various		46,068	43,770	43,814	43,801		(13)		(13)		43,788		2,280	2,280	2,088	07/01/2032
31390J-6F-3	FED NATL MTG ASSOC #648070		11/26/2013	Various		3,241	2,888	3,008	3,113		(17)		(17)		3,096		144	144	180	07/01/2032
31390L-PM-2	FED NATL MTG ASSOC #649428		11/25/2013	Various		21,755	20,957	22,022	21,914		(596)		(596)		21,318		437	437	990	07/01/2032
31390L-V4-5	FED NATL MTG ASSOC #649635		11/25/2013	Various		33,027	29,886	29,909	29,915		(6)		(6)		29,908		3,118	3,118	1,820	07/01/2032
31390L-2A-3	FED NATL MTG ASSOC #649769		12/01/2013	SCHEDULED REDEMPTION		1,323	1,323	1,389	1,346		(23)		(23)		1,323				46	06/01/2017
31390L-5L-6	FED NATL MTG ASSOC #649851		11/26/2013	Various		5,323	4,689	4,884	5,064		(37)		(37)		5,027		296	296	319	06/01/2032
31390M-H9-8	FED NATL MTG ASSOC #650156		11/25/2013	Various		25,672	24,016	25,254	25,234		(460)		(460)		24,774		898	898	1,232	09/01/2032
31390M-ST-2	FED NATL MTG ASSOC #650430		12/01/2013	SCHEDULED REDEMPTION		2,837	2,837	2,978	2,882		(45)		(45)		2,837				100	08/01/2017
31390N-CG-5	FED NATL MTG ASSOC #650871		11/26/2013	Various		33,518	29,418	30,641	31,486		938		938		32,424		1,094	1,094	2,014	06/01/2032
31390N-GD-8	FED NATL MTG ASSOC #650996		11/25/2013	Various		16,361	15,368	15,206	15,222		67		67		15,288		1,073	1,073	733	07/01/2032
31390N-RT-1	FED NATL MTG ASSOC #651298		11/25/2013	Various		7,993	7,178	7,304	7,255		(1)		(1)		7,254		739	739	456	07/01/2032
31390N-TU-6	FED NATL MTG ASSOC #651363		11/25/2013	Various		21,585	19,837	20,591	20,426		(75)		(75)		20,351		1,235	1,235	1,152	07/01/2032
31390N-4J-8	FED NATL MTG ASSOC #651625		11/25/2013	Various		20,904	19,472	20,211	20,137		(226)		(226)		19,910		994	994	949	06/01/2032
31390P-AZ-0	FED NATL MTG ASSOC #651724		11/25/2013	Various		29,479	27,245	27,014	26,883		137		137		27,020		2,460	2,460	1,695	08/01/2032
31390P-D3-8	FED NATL MTG ASSOC #651822		11/25/2013	Various		1,245	1,118	1,158	1,165		(8)		(8)		1,157		88	88	71	08/01/2032
31390P-LY-1	FED NATL MTG ASSOC #652043		12/03/2013	Various		3,034	2,830	2,822	2,826		1		1		2,826		207	207	166	07/01/2032
31390P-VP-9	FED NATL MTG ASSOC #652322		11/26/2013	Various		15,690	13,828	14,402	14,749		(53)		(53)		14,696		993	993	933	08/01/2032
31390Q-GA-7	FED NATL MTG ASSOC #652793		11/25/2013	Various		4,586	4,255	4,412	4,456		(34)		(34)		4,422		164	164	223	08/01/2032
31390Q-2C-8	FED NATL MTG ASSOC #653371		11/25/2013	Various		25,786	23,508	24,627	25,148		(324)		(324)		24,824		961	961	1,415	10/01/2032
31390R-BD-4	FED NATL MTG ASSOC #653536		11/25/2013	Various		21,718	19,579	19,362	19,413		(21)		(21)		19,392		2,326	2,326	1,218	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		11/25/2013	Various		20,126	18,590	19,242	19,118		(60)		(60)		19,057		1,069	1,069	1,019	08/01/2032
31390R-T6-0	FED NATL MTG ASSOC #654073		11/26/2013	Various		74,236	65,153	67,861	68,618		(448)		(448)		68,170		6,066	6,066	4,462	09/01/2032
31390S-W2-3	FED NATL MTG ASSOC #655065		12/01/2013	SCHEDULED REDEMPTION		10,680	10,680	11,109	10,914		(234)		(234)		10,680				400	07/01/2017
31390S-XX-4	FED NATL MTG ASSOC #655094		11/25/2013	Various		2,156	2,018	2,014	2,013		2		2		2,016		140	140	86	09/01/2032
31390T-KC-2	FED NATL MTG ASSOC #655591		11/25/2013	Various		52,356	48,650	49,455	49,308		(151)		(151)		49,157		3,199	3,199	2,529	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		11/25/2013	Various		13,802	12,939	13,637	13,570		(274)		(274)		13,296		506	506	631	08/01/2032
31390U-BM-7	FED NATL MTG ASSOC #656244		11/25/2013	Various		29,716	27,543	28,235	28,245		(88)		(88)		28,157		1,559	1,559	1,517	09/01/2032
31390U-LX-2	FED NATL MTG ASSOC #656542		11/25/2013	Various		26,135	24,563	25,440	25,439		(419)		(419)		25,020		1,115	1,115	1,260	09/01/2032
31390U-QB-5	FED NATL MTG ASSOC #656650		11/25/2013	Various		3,151	2,853	2,955	2,977		(24)		(24)		2,953		199	199	169	05/01/2032
31390Y-DQ-8	FED NATL MTG ASSOC #659911		11/25/2013	Various		39,236	36,321	38,254	38,615		(800)		(800)		37,814		1,421	1,421	2,128	09/01/2032
31390Y-E9-5	FED NATL MTG ASSOC #659960		11/25/2013	Various		23,660	21,384	21,338	21,326		6		6		21,332		2,328	2,328	1,353	09/01/2032
31390Y-W4-6	FED NATL MTG ASSOC #660467		11/25/2013	Various		43,700	39,244	39,113	39,033		30		30		39,063		4,637	4,637	2,494	09/01/2032
31390Y-X8-6	FED NATL MTG ASSOC #660503		12/01/2013	SCHEDULED REDEMPTION		636	636	667	639		(3)		(3)		636				23	06/01/2014
31390Y-Z5-0	FED NATL MTG ASSOC #660564		11/25/2013	Various		45,116	40,597	42,519	42,514		54		54		42,568		2,548	2,548	2,556	09/01/2032
31390Y-3B-2	FED NATL MTG ASSOC #660594		11/26/2013	Various		8,367	7,463	7,773	8,060		(140)		(140)		7,920		446	446	495	09/01/2032
31391B-FE-2	FED NATL MTG ASSOC #661765		11/25/2013	Various		8,452	7,591	7,912	8,159		(143)		(143)		8,016		436	436	482	10/01/2032
31391C-A5-4	FED NATL MTG ASSOC #662528		11/25/2013	Various		80,263	72,092	72,362	72,318		12		12		72,330		7,933	7,933	4,577	09/01/2032
31391C-XR-1	FED NATL MTG ASSOC #663188		12/01/2013	SCHEDULED REDEMPTION		222,825	222,825	226,466	224,543		(1,718)		(1,718)		222,825				7,044	09/01/2017
31391D-KN-2	FED NATL MTG ASSOC #663701		11/26/2013	Various		2,757	2,421	2,521	2,677		(31)		(31)		2,646		111	111	166	09/01/2032
31391D-NH-2	FED NATL MTG ASSOC #663792		11/25/2013	Various		16,707	15,013	15,772	16,816		(308)		(308)		16,508		199	199	951	09/01/2032
31391D-RP-0	FED NATL MTG ASSOC #663894		11/25/2013	Various		34,786	31,542	33,087	33,308		(206)		(206)		33,102		1,684	1,684	1,988	10/01/2032
31391E-F2-2	FED NATL MTG ASSOC #664485		11/25/2013	Various		44,693	40,134	40,057	40,049		(2)		(2)		40,047		4,647	4,647	2,551	10/01/2032
31391G-NW-2	FED NATL MTG ASSOC #666505		11/25/2013	Various		23,672	22,334	22,312	22,310		10		10		22,319		1,353	1,353	1,090	11/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		11/25/2013	Various		12,098	10,863	11,251	11,222		8		8		11,229		868	868	691	11/01/2032
31391H-CR-3	FED NATL MTG ASSOC #667080		11/25/2013	Various		37,310	34,511	36,329	36,879		(766)		(766)		36,113		1,197	1,197	1,907	07/01/2032
31391J-HL-7	FED NATL MTG ASSOC #668135		11/25/2013	Various		4,212	3,850	4,045	4,312		(169)		(169)		4,143		69	69	227	11/01/2032
31391K-BF-3	FED NATL MTG ASSOC #668838		12/01/2013	SCHEDULED REDEMPTION		11,028	11,028	11,577	11,150		(122)		(122)		11,028				244	08/01/2017
31391K-TA-5	FED NATL MTG ASSOC #669345		11/25/2013	Various		6,065	5,446	5,641	5,729		(37)		(37)		5,693		373	373	346	11/01/2032
31391K-3V-7	FED NATL MTG ASSOC #669612		11/25/2013	Various		5,564	5,294	5,434	5,356		(25)		(25)		5,331		233	233	217	10/01/2017
31391M-DN-0	FED NATL MTG ASSOC #670709		11/25/2013	Various		4,865	4,525	4,716	4,796		(141)		(141)		4,656		209	209	234	11/01/2032
31391M-4W-0	FED NATL MTG ASSOC #671437		11/25/2013	Various		46,290	43,161	43,347	43,359		(79)		(79)		43,280		3,009	3,009	2,228	10/01/2032

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
31391N-PT-2	FED NATL MTG ASSOC #671934		11/25/2013	Various		48,454	44,276	43,784	43,604		164		164		43,768		4,686	4,686	2,581	12/01/2032
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2013	SCHEDULED REDEMPTION		21,857	21,857	22,649	22,609		(752)		(752)		21,857				707	12/01/2032
31391N-6Q-9	FED NATL MTG ASSOC #672379		11/25/2013	Various		45,857	43,664	44,824	44,159		(195)		(195)		43,963		1,894	1,894	1,791	12/01/2017
31391P-TW-6	FED NATL MTG ASSOC #672965		11/25/2013	Various		99,373	94,614	95,797	95,157		(213)		(213)		94,944		4,429	4,429	3,852	01/01/2018
31391T-AQ-1	FED NATL MTG ASSOC #676015		11/25/2013	Various		39,701	35,660	35,264	35,267		22		22		35,289		4,412	4,412	2,264	10/01/2032
31391V-BB-8	FED NATL MTG ASSOC #677834		11/25/2013	Various		26,733	24,569	24,453	24,439		39		39		24,478		2,255	2,255	1,461	01/01/2033
31391V-TR-4	FED NATL MTG ASSOC #678360		12/01/2013	SCHEDULED REDEMPTION		30,939	30,939	30,715	30,806		133		133		30,939				626	02/01/2033
31400A-AH-1	FED NATL MTG ASSOC #681408		11/25/2013	Various		5,929	5,662	5,812	5,721		(24)		(24)		5,696		232	232	225	03/01/2018
31400B-ER-3	FED NATL MTG ASSOC #682444		12/03/2013	Various		347,434	333,895	327,478	331,198		1,125		1,125		332,323		15,111	15,111	11,484	08/01/2018
31400B-ZU-3	FED NATL MTG ASSOC #683055		11/25/2013	Various		11,160	10,022	9,961	9,967		(5)		(5)		9,962		1,198	1,198	637	02/01/2033
31400C-4C-5	FED NATL MTG ASSOC #684019		12/01/2013	SCHEDULED REDEMPTION		27,698	27,698	27,497	27,576		122		122		27,698				785	02/01/2033
31400D-4S-8	FED NATL MTG ASSOC #684933		11/22/2013	Various		261,728	250,881	253,390	251,781		(376)		(376)		251,405		10,323	10,323	9,262	07/01/2018
31400F-YU-5	FED NATL MTG ASSOC #686623		12/01/2013	SCHEDULED REDEMPTION		1,792	1,792	1,778	1,782		10		10		1,792				36	02/01/2033
31400H-HU-0	FED NATL MTG ASSOC #687943		11/25/2013	Various		28,218	25,645	26,561	26,974		(400)		(400)		26,574		1,644	1,644	1,584	02/01/2033
31400J-GD-5	FED NATL MTG ASSOC #688796		11/25/2013	Various		13,205	12,099	12,356	12,326		(41)		(41)		12,285		920	920	676	02/01/2033
31400K-MJ-2	FED NATL MTG ASSOC #689861		12/01/2013	SCHEDULED REDEMPTION		1,088	1,088	1,117	1,107		(19)		(19)		1,088				20	06/01/2018
31400P-Y7-4	FED NATL MTG ASSOC #693834		11/25/2013	Various		21,755	20,803	21,356	21,049		(113)		(113)		20,937		818	818	826	03/01/2018
31400Q-3M-3	FED NATL MTG ASSOC #694804		12/01/2013	SCHEDULED REDEMPTION		164,024	164,024	171,713	175,545		(11,521)		(11,521)		164,024				3,688	05/01/2033
31400Y-R2-4	FED NATL MTG ASSOC #701705		11/25/2013	Various		34,788	32,482	32,449	32,449		13		13		32,462		2,326	2,326	1,626	02/01/2033
31401A-Z2-6	FED NATL MTG ASSOC #702861		11/25/2013	Various		13,180	12,532	12,865	12,677		(54)		(54)		12,623		556	556	523	04/01/2018
31401C-M4-2	FED NATL MTG ASSOC #704279		11/25/2013	Various		42,195	38,125	37,702	37,596		30		30		37,626		4,569	4,569	2,395	05/01/2033
31401C-YW-7	FED NATL MTG ASSOC #704625		11/25/2013	Various		38,636	34,706	36,333	37,544		(224)		(224)		37,319		1,317	1,317	2,202	05/01/2033
31401E-HP-7	FED NATL MTG ASSOC #705938		11/25/2013	Various		22,702	20,398	21,178	21,331		44		44		21,376		1,326	1,326	1,293	06/01/2033
31401H-3F-7	FED NATL MTG ASSOC #709198		12/01/2013	SCHEDULED REDEMPTION		630	630	647	640		(9)		(9)		630				12	06/01/2018
31401L-GN-7	FED NATL MTG ASSOC #711305		11/25/2013	Various		108,810	97,696	102,276	102,180		(754)		(754)		101,426		7,384	7,384	6,214	04/01/2033
31401N-7K-9	FED NATL MTG ASSOC #713798		11/22/2013	Various		35,868	34,510	34,855	34,641		(63)		(63)		34,578		1,289	1,289	1,138	07/01/2018
31401W-DW-6	FED NATL MTG ASSOC #720217		11/25/2013	Various		240,874	226,951	237,589	236,126		(4,415)		(4,415)		231,711		9,163	9,163	12,273	06/01/2033
31401W-XS-3	FED NATL MTG ASSOC #720789		11/25/2013	Various		17,499	16,087	15,909	15,816		74		74		15,890		1,609	1,609	1,006	09/01/2033
31402B-WU-4	FED NATL MTG ASSOC #724359		12/03/2013	Various		524,137	498,027	496,237	496,892		269		269		497,161		26,976	26,976	20,136	07/01/2033
31402C-TT-9	FED NATL MTG ASSOC #725162		12/03/2013	Various		119,505	111,216	109,495	109,702		392		392		110,094		9,411	9,411	5,733	02/01/2034
31402C-TZ-5	FED NATL MTG ASSOC #725168		11/22/2013	Various		66,136	63,311	63,859	63,562		(90)		(90)		63,472		2,664	2,664	2,302	02/01/2019
31402C-US-9	FED NATL MTG ASSOC #725193		12/01/2013	SCHEDULED REDEMPTION		34,498	34,498	36,215	35,312		(814)		(814)		34,498				750	11/01/2018
31402C-VG-4	FED NATL MTG ASSOC #725215		12/01/2013	SCHEDULED REDEMPTION		13,081	13,081	13,732	13,379		(298)		(298)		13,081				289	05/01/2018
31402D-BT-6	FED NATL MTG ASSOC #725550		12/01/2013	SCHEDULED REDEMPTION		6,083	6,083	6,189	6,122		(39)		(39)		6,083				112	05/01/2019
31402D-7L-8	FED NATL MTG ASSOC #726399		11/25/2013	Various		52,021	49,455	50,769	50,021		(204)		(204)		49,817		2,205	2,205	2,086	07/01/2018
31402G-QS-5	FED NATL MTG ASSOC #728665		12/03/2013	Various		1,071,940	1,009,979	991,831	999,998		861		861		1,000,859		71,081	71,081	45,211	07/01/2033
31402H-VR-9	FED NATL MTG ASSOC #729724		12/03/2013	Various		1,361,040	1,296,051	1,281,470	1,287,870		1,697		1,697		1,289,567		71,473	71,473	52,817	07/01/2033
31402H-YU-9	FED NATL MTG ASSOC #729823		11/22/2013	Various		17,356	16,714	16,859	16,784		(33)		(33)		16,751		605	605	597	02/01/2019
31402K-YP-3	FED NATL MTG ASSOC #731618		12/01/2013	SCHEDULED REDEMPTION		178,183	178,183	186,535	188,164		(9,981)		(9,981)		178,183				10,984	09/01/2033
31402K-YU-2	FED NATL MTG ASSOC #731623		11/25/2013	Various		41,771	41,114	43,041	43,899		(2,340)		(2,340)		41,560		211	211	1,443	09/01/2033
31402K-YZ-1	FED NATL MTG ASSOC #731628		11/25/2013	Various		138,780	130,605	135,270	136,700		(3,218)		(3,218)		133,482		5,298	5,298	6,603	10/01/2033
31402L-P5-5	FED NATL MTG ASSOC #732244		11/22/2013	Various		102,735	98,565	99,550	98,923		(143)		(143)		98,780		3,956	3,956	3,477	08/01/2018
31402L-5L-2	FED NATL MTG ASSOC #732651		11/25/2013	Various		21,706	20,219	21,242	21,061		(283)		(283)		20,778		927	927	1,177	08/01/2033
31402M-RM-4	FED NATL MTG ASSOC #733192		11/25/2013	Various		1,951	1,752	1,835	1,934		36		36		1,970		(19)	(19)	111	09/01/2033
31402M-3E-8	FED NATL MTG ASSOC #733497		11/25/2013	Various		11,058	10,487	10,766	10,607		(42)		(42)		10,565		493	493	443	08/01/2018
31402R-SU-4	FED NATL MTG ASSOC #735931		11/25/2013	Various		9,257	8,812	9,048	8,943		(44)		(44)		8,899		358	358	366	10/01/2020
31402S-PX-9	FED NATL MTG ASSOC #736738		11/25/2013	Various		20,348	19,256	19,944	20,836		(924)		(924)		19,913		435	435	716	12/01/2033
31402U-DP-4	FED NATL MTG ASSOC #738210		11/22/2013	Various		36,402	34,831	35,180	34,950		(43)		(43)		34,907		1,495	1,495	1,322	10/01/2018
31402U-RA-2	FED NATL MTG ASSOC #738581		11/25/2013	Various		5,178	4,769	4,940	4,982		(74)		(74)		4,907		271	271	270	10/01/2032
31402W-KZ-0	FED NATL MTG ASSOC #740212		11/25/2013	Various		36,417	32,702	32,337	32,177		21		21		32,198		4,219	4,219	2,079	09/01/2033
31402W-M9-6	FED NATL MTG ASSOC #740284		11/25/2013	Various		5,250	4,713	4,689	4,693		(12)		(12)		4,681		569	569	300	09/01/2033
31402W-X5-2	FED NATL MTG ASSOC #740600		11/25/2013	Various		83,115	77,648	77,493	77,463		85		85		77,548		5,567	5,567	4,314	09/01/2033
31402W-3Z-9	FED NATL MTG ASSOC #740716		11/22/2013	Various		117,008	111,563	112,679	111,987		(131)		(131)		111,856		5,152	5,152	4,194	09/01/2018
31402W-6N-3	FED NATL MTG ASSOC #740777		11/25/2013	Various		145,361	130,498	136,616	140,243		3,267		3,267		143,510		1,851	1,851	8,305	09/01/2033
31402X-AK-2	FED NATL MTG ASSOC #740810		11/25/2013	Various		12,548	11,835	12,149	11,982		(38)		(38)		11,944		604	604	534	09/01/2018
31402X-2A-3	FED NATL MTG ASSOC #741569		10/01/2013	SCHEDULED REDEMPTION		27,725	27,725	29,165	28,742		(1,017)		(1,017)		27,725				1,136	10/01/2033
31402Y-SK-1	FED NATL MTG ASSOC #742222		12/01/2013	SCHEDULED REDEMPTION		6,853	6,853	7,174	7,047		(195)		(195)		6,853				278	09/01/2033
31403A-WA-9	FED NATL MTG ASSOC #743241		11/25/2013	Various		30,852	29,082	30,121	30,702		(739)		(739)		29,962		889	889	1,685	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
31403A-6D-2	FED NATL MTG ASSOC #743468		11/25/2013	Various		52,936	48,143	48,051	48,041		11		11		48,052		4,884	4,884	2,899	10/01/2033
31403B-H7-1	FED NATL MTG ASSOC #743754		08/01/2013	SCHEDULED REDEMPTION		19,386	19,386	20,078	20,169		(784)		(784)		19,386				678	11/01/2033
31403B-ZQ-9	FED NATL MTG ASSOC #744251		11/25/2013	Various		2,278	2,198	2,277	2,315		(82)		(82)		2,233		45	45	86	10/01/2033
31403D-J6-7	FED NATL MTG ASSOC #745585		12/01/2013	SCHEDULED REDEMPTION		4,319	4,319	4,341	4,337		(19)		(19)		4,319				162	05/01/2036
31403D-VZ-9	FED NATL MTG ASSOC #745932		12/01/2013	SCHEDULED REDEMPTION		31,891	31,891	32,692	32,487		(596)		(596)		31,891				1,177	11/01/2036
31403D-WG-0	FED NATL MTG ASSOC #745947		12/01/2013	SCHEDULED REDEMPTION		234,954	234,954	240,856	239,259		(4,305)		(4,305)		234,954				8,726	10/01/2036
31403D-4E-6	FED NATL MTG ASSOC #746121		11/25/2013	Various		426,688	411,985	427,080	425,547		(5,410)		(5,410)		420,137		6,550	6,550	13,914	04/01/2023
31403F-K5-2	FED NATL MTG ASSOC #747416		11/25/2013	Various		651	624	647	665		(28)		(28)		637		14	14	34	10/01/2033
31403F-PE-8	FED NATL MTG ASSOC #747521		11/25/2013	Various		34,699	31,903	33,043	32,945		(282)		(282)		32,663		2,036	2,036	1,827	10/01/2033
31403F-RP-1	FED NATL MTG ASSOC #747594		11/25/2013	Various		38,660	35,383	35,316	35,292		23		23		35,314		3,345	3,345	1,939	11/01/2033
31403G-TP-7	FED NATL MTG ASSOC #748558		11/25/2013	Various		75,205	67,519	69,931	69,750		309		309		70,059		5,146	5,146	4,296	12/01/2033
31403H-UT-5	FED NATL MTG ASSOC #749494		12/01/2013	SCHEDULED REDEMPTION		9,427	9,427	9,592	9,525		(97)		(97)		9,427				264	11/01/2018
31403H-4Q-0	FED NATL MTG ASSOC #749731		12/01/2013	SCHEDULED REDEMPTION		1,880	1,880	1,973	1,929		(49)		(49)		1,880				59	11/01/2018
31403H-5P-1	FED NATL MTG ASSOC #749754		11/25/2013	Various		54,118	50,703	53,268	53,989		(1,584)		(1,584)		52,405		1,713	1,713	2,266	02/01/2029
31403J-H3-3	FED NATL MTG ASSOC #750050		11/22/2013	Various		84,082	80,029	81,194	80,573		(131)		(131)		80,441		3,641	3,641	3,249	12/01/2018
31403J-XK-7	FED NATL MTG ASSOC #750482		11/25/2013	Various		128,004	117,807	119,606	120,593		(866)		(866)		119,727		8,277	8,277	6,959	12/01/2033
31403K-E8-2	FED NATL MTG ASSOC #750859		11/25/2013	Various		116,377	106,079	109,869	109,763		(943)		(943)		108,820		7,558	7,558	6,407	10/01/2032
31403K-QB-2	FED NATL MTG ASSOC #751150		11/25/2013	Various		63,478	59,372	59,431	59,422		(19)		(19)		59,402		4,075	4,075	3,445	01/01/2034
31403K-QF-3	FED NATL MTG ASSOC #751154		11/25/2013	Various		5,490	4,929	5,105	5,054		13		13		5,067		423	423	314	01/01/2034
31403L-GK-1	FED NATL MTG ASSOC #751802		11/25/2013	Various		20,832	19,130	20,098	20,610		(557)		(557)		20,053		779	779	975	10/01/2033
31403L-GT-2	FED NATL MTG ASSOC #751810		11/25/2013	Various		14,187	13,061	13,577	13,637		(204)		(204)		13,432		755	755	764	10/01/2033
31403L-MN-8	FED NATL MTG ASSOC #751965		11/25/2013	Various		60,219	56,010	58,011	58,752		(1,152)		(1,152)		57,600		2,619	2,619	3,140	11/01/2033
31403M-GY-9	FED NATL MTG ASSOC #752715		11/22/2013	Various		58,865	56,068	56,628	56,269		(62)		(62)		56,207		2,658	2,658	2,180	12/01/2018
31403M-W6-2	FED NATL MTG ASSOC #753169		11/25/2013	Various		25,120	22,734	22,481	22,319		80		80		22,399		2,720	2,720	1,409	12/01/2033
31403N-HR-1	FED NATL MTG ASSOC #753640		11/25/2013	Various		5,409	4,932	5,108	5,289		(103)		(103)		5,186		223	223	275	11/01/2033
31403N-KE-6	FED NATL MTG ASSOC #753693		11/22/2013	Various		147,615	140,718	142,125	141,271		(178)		(178)		141,093		6,522	6,522	5,542	09/01/2018
31403N-KW-6	FED NATL MTG ASSOC #753709		11/25/2013	Various		7,801	7,002	7,023	7,042		1		1		7,043		758	758	446	11/01/2033
31403N-WC-7	FED NATL MTG ASSOC #754043		12/01/2013	SCHEDULED REDEMPTION		9,306	9,306	9,468	9,396		(90)		(90)		9,306				311	12/01/2018
31403N-WJ-2	FED NATL MTG ASSOC #754049		11/25/2013	Various		24,336	21,845	21,602	21,396		(41)		(41)		21,354		2,981	2,981	1,391	12/01/2033
31403R-E8-7	FED NATL MTG ASSOC #755359		11/25/2013	Various		28,565	27,228	28,200	28,541		(705)		(705)		27,836		729	729	1,279	12/01/2033
31403R-VE-5	FED NATL MTG ASSOC #755813		11/25/2013	Various		13,556	12,465	12,897	12,860		(137)		(137)		12,723		833	833	703	11/01/2033
31403V-TZ-2	FED NATL MTG ASSOC #759368		12/01/2013	SCHEDULED REDEMPTION		17,343	17,343	17,645	17,494		(151)		(151)		17,343				460	01/01/2019
31403X-XJ-9	FED NATL MTG ASSOC #761281		12/01/2013	SCHEDULED REDEMPTION		26,559	26,559	27,021	26,753		(194)		(194)		26,559				859	02/01/2019
31403X-Y4-1	FED NATL MTG ASSOC #761331		12/01/2013	SCHEDULED REDEMPTION		12,939	12,939	13,372	13,168		(228)		(228)		12,939				399	04/01/2019
31403X-Y6-6	FED NATL MTG ASSOC #761333		11/22/2013	Various		10,464	10,025	10,171	10,091		(25)		(25)		10,065		398	398	368	04/01/2019
31403X-4D-4	FED NATL MTG ASSOC #761420		12/03/2013	Various		11,024	10,630	10,028	10,395		94		94		10,489		535	535	343	05/01/2019
31403X-5G-6	FED NATL MTG ASSOC #761447		11/25/2013	Various		5,558	5,267	5,407	5,322		(17)		(17)		5,305		253	253	230	01/01/2019
31403Y-AS-2	FED NATL MTG ASSOC #761517		12/03/2013	Various		32,665	31,406	29,629	30,686		255		255		30,941		1,723	1,723	1,051	05/01/2019
31403Y-JB-0	FED NATL MTG ASSOC #761758		12/01/2013	SCHEDULED REDEMPTION		698	698	721	712		(14)		(14)		698				17	01/01/2019
31403Y-3T-8	FED NATL MTG ASSOC #762310		11/25/2013	Various		144,339	137,557	142,470	140,030		(1,279)		(1,279)		138,751		5,588	5,588	7,231	10/01/2032
31404B-T7-7	FED NATL MTG ASSOC #763874		11/25/2013	Various		116,484	104,591	108,327	108,844		(208)		(208)		108,637		7,847	7,847	6,651	02/01/2034
31404C-GH-7	FED NATL MTG ASSOC #764400		11/25/2013	Various		33,839	31,804	32,649	32,055		(47)		(47)		32,008		1,831	1,831	1,471	04/01/2019
31404C-UP-3	FED NATL MTG ASSOC #764790		12/01/2013	SCHEDULED REDEMPTION		9,847	9,847	10,019	9,940		(93)		(93)		9,847				174	03/01/2019
31404C-4M-9	FED NATL MTG ASSOC #765028		12/01/2013	SCHEDULED REDEMPTION		10,571	10,571	10,924	10,782		(211)		(211)		10,571				396	01/01/2019
31404D-JT-6	FED NATL MTG ASSOC #765374		11/25/2013	Various		18,272	17,615	18,187	18,071		(308)		(308)		17,763		509	509	768	07/01/2034
31404D-6J-2	FED NATL MTG ASSOC #765973		11/25/2013	Various		38,384	36,756	38,069	38,116		(805)		(805)		37,311		1,073	1,073	1,947	02/01/2034
31404E-C7-9	FED NATL MTG ASSOC #766094		11/25/2013	Various		31,670	28,628	28,311	28,211		51		51		28,261		3,409	3,409	1,735	02/01/2034
31404E-FL-5	FED NATL MTG ASSOC #766171		11/25/2013	Various		16,186	14,963	15,757	16,224		(169)		(169)		16,055		131	131	929	02/01/2034
31404E-GV-2	FED NATL MTG ASSOC #766212		11/25/2013	Various		72,152	67,531	69,097	69,754		(839)		(839)		68,915		3,237	3,237	3,593	03/01/2034
31404E-KR-6	FED NATL MTG ASSOC #766304		11/25/2013	Various		35,813	32,366	33,899	34,382		(129)		(129)		34,253		1,560	1,560	1,994	03/01/2034
31404E-MV-5	FED NATL MTG ASSOC #766372		11/25/2013	Various		64,064	59,758	59,825	59,821		(25)		(25)		59,796		4,268	4,268	3,376	03/01/2034
31404E-N6-9	FED NATL MTG ASSOC #766413		11/25/2013	Various		64,484	58,942	60,155	60,946		(467)		(467)		60,478		4,006	4,006	3,591	03/01/2034
31404E-R7-3	FED NATL MTG ASSOC #766510		11/25/2013	Various		64,820	59,759	62,012	62,966		(1,184)		(1,184)		61,782		3,038	3,038	3,080	03/01/2034
31404E-WX-0	FED NATL MTG ASSOC #766662		11/25/2013	Various		73,012	66,651	68,749	69,446		(690)		(690)		68,756		4,256	4,256	3,932	03/01/2034
31404F-6Z-1	FED NATL MTG ASSOC #767788		12/01/2013	SCHEDULED REDEMPTION		8,064	8,064	8,337	8,183		(120)		(120)		8,064				144	02/01/2019
31404G-J3-6	FED NATL MTG ASSOC #768082		12/01/2013	SCHEDULED REDEMPTION		23,897	23,897	24,313	24,106		(210)		(210)		23,897				727	01/01/2019
31404G-V5-7	FED NATL MTG ASSOC #768436		12/01/2013	SCHEDULED REDEMPTION		27,581	27,581	28,954	27,782		(201)		(201)		27,581				969	05/01/2014
31404G-X9-7	FED NATL MTG ASSOC #768504		11/25/2013	Various		15,345	14,095	14,068	14,040		3		3		14,042		1,303	1,303	749	01/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31404G-2M-2	FED NATL MTG ASSOC #768580		11/25/2013	Various		16,370	15,086	15,726	15,569		(191)		(191)		15,379		991	991	922	01/01/2034
31404G-4S-7	FED NATL MTG ASSOC #768633		11/25/2013	Various		29,925	28,251	28,513	28,406		(18)		(18)		28,387		1,537	1,537	1,088	06/01/2032
31404H-L9-8	FED NATL MTG ASSOC #769052		11/25/2013	Various		132,778	126,734	130,101	127,871		(494)		(494)		127,377		5,401	5,401	5,327	11/01/2017
31404H-NP-0	FED NATL MTG ASSOC #769098		01/01/2013	SCHEDULED REDEMPTION		13,588	13,588	13,627	13,673		(85)		(85)		13,588				74	06/01/2034
31404J-T5-4	FED NATL MTG ASSOC #770172		11/25/2013	Various		56,634	53,245	55,403	57,075		(1,719)		(1,719)		55,357		1,278	1,278	2,278	03/01/2034
31404J-YC-3	FED NATL MTG ASSOC #770307		11/25/2013	Various		2,673	2,402	2,397	2,396		(1)		(1)		2,395		278	278	152	04/01/2034
31404K-FW-7	FED NATL MTG ASSOC #770681		11/25/2013	Various		81,267	76,984	79,259	78,227		(395)		(395)		77,832		3,435	3,435	3,379	04/01/2019
31404K-PC-0	FED NATL MTG ASSOC #770919		11/25/2013	Various		5,706	5,125	5,362	5,424		3		3		5,426		280	280	326	04/01/2034
31404K-SU-7	FED NATL MTG ASSOC #771031		12/03/2013	Various		183,466	173,299	166,652	170,131		66		66		170,197		13,269	13,269	7,367	04/01/2034
31404K-ZH-8	FED NATL MTG ASSOC #771244		12/01/2013	SCHEDULED REDEMPTION		822	822	839	831		(9)		(9)		822				30	02/01/2019
31404L-AB-6	FED NATL MTG ASSOC #771402		11/25/2013	Various		36,905	33,155	34,833	33,759		259		259		34,018		2,887	2,887	2,103	06/01/2032
31404N-NR-3	FED NATL MTG ASSOC #773600		11/25/2013	Various		4,451	3,995	3,951	3,897		12		12		3,909		542	542	254	08/01/2034
31404P-UQ-2	FED NATL MTG ASSOC #774691		12/01/2013	SCHEDULED REDEMPTION		5,761	5,761	5,927	5,936		(174)		(174)		5,761				235	04/01/2034
31404P-ZY-0	FED NATL MTG ASSOC #774859		12/03/2013	Various		1,384,489	1,286,020	1,267,533	1,274,714		600		600		1,275,315		109,175	109,175	57,625	04/01/2034
31404P-2Z-3	FED NATL MTG ASSOC #774892		11/25/2013	Various		20,510	18,413	19,043	19,165		68		68		19,233		1,277	1,277	1,172	04/01/2034
31404Q-WJ-4	FED NATL MTG ASSOC #775649		11/25/2013	Various		7,891	7,267	7,585	7,673		(126)		(126)		7,546		345	345	424	05/01/2034
31404R-T2-3	FED NATL MTG ASSOC #776469		11/25/2013	Various		73,594	67,389	66,640	66,416		257		257		66,672		6,921	6,921	3,953	03/01/2034
31404S-AF-2	FED NATL MTG ASSOC #776806		12/03/2013	Various		536,667	505,716	500,342	502,868		320		320		503,188		33,479	33,479	21,502	08/01/2034
31404U-TD-2	FED NATL MTG ASSOC #779148		12/03/2013	Various		51,346	49,555	46,752	48,428		497		497		48,925		2,421	2,421	1,550	06/01/2019
31404U-ZU-7	FED NATL MTG ASSOC #779355		11/25/2013	Various		15,386	14,397	14,882	14,817		(175)		(175)		14,642		744	744	784	06/01/2034
31404W-QP-4	FED NATL MTG ASSOC #780862		11/25/2013	Various		3,995	3,603	3,616	3,614		5		5		3,619		376	376	225	06/01/2031
31404W-XQ-4	FED NATL MTG ASSOC #781087		11/25/2013	Various		45,621	40,954	42,542	42,830		(220)		(220)		42,610		3,011	3,011	2,607	06/01/2034
31405C-M8-9	FED NATL MTG ASSOC #785283		11/25/2013	Various		67,109	62,039	61,773	61,727		115		115		61,842		5,267	5,267	3,493	07/01/2034
31405C-NE-5	FED NATL MTG ASSOC #785289		11/25/2013	Various		3,060	2,747	2,853	2,877		(21)		(21)		2,856		204	204	175	09/01/2034
31405D-QP-5	FED NATL MTG ASSOC #786262		12/01/2013	SCHEDULED REDEMPTION		51,028	51,028	53,567	52,855		(1,827)		(1,827)		51,028				1,045	07/01/2019
31405D-2H-9	FED NATL MTG ASSOC #786576		11/25/2013	Various		25,539	23,712	24,564	24,672		(297)		(297)		24,375		1,164	1,164	1,332	07/01/2034
31405D-7D-3	FED NATL MTG ASSOC #786692		11/25/2013	Various		13,573	12,192	12,470	12,554		82		82		12,636		937	937	774	08/01/2034
31405E-CU-7	FED NATL MTG ASSOC #786783		12/01/2013	SCHEDULED REDEMPTION		15,479	15,479	16,028	15,840		(360)		(360)		15,479				530	08/01/2019
31405E-UD-5	FED NATL MTG ASSOC #787280		11/25/2013	Various		86,879	82,821	81,901	81,871		613		613		82,484		4,395	4,395	3,867	07/01/2034
31405E-4F-9	FED NATL MTG ASSOC #787522		11/25/2013	Various		143,065	132,808	138,617	138,456		(2,207)		(2,207)		136,249		6,816	6,816	6,905	09/01/2034
31405E-5P-6	FED NATL MTG ASSOC #787554		12/03/2013	Various		296,750	275,100	283,361	280,856		(1,354)		(1,354)		279,502		17,248	17,248	14,303	02/01/2035
31405H-UE-6	FED NATL MTG ASSOC #789981		11/25/2013	Various		27,485	26,191	27,127	27,234		(477)		(477)		26,757		728	728	963	08/01/2034
31405J-SM-7	FED NATL MTG ASSOC #790824		11/25/2013	Various		53,193	47,750	49,456	49,946		133		133		50,079		3,114	3,114	3,040	09/01/2034
31405J-6X-7	FED NATL MTG ASSOC #791186		12/01/2013	SCHEDULED REDEMPTION		309,491	309,491	311,074	310,414		(923)		(923)		309,491				11,425	08/01/2034
31405K-D5-7	FED NATL MTG ASSOC #791324		12/03/2013	Various		83,737	80,464	83,114	81,579		(356)		(356)		81,223		2,514	2,514	3,433	09/01/2034
31405L-3W-7	FED NATL MTG ASSOC #792913		11/25/2013	Various		4,054	3,641	3,776	3,874		(45)		(45)		3,829		225	225	231	10/01/2034
31405M-SS-7	FED NATL MTG ASSOC #793529		11/25/2013	Various		12,962	12,303	12,728	12,656		(114)		(114)		12,542		420	420	587	08/01/2034
31405P-JN-1	FED NATL MTG ASSOC #795069		11/25/2013	Various		23,461	21,861	22,251	22,184		(78)		(78)		22,106		1,355	1,355	938	10/01/2034
31405Q-ES-3	FED NATL MTG ASSOC #795845		11/25/2013	Various		82,828	77,304	80,053	78,928		(252)		(252)		78,675		4,152	4,152	3,980	09/01/2034
31405U-DR-7	FED NATL MTG ASSOC #799412		11/25/2013	Various		7,747	7,273	7,488	7,401		(23)		(23)		7,378		368	368	339	10/01/2019
31405V-JZ-1	FED NATL MTG ASSOC #800480		12/01/2013	Various		23,168	22,681	23,077	22,876		(148)		(148)		22,728		441	441	728	11/01/2019
31405V-M3-8	FED NATL MTG ASSOC #800578		11/25/2013	Various		49,672	47,449	48,276	47,777		(124)		(124)		47,653		2,019	2,019	1,922	10/01/2019
31405Y-MR-9	FED NATL MTG ASSOC #803268		12/01/2013	SCHEDULED REDEMPTION		2,897	2,897	2,948	2,917		(19)		(19)		2,897				86	11/01/2019
31405Y-WC-1	FED NATL MTG ASSOC #803543		11/25/2013	Various		78,683	74,933	76,717	76,169		(790)		(790)		75,379		3,304	3,304	2,633	11/01/2034
31406C-M6-2	FED NATL MTG ASSOC #805981		11/25/2013	Various		122,437	111,540	115,525	116,243		(785)		(785)		115,458		6,979	6,979	6,172	11/01/2034
31406G-BS-7	FED NATL MTG ASSOC #809249		12/03/2013	Various		169,869	157,066	161,716	160,969		(964)		(964)		160,005		9,863	9,863	8,393	01/01/2035
31406R-QZ-1	FED NATL MTG ASSOC #817772		12/01/2013	SCHEDULED REDEMPTION		117,636	117,636	120,273	120,267		(2,631)		(2,631)		117,636				3,391	07/01/2036
31406R-TW-5	FED NATL MTG ASSOC #817865		11/25/2013	Various		131,964	124,298	128,853	128,248		(343)		(343)		127,905		4,059	4,059	5,685	12/01/2021
31406S-TE-3	FED NATL MTG ASSOC #818749		12/01/2013	SCHEDULED REDEMPTION		168,339	168,339	169,201	169,045		(706)		(706)		168,339				6,064	02/01/2035
31406S-3A-9	FED NATL MTG ASSOC #818993		05/01/2013	SCHEDULED REDEMPTION		3,214	3,214	3,333	3,363		(150)		(150)		3,214				87	03/01/2035
31406U-B4-9	FED NATL MTG ASSOC #820059		11/25/2013	Various		45,283	40,643	42,081	41,397		436		436		41,833		3,450	3,450	2,589	04/01/2035
31406V-RX-6	FED NATL MTG ASSOC #821402		12/01/2013	SCHEDULED REDEMPTION		896	896	916	914		(18)		(18)		896				14	06/01/2035
31406X-E9-9	FED NATL MTG ASSOC #822860		12/01/2013	SCHEDULED REDEMPTION		279,867	279,867	284,896	282,727		(2,860)		(2,860)		279,867				5,576	05/01/2035
31406Y-KK-5	FED NATL MTG ASSOC #823898		12/03/2013	Various		250,537	235,483	242,560	242,983		(3,822)		(3,822)		239,161		11,376	11,376	11,219	05/01/2035
31407A-2K-6	FED NATL MTG ASSOC #825278		12/03/2013	Various		20,023	19,134	18,756	18,974		25		25		18,999		1,024	1,024	718	07/01/2035
31407C-XD-4	FED NATL MTG ASSOC #826976		12/03/2013	Various		142,525	131,581	134,852	136,085		(1,753)		(1,753)		134,332		8,193	8,193	7,581	06/01/2035
31407C-XQ-5	FED NATL MTG ASSOC #826987		11/25/2013	Various		16,598	15,267	15,705	15,827		(178)		(178)		15,649		949	949	918	06/01/2035
31407D-6B-6	FED NATL MTG ASSOC #828066		11/25/2013	Various		21,249	20,727	21,451	21,363		(559)		(559)		20,804		445	445	635	06/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407F-RQ-5	FED NATL MTG ASSOC #829495		11/25/2013	Various		5,339	5,036	5,171	5,115		(17)		(17)		5,099		240	240	226	07/01/2020
31407H-L5-3	FED NATL MTG ASSOC #831148		12/03/2013	Various		159,867	146,820	151,070	150,173		(1,257)		(1,257)		148,916		10,950	10,950	8,232	12/01/2035
31407J-PL-0	FED NATL MTG ASSOC #832127		07/01/2013	SCHEDULED REDEMPTION		29,680	29,680	30,285	30,121		(440)		(440)		29,680				1,120	07/01/2035
31407J-XC-1	FED NATL MTG ASSOC #832375		11/25/2013	Various		45,991	44,014	45,627	45,766		(712)		(712)		45,054		937	937	1,610	08/01/2020
31407L-DD-6	FED NATL MTG ASSOC #833600		12/01/2013	SCHEDULED REDEMPTION		25,451	25,451	26,090	25,998		(547)		(547)		25,451				887	11/01/2035
31407M-TX-3	FED NATL MTG ASSOC #834966		12/01/2013	SCHEDULED REDEMPTION		10,918	10,918	11,162	11,159		(241)		(241)		10,918				407	07/01/2035
31407M-4L-6	FED NATL MTG ASSOC #835227		11/25/2013	Various		8,063	7,718	7,925	7,837		(49)		(49)		7,788		275	275	304	08/01/2020
31407P-JZ-2	FED NATL MTG ASSOC #836480		12/03/2013	Various		123,520	117,899	120,812	119,919		(980)		(980)		118,939		4,581	4,581	5,187	10/01/2035
31407P-5C-8	FED NATL MTG ASSOC #837043		11/25/2013	Various		362,024	348,082	357,414	352,247		(1,906)		(1,906)		350,340		11,684	11,684	14,861	10/01/2020
31407Q-C6-1	FED NATL MTG ASSOC #837193		11/25/2013	Various		28,815	27,835	26,688	27,178		299		299		27,477		1,338	1,338	943	02/01/2021
31407R-QM-9	FED NATL MTG ASSOC #838460		12/03/2013	Various		631,068	579,451	600,439	593,418		(2,787)		(2,787)		590,631		40,437	40,437	33,281	09/01/2035
31407S-JP-8	FED NATL MTG ASSOC #839170		12/03/2013	Various		6,250	5,970	6,149	6,074		(45)		(45)		6,029		222	222	258	11/01/2035
31407S-PL-0	FED NATL MTG ASSOC #839327		12/01/2013	SCHEDULED REDEMPTION		645	645	660	657		(12)		(12)		645				11	10/01/2035
31407V-CM-5	FED NATL MTG ASSOC #841676		11/25/2013	Various		9,642	9,069	9,312	9,199		(31)		(31)		9,168		474	474	417	09/01/2020
31407V-TY-1	FED NATL MTG ASSOC #842167		11/25/2013	Various		3,364	3,213	3,299	3,263		(20)		(20)		3,243		120	120	123	10/01/2020
31407V-X6-7	FED NATL MTG ASSOC #842301		11/25/2013	Various		100,888	90,548	91,011	90,931		217		217		91,148		9,741	9,741	5,770	09/01/2035
31407W-4N-0	FED NATL MTG ASSOC #843329		12/03/2013	Various		60,048	56,750	52,795	55,101		(437)		(437)		54,664		5,384	5,384	2,487	10/01/2035
31407Y-VU-0	FED NATL MTG ASSOC #844927		12/03/2013	Various		67,644	65,721	66,195	65,856		(39)		(39)		65,818		1,826	1,826	1,841	12/01/2035
31407Y-4K-2	FED NATL MTG ASSOC #845126		11/25/2013	Various		8,027	7,738	7,945	7,856		(58)		(58)		7,798		229	229	265	12/01/2020
31407Y-4R-7	FED NATL MTG ASSOC #845132		11/25/2013	Various		22,609	21,513	22,089	21,849		(108)		(108)		21,740		868	868	905	12/01/2020
31408A-J9-2	FED NATL MTG ASSOC #845488		11/25/2013	Various		54,396	52,384	54,303	54,278		(827)		(827)		53,451		945	945	1,857	06/01/2021
31408B-QF-8	FED NATL MTG ASSOC #846554		12/01/2013	SCHEDULED REDEMPTION		42,552	42,552	43,506	43,600		(1,048)		(1,048)		42,552				784	12/01/2035
31408C-PH-3	FED NATL MTG ASSOC #847424		11/25/2013	Various		12,947	12,482	12,816	12,666		(92)		(92)		12,574		373	373	468	11/01/2020
31408D-4G-6	FED NATL MTG ASSOC #848723		12/01/2013	SCHEDULED REDEMPTION		10,700	10,700	10,940	11,071		(371)		(371)		10,700				290	01/01/2036
31408F-QB-8	FED NATL MTG ASSOC #850150		11/25/2013	Various		12,841	12,265	12,593	12,421		(62)		(62)		12,359		482	482	433	12/01/2020
31408F-3K-3	FED NATL MTG ASSOC #850502		11/25/2013	Various		56,227	53,536	54,970	54,280		(236)		(236)		54,044		2,182	2,182	2,227	12/01/2020
31408G-TN-7	FED NATL MTG ASSOC #851157		12/01/2013	SCHEDULED REDEMPTION		35,739	35,739	36,636	36,489		(751)		(751)		35,739				426	04/01/2036
31408G-UA-3	FED NATL MTG ASSOC #851177		12/01/2013	SCHEDULED REDEMPTION		17,776	17,776	17,868	17,819		(43)		(43)		17,776				1,036	04/01/2036
31408X-C4-0	FED NATL MTG ASSOC #863291		11/25/2013	Various		39,085	36,669	37,651	37,336		(151)		(151)		37,184		1,901	1,901	1,718	11/01/2020
31409A-HN-2	FED NATL MTG ASSOC #865237		12/01/2013	SCHEDULED REDEMPTION		6,462	6,462	6,496	6,485		(23)		(23)		6,462				201	02/01/2036
31409A-LW-7	FED NATL MTG ASSOC #865341		11/25/2013	Various		36,626	35,383	33,925	34,468		491		491		34,959		1,668	1,668	1,422	02/01/2021
31409A-Q2-8	FED NATL MTG ASSOC #865473		12/01/2013	SCHEDULED REDEMPTION		24,276	24,276	24,402	24,393		(116)		(116)		24,276				1,039	02/01/2036
31409C-W7-6	FED NATL MTG ASSOC #867470		12/03/2013	Various		183,363	176,531	164,229	171,245		1,093		1,093		172,337		11,025	11,025	6,510	06/01/2036
31409C-5N-1	FED NATL MTG ASSOC #867653		12/03/2013	Various		54,868	51,612	50,946	51,176		196		196		51,373		3,495	3,495	2,314	05/01/2036
31409E-JV-4	FED NATL MTG ASSOC #868876		12/01/2013	SCHEDULED REDEMPTION		4,674	4,674	4,698	4,702		(29)		(29)		4,674				79	04/01/2036
31409F-GJ-1	FED NATL MTG ASSOC #869701		12/03/2013	Various		44,956	42,876	40,973	41,935		229		229		42,164		2,792	2,792	1,806	04/01/2036
31409F-QP-6	FED NATL MTG ASSOC #869962		12/01/2013	SCHEDULED REDEMPTION		42,147	42,147	42,365	42,346		(198)		(198)		42,147				1,930	04/01/2036
31409G-XH-4	FED NATL MTG ASSOC #871080		11/25/2013	Various		41,617	39,217	40,654	40,759		(49)		(49)		40,710		907	907	1,751	11/01/2021
31409G-YG-5	FED NATL MTG ASSOC #871111		12/01/2013	SCHEDULED REDEMPTION		564,333	564,333	569,491	567,675		(3,342)		(3,342)		564,333				12,084	12/01/2036
31409H-DW-1	FED NATL MTG ASSOC #871417		12/01/2013	SCHEDULED REDEMPTION		2,741	2,741	2,803	2,806		(65)		(65)		2,741				77	05/01/2036
31409T-RY-6	FED NATL MTG ASSOC #878103		12/01/2013	SCHEDULED REDEMPTION		108,036	108,036	110,543	109,929		(1,893)		(1,893)		108,036				1,885	04/01/2036
31409U-AW-5	FED NATL MTG ASSOC #878521		12/01/2013	SCHEDULED REDEMPTION		3,011	3,011	3,027	3,024		(13)		(13)		3,011				117	02/01/2036
31409V-GJ-6	FED NATL MTG ASSOC #879601		11/25/2013	Various		81,817	77,601	80,529	80,112		(713)		(713)		79,399		2,417	2,417	3,287	03/01/2021
31409V-2C-6	FED NATL MTG ASSOC #880171		12/03/2013	Various		50,781	47,449	46,837	47,010		190		190		47,200		3,581	3,581	2,444	02/01/2036
31409X-NG-0	FED NATL MTG ASSOC #881591		12/03/2013	Various		3,769	3,590	3,543	3,562		10		10		3,572		197	197	146	06/01/2036
31409X-TX-7	FED NATL MTG ASSOC #881766		12/01/2013	SCHEDULED REDEMPTION		2,364	2,364	2,423	2,435		(71)		(71)		2,364				51	04/01/2036
31409Y-A9-8	FED NATL MTG ASSOC #882132		12/03/2013	Various		120,425	115,722	110,587	113,336		916		916		114,252		6,173	6,173	3,942	07/01/2036
31409Y-MX-2	FED NATL MTG ASSOC #882474		12/01/2013	SCHEDULED REDEMPTION		295	295	301	303		(9)		(9)		295				13	04/01/2036
31410A-EC-6	FED NATL MTG ASSOC #883131		11/25/2013	Various		11,568	10,848	11,245	11,221		(55)		(55)		11,167		401	401	511	03/01/2021
31410C-X3-1	FED NATL MTG ASSOC #885498		11/25/2013	Various		118,281	112,272	116,386	116,150		(1,162)		(1,162)		114,988		3,292	3,292	4,762	06/01/2021
31410D-BG-4	FED NATL MTG ASSOC #885739		12/01/2013	SCHEDULED REDEMPTION		71,788	71,788	73,592	73,352		(1,563)		(1,563)		71,788				2,756	06/01/2036
31410D-FT-2	FED NATL MTG ASSOC #885878		03/01/2013	SCHEDULED REDEMPTION		82,727	82,727	84,805	84,852		(2,124)		(2,124)		82,727				1,342	06/01/2036
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2013	SCHEDULED REDEMPTION		50,723	50,723	51,997	51,730		(1,007)		(1,007)		50,723				1,259	06/01/2036
31410E-XH-6	FED NATL MTG ASSOC #887280		12/01/2013	SCHEDULED REDEMPTION		7,609	7,609	7,780	7,844		(234)		(234)		7,609				219	07/01/2036
31410E-6R-4	FED NATL MTG ASSOC #887480		03/01/2013	SCHEDULED REDEMPTION		15,450	15,450	15,838	15,793		(343)		(343)		15,450				251	07/01/2036
31410E-7F-9	FED NATL MTG ASSOC #887494		12/01/2013	SCHEDULED REDEMPTION		49,909	49,909	51,163	50,756		(847)		(847)		49,909				921	07/01/2036
31410G-EH-2	FED NATL MTG ASSOC #888536		11/25/2013	Various		117,981	112,749	116,880	116,418		(1,134)		(1,134)		115,285		2,697	2,697	4,415	07/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		11/22/2013	Various		67,492	64,717	67,083	66,701		(557)		(557)		66,143		1,349	1,349	2,317	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		12/01/2013	SCHEDULED REDEMPTION		138,926	138,926	144,017	143,647		(4,721)		(4,721)		138,926				3,962	03/01/2023
31410K-KL-7	FED NATL MTG ASSOC #889599		11/25/2013	Various		75,525	72,025	74,664	74,383		(735)		(735)		73,648		1,877	1,877	2,910	03/01/2023
31410M-VA-5	FED NATL MTG ASSOC #891709		12/01/2013	SCHEDULED REDEMPTION		93	93	95	96		(3)		(3)		93				2	07/01/2036
31410N-M4-7	FED NATL MTG ASSOC #892379		12/01/2013	SCHEDULED REDEMPTION		51,711	51,711	53,010	52,323		(613)		(613)		51,711				1,178	07/01/2036
31410N-S2-5	FED NATL MTG ASSOC #892537		12/01/2013	SCHEDULED REDEMPTION		22,235	22,235	22,794	22,601		(366)		(366)		22,235				490	09/01/2036
31410P-NU-3	FED NATL MTG ASSOC #893303		12/01/2013	SCHEDULED REDEMPTION		51,542	51,542	52,837	52,742		(1,200)		(1,200)		51,542				1,105	08/01/2036
31410Q-L4-1	FED NATL MTG ASSOC #894147		12/01/2013	SCHEDULED REDEMPTION		40,328	40,328	41,341	41,059		(731)		(731)		40,328				718	10/01/2036
31410Q-6U-0	FED NATL MTG ASSOC #894683		12/01/2013	SCHEDULED REDEMPTION		34,361	34,361	35,224	34,899		(538)		(538)		34,361				1,343	11/01/2036
31410S-BJ-5	FED NATL MTG ASSOC #895641		12/01/2013	SCHEDULED REDEMPTION		4,186	4,186	4,280	4,289		(103)		(103)		4,186				238	05/01/2036
31410S-CE-5	FED NATL MTG ASSOC #895669		12/01/2013	SCHEDULED REDEMPTION		23,554	23,554	23,764	23,720		(166)		(166)		23,554				538	10/01/2036
31410S-PE-1	FED NATL MTG ASSOC #896021		12/01/2013	SCHEDULED REDEMPTION		49,967	49,967	51,222	50,777		(810)		(810)		49,967				1,921	08/01/2036
31410T-BG-9	FED NATL MTG ASSOC #896539		12/01/2013	SCHEDULED REDEMPTION		96,860	96,860	99,293	98,383		(1,523)		(1,523)		96,860				2,222	09/01/2036
31410U-EU-2	FED NATL MTG ASSOC #897547		11/25/2013	Various		11,532	11,338	11,766	11,798		(322)		(322)		11,476		56	56	356	01/01/2022
31410V-ZG-8	FED NATL MTG ASSOC #899043		12/01/2013	SCHEDULED REDEMPTION		51,345	51,345	52,675	52,546		(1,201)		(1,201)		51,345				1,486	02/01/2022
31410V-ZH-6	FED NATL MTG ASSOC #899044		11/25/2013	Various		304,733	292,294	303,324	302,383		(3,520)		(3,520)		298,863		5,871	5,871	10,842	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2013	SCHEDULED REDEMPTION		164,352	164,352	168,609	168,300		(3,948)		(3,948)		164,352				2,988	05/01/2022
31410W-GJ-1	FED NATL MTG ASSOC #899401		12/01/2013	SCHEDULED REDEMPTION		153,255	153,255	158,871	158,972		(5,717)		(5,717)		153,255				4,694	04/01/2022
31410W-JM-1	FED NATL MTG ASSOC #899468		11/25/2013	Various		146,008	140,198	145,488	145,504		(1,898)		(1,898)		143,606		2,402	2,402	5,017	06/01/2022
31410W-S9-0	FED NATL MTG ASSOC #899744		12/01/2013	SCHEDULED REDEMPTION		149,394	149,394	139,579	144,823		4,572		4,572		149,394				2,219	07/01/2037
31410W-UP-1	FED NATL MTG ASSOC #899790		11/25/2013	Various		290,908	282,410	292,757	292,040		(4,734)		(4,734)		287,307		3,602	3,602	9,076	07/01/2022
31410W-XN-3	FED NATL MTG ASSOC #899885		12/03/2013	Various		210,693	200,102	202,228	201,596		(183)		(183)		201,412		9,281	9,281	8,136	11/01/2037
31410W-5D-6	FED NATL MTG ASSOC #900044		12/01/2013	SCHEDULED REDEMPTION		1,263	1,263	1,295	1,294		(31)		(31)		1,263				50	10/01/2036
31410X-TS-5	FED NATL MTG ASSOC #900661		12/01/2013	SCHEDULED REDEMPTION		37,444	37,444	38,385	38,263		(819)		(819)		37,444				1,087	09/01/2036
31410X-2T-2	FED NATL MTG ASSOC #900886		11/25/2013	Various		94,104	90,112	93,414	93,433		(1,061)		(1,061)		92,372		1,732	1,732	3,271	01/01/2022
31410X-5X-0	FED NATL MTG ASSOC #900962		12/01/2013	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	09/01/2036
31410Y-R6-3	FED NATL MTG ASSOC #901509		11/25/2013	Various		13,317	12,737	13,218	13,135		(109)		(109)		13,026		290	290	473	12/01/2021
31411A-DF-9	FED NATL MTG ASSOC #902002		12/01/2013	SCHEDULED REDEMPTION		93,881	93,881	96,239	95,514		(1,633)		(1,633)		93,881				2,093	11/01/2036
31411A-LP-8	FED NATL MTG ASSOC #902234		12/01/2013	SCHEDULED REDEMPTION		45,701	45,701	46,849	46,723		(1,022)		(1,022)		45,701				2,195	09/01/2036
31411B-DA-8	FED NATL MTG ASSOC #902897		11/25/2013	Various		180,537	172,107	178,413	177,219		(1,343)		(1,343)		175,876		4,661	4,661	6,723	12/01/2021
31411B-EB-5	FED NATL MTG ASSOC #902930		12/01/2013	SCHEDULED REDEMPTION		180,445	180,445	182,301	182,253		(1,808)		(1,808)		180,445				2,932	12/01/2036
31411B-ND-1	FED NATL MTG ASSOC #903188		12/01/2013	SCHEDULED REDEMPTION		3,544	3,544	3,633	3,590		(46)		(46)		3,544				142	08/01/2036
31411C-E7-2	FED NATL MTG ASSOC #903858		12/01/2013	SCHEDULED REDEMPTION		6,544	6,544	6,709	6,674		(130)		(130)		6,544				43	10/01/2036
31411D-B4-0	FED NATL MTG ASSOC #904659		11/25/2013	Various		120,659	115,842	120,086	119,191		(1,291)		(1,291)		117,900		2,759	2,759	4,361	11/01/2021
31411D-T4-1	FED NATL MTG ASSOC #905171		12/01/2013	SCHEDULED REDEMPTION		76,316	76,316	78,233	78,008		(1,692)		(1,692)		76,316				2,697	10/01/2036
31411E-PE-1	FED NATL MTG ASSOC #905921		12/01/2013	SCHEDULED REDEMPTION		41,278	41,278	42,315	41,972		(694)		(694)		41,278				985	12/01/2036
31411E-ZR-1	FED NATL MTG ASSOC #906252		11/25/2013	Various		124,065	118,345	122,682	121,719		(1,030)		(1,030)		120,689		3,376	3,376	4,697	01/01/2022
31411E-3M-7	FED NATL MTG ASSOC #906304		11/25/2013	Various		5,928	5,641	5,854	5,837		(44)		(44)		5,793		134	134	235	01/01/2022
31411F-6K-5	FED NATL MTG ASSOC #907274		12/01/2013	SCHEDULED REDEMPTION		52,764	52,764	54,089	53,646		(882)		(882)		52,764				3,060	12/01/2036
31411H-XT-2	FED NATL MTG ASSOC #908890		12/01/2013	SCHEDULED REDEMPTION		3,414	3,414	3,445	3,435		(20)		(20)		3,414				134	02/01/2037
31411H-Y5-3	FED NATL MTG ASSOC #908932		12/01/2013	SCHEDULED REDEMPTION		224,196	224,196	226,245	225,539		(1,343)		(1,343)		224,196				4,480	02/01/2037
31411J-H5-8	FED NATL MTG ASSOC #909352		12/01/2013	SCHEDULED REDEMPTION		148,227	148,227	153,658	153,228		(5,001)		(5,001)		148,227				4,592	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2013	SCHEDULED REDEMPTION		64,452	64,452	66,071	65,754		(1,301)		(1,301)		64,452				1,364	02/01/2037
31411K-FF-5	FED NATL MTG ASSOC #910166		12/01/2013	SCHEDULED REDEMPTION		5,982	5,982	6,132	6,089		(108)		(108)		5,982				166	03/01/2037
31411K-GX-5	FED NATL MTG ASSOC #910214		12/01/2013	SCHEDULED REDEMPTION		140,953	140,953	144,494	143,876		(2,923)		(2,923)		140,953				3,159	03/01/2037
31411K-NJ-8	FED NATL MTG ASSOC #910393		12/01/2013	SCHEDULED REDEMPTION		14,085	14,085	14,439	14,357		(272)		(272)		14,085				303	03/01/2037
31411L-ED-9	FED NATL MTG ASSOC #911032		11/25/2013	Various		116,500	109,765	113,787	113,364		(618)		(618)		112,747		3,753	3,753	5,036	07/01/2022
31411L-FG-1	FED NATL MTG ASSOC #911067		11/25/2013	Various		337,079	322,920	335,105	331,904		(3,049)		(3,049)		328,855		8,224	8,224	13,771	11/01/2022
31411L-RL-7	FED NATL MTG ASSOC #911391		12/01/2013	SCHEDULED REDEMPTION		189,637	189,637	194,038	192,353		(2,715)		(2,715)		189,637				4,464	03/01/2037
31411N-ZU-4	FED NATL MTG ASSOC #912555		11/25/2013	Various		80,878	77,126	80,036	80,096		(742)		(742)		79,354		1,524	1,524	3,006	02/01/2022
31411R-AD-0	FED NATL MTG ASSOC #912704		12/01/2013	SCHEDULED REDEMPTION		304,162	304,162	311,220	309,088		(4,926)		(4,926)		304,162				6,074	03/01/2037
31411S-2R-6	FED NATL MTG ASSOC #914384		12/01/2013	SCHEDULED REDEMPTION		64,871	64,871	67,248	66,824		(1,953)		(1,953)		64,871				2,010	03/01/2022
31411U-BJ-9	FED NATL MTG ASSOC #914541		11/25/2013	Various		100,135	95,759	99,267	98,973		(1,096)		(1,096)		97,877		2,259	2,259	3,727	04/01/2022
31411U-UC-3	FED NATL MTG ASSOC #915079		12/01/2013	SCHEDULED REDEMPTION		142,311	142,311	147,526	148,441		(6,130)		(6,130)		142,311				3,601	04/01/2022
31411U-UH-2	FED NATL MTG ASSOC #915084		12/01/2013	SCHEDULED REDEMPTION		57,693	57,693	58,226	58,518		(825)		(825)		57,693				1,402	04/01/2037
31411U-ZW-4	FED NATL MTG ASSOC #915257		12/01/2013	SCHEDULED REDEMPTION		155,210	155,210	158,812	157,689		(2,479)		(2,479)		155,210				3,020	05/01/2037
31411V-P2-9	FED NATL MTG ASSOC #915841		11/25/2013	Various		130,813	124,425	128,984	128,125		(1,088)		(1,088)		127,037		3,776	3,776	4,764	03/01/2022
31411W-BT-3	FED NATL MTG ASSOC #916350		12/01/2013	SCHEDULED REDEMPTION		12,932	12,932	13,257	13,332		(400)		(400)		12,932				344	04/01/2037
31411W-YF-8	FED NATL MTG ASSOC #917010		12/01/2013	SCHEDULED REDEMPTION		187,820	187,820	194,702	193,196		(5,376)		(5,376)		187,820				5,543	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		12/01/2013	SCHEDULED REDEMPTION		21,669	21,669	22,213	22,286		(618)		(618)		21,669				412	04/01/2037
31411X-XB-6	FED NATL MTG ASSOC #917874		12/01/2013	SCHEDULED REDEMPTION		160,540	160,540	162,020	161,711		(1,171)		(1,171)		160,540				4,356	05/01/2037
31411X-3K-9	FED NATL MTG ASSOC #918002		12/01/2013	SCHEDULED REDEMPTION		209,628	209,628	214,492	212,828		(3,201)		(3,201)		209,628				3,537	05/01/2037
31411Y-AD-5	FED NATL MTG ASSOC #918104		12/01/2013	SCHEDULED REDEMPTION		305,161	305,161	316,453	316,632		(11,471)		(11,471)		305,161				10,652	05/01/2022
31411Y-NN-9	FED NATL MTG ASSOC #918497		12/01/2013	SCHEDULED REDEMPTION		131,772	131,772	136,601	136,308		(4,535)		(4,535)		131,772				3,944	05/01/2022
31411Y-SB-0	FED NATL MTG ASSOC #918614		11/25/2013	Various		104,098	99,292	103,038	102,746		(1,064)		(1,064)		101,683		2,415	2,415	4,080	06/01/2022
31411Y-TV-5	FED NATL MTG ASSOC #918664		12/01/2013	SCHEDULED REDEMPTION		20,183	20,183	20,690	20,852		(669)		(669)		20,183				423	06/01/2037
31411Y-3F-8	FED NATL MTG ASSOC #918898		12/01/2013	SCHEDULED REDEMPTION		683	683	701	700		(17)		(17)		683				17	04/01/2022
31411Y-3G-6	FED NATL MTG ASSOC #918899		11/25/2013	Various		160,181	152,965	158,737	158,968		(1,642)		(1,642)		157,326		2,855	2,855	5,989	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2013	SCHEDULED REDEMPTION		106,880	106,880	110,796	110,976		(4,096)		(4,096)		106,880				2,719	04/01/2022
31412A-BG-8	FED NATL MTG ASSOC #919039		12/01/2013	SCHEDULED REDEMPTION		16,996	16,996	17,148	17,109		(113)		(113)		16,996				466	05/01/2037
31412A-E5-9	FED NATL MTG ASSOC #919156		12/01/2013	SCHEDULED REDEMPTION		119,112	119,112	122,104	121,136		(2,024)		(2,024)		119,112				3,684	04/01/2037
31412A-UV-4	FED NATL MTG ASSOC #919596		11/25/2013	Various		150,025	143,538	148,798	148,802		(1,937)		(1,937)		146,865		3,160	3,160	5,676	07/01/2022
31412A-VY-7	FED NATL MTG ASSOC #919631		11/25/2013	Various		188,572	182,350	189,031	186,888		(2,346)		(2,346)		184,542		4,030	4,030	7,667	08/01/2022
31412A-V5-0	FED NATL MTG ASSOC #919636		11/25/2013	Various		120,969	115,887	120,133	119,474		(1,333)		(1,333)		118,141		2,828	2,828	4,640	09/01/2022
31412A-V6-8	FED NATL MTG ASSOC #919637		12/03/2013	Various		325,860	310,374	313,671	312,366		(490)		(490)		311,876		13,984	13,984	13,318	09/01/2037
31412B-KG-6	FED NATL MTG ASSOC #920195		11/25/2013	Various		68,269	65,288	67,680	67,602		(690)		(690)		66,912		1,357	1,357	2,592	12/01/2021
31412D-2D-9	FED NATL MTG ASSOC #922472		12/01/2013	SCHEDULED REDEMPTION		34,174	34,174	35,032	34,801		(627)		(627)		34,174				1,516	03/01/2037
31412E-FR-2	FED NATL MTG ASSOC #922776		12/01/2013	SCHEDULED REDEMPTION		512	512	524	525		(13)		(13)		512				13	12/01/2036
31412F-JR-5	FED NATL MTG ASSOC #923772		12/01/2013	SCHEDULED REDEMPTION		150,754	150,754	154,541	153,873		(3,119)		(3,119)		150,754				5,393	05/01/2037
31412G-LC-3	FED NATL MTG ASSOC #924723		11/25/2013	Various		290,140	282,191	292,531	289,911		(4,415)		(4,415)		285,497		4,644	4,644	10,283	05/01/2022
31412L-LE-8	FED NATL MTG ASSOC #928325		12/01/2013	SCHEDULED REDEMPTION		38,123	38,123	39,080	39,166		(1,043)		(1,043)		38,123				1,618	04/01/2037
31412L-R8-5	FED NATL MTG ASSOC #928511		12/01/2013	SCHEDULED REDEMPTION		68,945	68,945	70,677	70,022		(1,077)		(1,077)		68,945				3,400	06/01/2037
31412L-SY-7	FED NATL MTG ASSOC #928535		11/25/2013	Various		216,936	211,532	219,283	220,695		(5,602)		(5,602)		215,093		1,843	1,843	9,637	07/01/2022
31412L-ZB-9	FED NATL MTG ASSOC #928738		12/01/2013	SCHEDULED REDEMPTION		33,388	33,388	34,227	33,972		(584)		(584)		33,388				835	10/01/2037
31412M-XL-7	FED NATL MTG ASSOC #929583		11/25/2013	Various		129,921	123,644	128,175	127,586		(902)		(902)		126,684		3,237	3,237	5,058	06/01/2023
31412N-QL-8	FED NATL MTG ASSOC #929875		12/04/2013	Various		2,450,769	2,340,880	2,406,900	2,392,726		(10,086)		(10,086)		2,382,640		68,128	68,128	92,027	06/01/2023
31412N-FQ-4	FED NATL MTG ASSOC #929975		11/25/2013	Various		99,684	96,044	99,563	99,647		(1,597)		(1,597)		98,050		1,634	1,634	3,292	09/01/2023
31412N-G4-2	FED NATL MTG ASSOC #930019		11/25/2013	Various		54,026	51,279	53,158	53,472		(213)		(213)		53,260		767	767	2,086	10/01/2023
31412N-LF-1	FED NATL MTG ASSOC #930126		12/01/2013	SCHEDULED REDEMPTION		43,470	43,470	44,596	44,454		(984)		(984)		43,470				658	11/01/2023
31412N-LG-9	FED NATL MTG ASSOC #930127		11/25/2013	Various		284,580	269,880	279,768	278,983		(805)		(805)		278,178		6,403	6,403	11,547	11/01/2023
31412N-RS-7	FED NATL MTG ASSOC #930297		11/22/2013	Various		274,121	262,811	270,223	268,990		(793)		(793)		268,197		5,924	5,924	9,121	12/01/2023
31412N-W7-7	FED NATL MTG ASSOC #930470		12/01/2013	SCHEDULED REDEMPTION		105,813	105,813	109,805	109,743		(3,930)		(3,930)		105,813				3,014	01/01/2024
31412P-E4-9	FED NATL MTG ASSOC #930855		12/03/2013	Various		11,568	11,092	11,261	11,220		3		3		11,223		345	345	374	04/01/2024
31412P-KR-1	FED NATL MTG ASSOC #931004		12/03/2013	Various		65,483	62,871	63,829	63,601		(15)		(15)		63,586		1,897	1,897	2,085	04/01/2024
31412Q-BY-4	FED NATL MTG ASSOC #931655		12/03/2013	Various		331,697	320,181	325,059	323,895		(387)		(387)		323,508		8,189	8,189	9,763	07/01/2024
31412Q-DY-2	FED NATL MTG ASSOC #931719		12/03/2013	Various		54,114	51,819	52,609	52,414		(84)		(84)		52,330		1,784	1,784	1,791	08/01/2024
31412Q-EL-9	FED NATL MTG ASSOC #931739		12/03/2013	Various		31,178	29,990	30,447	30,342		(27)		(27)		30,315		864	864	978	08/01/2024
31412S-RH-0	FED NATL MTG ASSOC #933488		11/25/2013	Various		141,495	135,260	140,364	139,684		(1,238)		(1,238)		138,446		3,049	3,049	5,338	03/01/2023
31412S-6X-8	FED NATL MTG ASSOC #933886		12/04/2013	Various		1,246,142	1,208,331	1,242,410	1,236,354		(9,605)		(9,605)		1,226,749		19,393	19,393	39,168	04/01/2023
31412T-AQ-6	FED NATL MTG ASSOC #933915		12/01/2013	SCHEDULED REDEMPTION		70,736	70,736	72,568	72,287		(1,551)		(1,551)		70,736				1,093	06/01/2023
31412T-PN-7	FED NATL MTG ASSOC #934329		12/01/2013	SCHEDULED REDEMPTION		143,804	143,804	147,141	146,090		(2,286)		(2,286)		143,804				2,527	07/01/2038
31412T-UG-6	FED NATL MTG ASSOC #934483		11/25/2013	Various		137,283	130,772	135,564	135,133		(699)		(699)		134,434		2,849	2,849	5,311	10/01/2023
31412T-UZ-4	FED NATL MTG ASSOC #934500		11/25/2013	Various		69,497	67,585	70,061	69,851		(994)		(994)		68,856		641	641	2,177	10/01/2023
31412U-L8-1	FED NATL MTG ASSOC #935151		12/03/2013	Various		241,557	234,349	237,919	236,943		(384)		(384)		236,560		4,998	4,998	6,723	04/01/2024
31412U-N2-2	FED NATL MTG ASSOC #935209		11/25/2013	Various		147,583	140,786	145,945	145,194		(862)		(862)		144,333		3,250	3,250	5,398	04/01/2024
31412V-B6-4	FED NATL MTG ASSOC #935761		12/03/2013	Various		1,435,278	1,354,418	1,375,052	1,367,987		(1,237)		(1,237)		1,366,750		68,528	68,528	51,316	11/01/2024
31412W-PY-6	FED NATL MTG ASSOC #937039		11/25/2013	Various		130,766	122,950	127,455	126,319		(593)		(593)		125,726		5,039	5,039	5,622	04/01/2022
31412X-H8-0	FED NATL MTG ASSOC #937755		12/01/2013	SCHEDULED REDEMPTION		160,468	160,468	164,191	162,993		(2,525)		(2,525)		160,468				3,651	06/01/2037
31412X-JJ-9	FED NATL MTG ASSOC #937775		12/01/2013	SCHEDULED REDEMPTION		218,303	218,303	226,301	226,339		(8,036)		(8,036)		218,303				6,503	06/01/2022
31412X-JV-7	FED NATL MTG ASSOC #937776		12/01/2013	SCHEDULED REDEMPTION		23,246	23,246	23,830	24,022		(776)		(776)		23,246				577	06/01/2037
31412X-MT-8	FED NATL MTG ASSOC #937870		11/25/2013	Various		116,696	112,109	116,217	115,713		(1,401)		(1,401)		114,312		2,384	2,384	4,119	07/01/2022
31412X-V4-3	FED NATL MTG ASSOC #938135		12/01/2013	SCHEDULED REDEMPTION		60,585	60,585	62,106	61,603		(1,019)		(1,019)		60,585				2,400	07/01/2037
31412X-XV-1	FED NATL MTG ASSOC #938192		11/25/2013	Various		141,412	136,030	141,014	140,479		(1,872)		(1,872)		138,607		2,805	2,805	5,235	07/01/2022
31412X-ZF-4	FED NATL MTG ASSOC #938242		12/01/2013	SCHEDULED REDEMPTION		115,165	115,165	118,148	117,872		(2,707)		(2,707)		115,165				2,508	07/01/2022
31412X-2U-7	FED NATL MTG ASSOC #938287		12/01/2013	SCHEDULED REDEMPTION		253,967	253,967	263,273	262,936		(8,969)		(8,969)		253,967				7,226	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2013	SCHEDULED REDEMPTION		473	473	485	487		(14)		(14)		473				8	05/01/2022
31413A-3Y-7	FED NATL MTG ASSOC #940115		12/01/2013	SCHEDULED REDEMPTION		16,541	16,541	16,957	16,838		(296)		(296)		16,541				543	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		12/01/2013	SCHEDULED REDEMPTION		138,068	138,068	143,127	142,009		(3,941)		(3,941)		138,068				3,024	06/01/2022
31413B-YL-9	FED NATL MTG ASSOC #940915		12/01/2013	SCHEDULED REDEMPTION		4,731	4,731	4,854	4,821		(90)		(90)		4,731				105	07/01/2022
31413B-4M-0	FED NATL MTG ASSOC #941028		12/01/2013	SCHEDULED REDEMPTION		90,612	90,612	91,447	91,350		(738)		(738)		90,612				3,922	07/01/2037
31413C-SV-2	FED NATL MTG ASSOC #941632		11/25/2013	Various		50,860	48,416	50,243	50,549		(588)		(588)		49,961		899	899	1,992	06/01/2022
31413D-HK-6	FED NATL MTG ASSOC #942234		11/25/2013	Various		152,104	146,296	151,816	150,745		(1,829)		(1,829)		148,916		3,188	3,188	5,743	07/01/2022
31413F-MX-7	FED NATL MTG ASSOC #944174		12/01/2013	SCHEDULED REDEMPTION		11,493	11,493	11,781	11,728		(236)		(236)		11,493				250	06/01/2037
31413F-P8-9	FED NATL MTG ASSOC #944247		11/25/2013	Various		181,753	174,683	181,083	180,073		(2,221)		(2,221)		177,852		3,901	3,901	7,723	06/01/2022
31413F-S6-0	FED NATL MTG ASSOC #944341		12/01/2013	SCHEDULED REDEMPTION		56,284	56,284	57,698	57,281		(997)		(997)		56,284				1,094	06/01/2037
31413H-LU-0	FED NATL MTG ASSOC #945939		12/01/2013	SCHEDULED REDEMPTION		149,798	149,798	153,560	152,883		(3,086)		(3,086)		149,798				6,700	08/01/2037
31413K-GS-4	FED NATL MTG ASSOC #947609		11/25/2013	Various		255,482	244,453	253,677	252,603		(2,552)		(2,552)		250,050		5,432	5,432	8,796	10/01/2022
31413M-HW-0	FED NATL MTG ASSOC #949445		11/25/2013	Various		263,412	252,459	261,985	260,228		(2,546)		(2,546)		257,682		5,730	5,730	9,665	06/01/2023
31413S-S5-4	FED NATL MTG ASSOC #954240		11/25/2013	Various		93,441	88,216	91,448	91,157		(263)		(263)		90,894		2,546	2,546	3,749	01/01/2023
31413T-U4-2	FED NATL MTG ASSOC #955203		11/25/2013	Various		113,976	108,057	112,134	112,485		(299)		(299)		112,186		1,790	1,790	4,548	12/01/2022
31413T-3R-1	FED NATL MTG ASSOC #955408		11/25/2013	Various		207,557	196,062	203,246	202,474		(993)		(993)		201,481		6,076	6,076	8,683	12/01/2022
31413U-P4-5	FED NATL MTG ASSOC #955943		11/25/2013	Various		51,572	49,697	51,518	51,465		(414)		(414)		51,051		521	521	1,817	10/01/2022
31413U-VQ-9	FED NATL MTG ASSOC #956123		11/25/2013	Various		75,602	70,996	73,598	73,645		54		54		73,700		1,903	1,903	3,331	10/01/2022
31414B-WY-2	FED NATL MTG ASSOC #961563		11/25/2013	Various		100,818	96,334	99,969	99,689		(960)		(960)		98,729		2,089	2,089	3,927	02/01/2023
31414B-ZF-0	FED NATL MTG ASSOC #961642		11/25/2013	Various		88,270	84,600	87,700	87,759		(1,006)		(1,006)		86,754		1,517	1,517	3,271	02/01/2023
31414B-6U-9	FED NATL MTG ASSOC #961783		12/04/2013	Various		1,850,982	1,779,894	1,830,092	1,821,028		(9,958)		(9,958)		1,811,070		39,912	39,912	64,832	02/01/2023
31414C-AV-0	FED NATL MTG ASSOC #961820		12/01/2013	SCHEDULED REDEMPTION		43,754	43,754	44,770	44,409		(654)		(654)		43,754				821	03/01/2038
31414C-TX-6	FED NATL MTG ASSOC #962366		12/01/2013	SCHEDULED REDEMPTION		5,436	5,436	5,577	5,548		(112)		(112)		5,436				136	04/01/2023
31414E-DA-9	FED NATL MTG ASSOC #963697		12/01/2013	SCHEDULED REDEMPTION		1,468	1,468	1,506	1,498		(30)		(30)		1,468				32	06/01/2023
31414E-6F-6	FED NATL MTG ASSOC #964470		11/25/2013	Various		128,283	121,143	125,582	125,701		(504)		(504)		125,197		3,086	3,086	5,249	08/01/2023
31414F-GL-9	FED NATL MTG ASSOC #964703		11/25/2013	Various		125,771	119,292	123,663	123,336		(865)		(865)		122,472		3,300	3,300	5,177	08/01/2023
31414F-4K-4	FED NATL MTG ASSOC #965326		12/01/2013	SCHEDULED REDEMPTION		20,580	20,580	21,058	20,839		(258)		(258)		20,580				445	09/01/2038
31414F-5Q-0	FED NATL MTG ASSOC #965355		11/25/2013	Various		18,041	17,204	17,853	17,699		(92)		(92)		17,608		433	433	702	10/01/2023
31414F-6Y-2	FED NATL MTG ASSOC #965387		12/01/2013	SCHEDULED REDEMPTION		153,871	153,871	159,509	158,078		(4,207)		(4,207)		153,871				4,021	10/01/2023
31414G-CB-3	FED NATL MTG ASSOC #965466		12/01/2013	SCHEDULED REDEMPTION		1,231	1,231	1,263	1,251		(21)		(21)		1,231				31	09/01/2022
31414G-DY-2	FED NATL MTG ASSOC #965519		11/25/2013	Various		80,930	76,554	79,394	80,184		(317)		(317)		79,867		1,063	1,063	3,405	01/01/2023
31414G-ES-4	FED NATL MTG ASSOC #965545		11/25/2013	Various		166,138	157,751	163,531	164,572		(1,005)		(1,005)		163,567		2,571	2,571	6,738	01/01/2023
31414G-VM-8	FED NATL MTG ASSOC #966020		11/25/2013	Various		171,798	160,820	166,712	166,222		(452)		(452)		165,771		6,028	6,028	7,662	02/01/2023
31414H-M4-6	FED NATL MTG ASSOC #966679		11/25/2013	Various		10,210	9,854	10,226	10,213		(154)		(154)		10,059		151	151	381	02/01/2023
31414H-NE-3	FED NATL MTG ASSOC #966689		11/25/2013	Various		156,887	150,410	155,921	156,018		(2,121)		(2,121)		153,898		2,989	2,989	5,729	06/01/2023
31414H-PK-7	FED NATL MTG ASSOC #966726		11/25/2013	Various		134,152	125,554	130,291	129,918		205		205		130,124		4,028	4,028	5,990	12/01/2022
31414H-QF-7	FED NATL MTG ASSOC #966754		12/01/2013	SCHEDULED REDEMPTION		137,678	137,678	142,722	140,811		(3,133)		(3,133)		137,678				4,042	01/01/2023
31414J-H3-0	FED NATL MTG ASSOC #967450		11/25/2013	Various		71,559	68,012	70,504	70,628		(85)		(85)		70,543		1,016	1,016	2,807	12/01/2022
31414J-NW-9	FED NATL MTG ASSOC #967605		11/25/2013	Various		83,982	80,037	82,970	83,559		(727)		(727)		82,832		1,150	1,150	3,256	12/01/2022
31414J-SN-4	FED NATL MTG ASSOC #967725		12/01/2013	SCHEDULED REDEMPTION		145,571	145,571	150,905	150,509		(4,938)		(4,938)		145,571				3,504	01/01/2023
31414J-UC-5	FED NATL MTG ASSOC #967779		11/25/2013	Various		90,145	86,784	89,964	90,205		(1,423)		(1,423)		88,782		1,363	1,363	3,171	06/01/2023
31414J-3Y-7	FED NATL MTG ASSOC #968015		12/01/2013	SCHEDULED REDEMPTION		121,353	121,353	125,799	124,727		(3,375)		(3,375)		121,353				2,782	01/01/2023
31414K-GB-0	FED NATL MTG ASSOC #968294		12/01/2013	SCHEDULED REDEMPTION		41,386	41,386	42,347	42,051		(665)		(665)		41,386				1,082	02/01/2038
31414L-P4-4	FED NATL MTG ASSOC #969443		11/25/2013	Various		243,264	233,199	241,800	244,203		(3,780)		(3,780)		240,423		2,840	2,840	9,252	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		11/25/2013	Various		90,345	85,950	89,100	89,946		(848)		(848)		89,098		1,248	1,248	3,552	01/01/2023
31414L-3Y-2	FED NATL MTG ASSOC #969815		12/01/2013	SCHEDULED REDEMPTION		56,146	56,146	57,600	57,520		(1,374)		(1,374)		56,146				1,019	02/01/2023
31414M-D5-2	FED NATL MTG ASSOC #970024		11/25/2013	Various		108,865	102,904	106,787	106,207		(606)		(606)		105,601		3,263	3,263	4,852	06/01/2023
31414N-GE-8	FED NATL MTG ASSOC #970997		11/25/2013	Various		17,949	17,101	17,747	17,695		(156)		(156)		17,539		411	411	709	01/01/2024
31414N-UT-9	FED NATL MTG ASSOC #971394		11/25/2013	Various		41,674	39,656	41,152	40,745		(301)		(301)		40,443		1,230	1,230	1,653	05/01/2023
31414N-VF-8	FED NATL MTG ASSOC #971414		11/25/2013	Various		127,967	121,380	125,960	124,839		(788)		(788)		124,051		3,916	3,916	5,022	05/01/2023
31414P-7G-8	FED NATL MTG ASSOC #972595		12/01/2013	SCHEDULED REDEMPTION		60,479	60,479	61,883	61,502		(1,023)		(1,023)		60,479				1,582	04/01/2038
31414Q-LX-3	FED NATL MTG ASSOC #972942		11/25/2013	Various		113,115	107,869	111,821	112,394		(1,058)		(1,058)		111,336		1,779	1,779	4,333	02/01/2023
31414Q-RL-3	FED NATL MTG ASSOC #973091		12/01/2013	SCHEDULED REDEMPTION		203,920	203,920	208,651	207,265		(3,345)		(3,345)		203,920				5,308	03/01/2038
31414Q-UR-6	FED NATL MTG ASSOC #973192		09/01/2013	SCHEDULED REDEMPTION		151,424	151,424	156,973	156,953		(5,528)		(5,528)		151,424				2,741	03/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2013	SCHEDULED REDEMPTION		363,837	363,837	373,260	371,676		(7,839)		(7,839)		363,837				8,049	03/01/2023
31414R-RN-7	FED NATL MTG ASSOC #973993		12/01/2013	SCHEDULED REDEMPTION		137,170	137,170	142,196	141,427		(4,257)		(4,257)		137,170				2,204	02/01/2023
31414S-JX-2	FED NATL MTG ASSOC #974678		12/04/2013	Various		783,221	752,279	773,495	772,280		(3,946)		(3,946)		768,334		14,887	14,887	28,301	04/01/2023
31414S-LZ-4	FED NATL MTG ASSOC #974744		12/01/2013	SCHEDULED REDEMPTION		202,775	202,775	207,480	205,948		(3,173)		(3,173)		202,775				4,793	04/01/2038
31414S-VL-4	FED NATL MTG ASSOC #975019		11/22/2013	Various		400,424	387,291	398,213	396,368		(3,010)		(3,010)		393,358		7,066	7,066	12,514	04/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		12/01/2013	SCHEDULED REDEMPTION		165,657	165,657	169,501	168,094		(2,437)		(2,437)		165,657				3,079	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		11/25/2013	Various		158,183	150,182	155,849	155,224		(143)		(143)		155,080		3,103	3,103	6,107	03/01/2023
31414S-6Z-1	FED NATL MTG ASSOC #975288		12/01/2013	SCHEDULED REDEMPTION		5,410	5,410	5,550	5,538		(128)		(128)		5,410				80	05/01/2023
31414T-7H-8	FED NATL MTG ASSOC #976196		11/22/2013	Various		360,764	348,941	358,782	358,231		(2,101)		(2,101)		356,130		4,634	4,634	10,608	05/01/2023
31414U-G6-9	FED NATL MTG ASSOC #976421		12/01/2013	SCHEDULED REDEMPTION		1,715	1,715	1,760	1,762		(47)		(47)		1,715				40	03/01/2023
31414U-LD-8	FED NATL MTG ASSOC #976524		11/25/2013	Various		290,071	279,751	290,002	295,301		(6,914)		(6,914)		288,386		1,685	1,685	10,413	05/01/2023
31414U-NY-0	FED NATL MTG ASSOC #976607		12/01/2013	SCHEDULED REDEMPTION		92,592	92,592	95,984	96,346		(3,755)		(3,755)		92,592				1,757	04/01/2023
31414U-R7-5	FED NATL MTG ASSOC #976710		11/22/2013	Various		372,564	360,836	371,013	370,822		(3,466)		(3,466)		367,356		5,207	5,207	11,220	04/01/2023
31414U-UN-6	FED NATL MTG ASSOC #976789		12/01/2013	SCHEDULED REDEMPTION		1,452	1,452	1,490	1,483		(31)		(31)		1,452				36	04/01/2023
31414X-S8-6	FED NATL MTG ASSOC #979443		12/01/2013	SCHEDULED REDEMPTION		124,599	124,599	129,164	129,122		(4,524)		(4,524)		124,599				3,303	08/01/2023
31415A-MG-3	FED NATL MTG ASSOC #981059		11/25/2013	Various		8,069	7,720	8,011	8,025		(104)		(104)		7,921		148	148	285	04/01/2023
31415A-T5-0	FED NATL MTG ASSOC #981272		12/04/2013	Various		3,460,210	3,335,300	3,429,366	3,428,928		(22,327)		(22,327)		3,406,601		53,609	53,609	116,682	04/01/2023
31415A-W2-3	FED NATL MTG ASSOC #981365		12/01/2013	SCHEDULED REDEMPTION		15,998	15,998	16,412	16,303		(305)		(305)		15,998				395	04/01/2023
31415B-AP-4	FED NATL MTG ASSOC #981614		11/25/2013	Various		19,940	18,987	19,703	19,601		(157)		(157)		19,443		497	497	801	06/01/2023
31415B-B3-2	FED NATL MTG ASSOC #981658		11/25/2013	Various		118,610	112,655	116,783	116,500		(778)		(778)		115,722		2,888	2,888	4,884	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		11/25/2013	Various		53,586	51,730	53,682	53,485		(756)		(756)		52,729		857	857	1,778	07/01/2023
31415B-FP-9	FED NATL MTG ASSOC #981774		11/25/2013	Various		95,377	91,217	94,559	95,016		(1,170)		(1,170)		93,846		1,531	1,531	3,471	05/01/2023
31415B-FW-4	FED NATL MTG ASSOC #981781		11/25/2013	Various		274,070	265,567	275,298	275,645		(4,943)		(4,943)		270,702		3,369	3,369	8,990	04/01/2023
31415B-T3-3	FED NATL MTG ASSOC #982170		11/25/2013	Various		68,002	65,810	68,293	68,103		(1,172)		(1,172)		66,931		1,072	1,072	2,247	06/01/2023
31415B-XU-8	FED NATL MTG ASSOC #982291		12/03/2013	Various		609,042	585,242	594,157	590,705		(680)		(680)		590,025		19,017	19,017	19,806	06/01/2024
31415B-4R-7	FED NATL MTG ASSOC #982432		11/25/2013	Various		10,492	9,838	10,199	10,103		(20)		(20)		10,084		408	408	462	05/01/2023
31415C-KK-2	FED NATL MTG ASSOC #982798		12/04/2013	Various		892,987	860,007	884,262	882,132		(5,483)		(5,483)		876,649		16,339	16,339	33,043	05/01/2023
31415C-LL-9	FED NATL MTG ASSOC #982831		12/01/2013	SCHEDULED REDEMPTION		90,389	90,389	92,486	91,836		(1,448)		(1,448)		90,389				2,265	05/01/2038
31415C-NH-6	FED NATL MTG ASSOC #982892		12/04/2013	Various		1,251,284	1,212,082	1,246,266	1,249,786		(8,873)		(8,873)		1,240,913		10,371	10,371	39,347	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		11/25/2013	Various		15,672	14,933	15,497	15,416		(150)		(150)		15,266		406	406	601	05/01/2023
31415L-EC-7	FED NATL MTG ASSOC #983131		11/25/2013	Various		150,877	147,002	152,388	152,425		(3,195)		(3,195)		149,230		1,648	1,648	4,113	05/01/2023
31415L-QX-8	FED NATL MTG ASSOC #983470		12/01/2013	SCHEDULED REDEMPTION		37,473	37,473	38,343	38,034		(561)		(561)		37,473				917	05/01/2038
31415L-TF-4	FED NATL MTG ASSOC #983550		12/01/2013	SCHEDULED REDEMPTION		998	998	1,023	1,018		(21)		(21)		998				16	05/01/2023
31415L-XC-6	FED NATL MTG ASSOC #983675		11/25/2013	Various		126,415	120,067	124,466	124,231		(1,074)		(1,074)		123,156		3,258	3,258	5,274	11/01/2023
31415M-FR-1	FED NATL MTG ASSOC #984076		12/04/2013	Various		1,528,547	1,477,763	1,519,440	1,517,092		(9,552)		(9,552)		1,507,540		21,007	21,007	49,884	06/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		11/25/2013	Various		132,918	126,791	131,437	131,568		(596)		(596)		130,972		1,946	1,946	4,990	06/01/2023
31415Q-CT-1	FED NATL MTG ASSOC #985782		12/01/2013	SCHEDULED REDEMPTION		165,531	165,531	169,372	168,783		(3,252)		(3,252)		165,531				2,168	08/01/2038
31415Q-M3-7	FED NATL MTG ASSOC #986078		11/25/2013	Various		169,444	163,040	169,014	167,155		(1,228)		(1,228)		165,926		3,518	3,518	5,506	09/01/2023
31415Q-NT-9	FED NATL MTG ASSOC #986102		12/01/2013	SCHEDULED REDEMPTION		522,746	522,746	541,899	534,074		(11,328)		(11,328)		522,746				10,888	09/01/2023
31415Q-N7-7	FED NATL MTG ASSOC #986114		11/25/2013	Various		442,132	427,545	443,210	437,488		(3,635)		(3,635)		433,854		8,279	8,279	12,295	10/01/2023
31415Q-XS-0	FED NATL MTG ASSOC #986389		11/25/2013	Various		111,712	108,786	112,772	111,865		(1,809)		(1,809)		110,056		1,656	1,656	3,285	07/01/2023
31415R-NN-0	FED NATL MTG ASSOC #986997		11/25/2013	Various		199,301	191,868	198,898	199,671		(2,060)		(2,060)		197,611		1,691	1,691	7,138	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		12/01/2013	SCHEDULED REDEMPTION		5,516	5,516	5,659	5,620		(104)		(104)		5,516				154	08/01/2023
31415R-VF-8	FED NATL MTG ASSOC #987214		11/25/2013	Various		64,480	62,008	64,280	64,824		(1,011)		(1,011)		63,813		667	667	2,265	07/01/2023
31415R-6V-1	FED NATL MTG ASSOC #987484		12/01/2013	SCHEDULED REDEMPTION		139,167	139,167	144,267	143,149		(3,982)		(3,982)		139,167				4,030	08/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2013	SCHEDULED REDEMPTION		74,729	74,729	77,468	77,349		(2,620)		(2,620)		74,729				1,930	08/01/2023
31415S-P5-5	FED NATL MTG ASSOC #987944		11/25/2013	Various		417,235	399,770	414,417	411,129		(2,116)		(2,116)		409,013		8,222	8,222	16,147	12/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		11/25/2013	Various		220,921	209,271	217,167	215,636		(1,291)		(1,291)		214,345		6,576	6,576	8,813	09/01/2023
31415T-NQ-9	FED NATL MTG ASSOC #988799		11/25/2013	Various		205,328	196,838	204,050	204,230		(713)		(713)		203,517		1,811	1,811	7,496	08/01/2023
31415T-QL-7	FED NATL MTG ASSOC #988859		12/03/2013	Various		142,270	137,244	139,335	138,950		(187)		(187)		138,763		3,506	3,506	4,041	07/01/2024
31415T-SN-1	FED NATL MTG ASSOC #988925		11/25/2013	Various		155,656	150,239	155,909	157,468		(2,951)		(2,951)		154,517		1,139	1,139	5,321	08/01/2023
31415V-BG-9	FED NATL MTG ASSOC #990239		11/25/2013	Various		103,971	97,424	100,998	102,266		492		492		102,757		1,214	1,214	4,607	11/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		11/25/2013	Various		210,784	201,589	209,196	209,236		(521)		(521)		208,715		2,068	2,068	7,809	09/01/2023
31415V-Z2-4	FED NATL MTG ASSOC #990961		12/01/2013	SCHEDULED REDEMPTION		91,343	91,343	93,709	93,217		(1,874)		(1,874)		91,343				2,273	09/01/2023
31415V-5L-5	FED NATL MTG ASSOC #991051		12/03/2013	Various		214,919	205,304	207,485	206,965		31		31		206,995		7,923	7,923	8,157	10/01/2038
31415V-6B-6	FED NATL MTG ASSOC #991066		11/25/2013	Various		90,251	85,869	89,109	89,429		(337)		(337)		89,092		1,158	1,158	3,335	11/01/2023
31415W-FY-4	FED NATL MTG ASSOC #991283		11/25/2013	Various		170,082	161,535	167,631	170,011		(378)		(378)		169,633		449	449	6,536	09/01/2023
31415W-LM-3	FED NATL MTG ASSOC #991432		11/25/2013	Various		39,822	37,888	39,318	39,140		(176)		(176)		38,964		858	858	1,587	12/01/2023
31415W-3G-6	FED NATL MTG ASSOC #991899		12/03/2013	Various		706,907	666,276	673,355	672,313		115		115		672,428		34,479	34,479	28,009	10/01/2038
31415W-4P-5	FED NATL MTG ASSOC #991930		11/25/2013	Various		109,289	104,732	108,569	108,358		(975)		(975)		107,383		1,906	1,906	4,220	12/01/2023
31415X-Z3-8	FED NATL MTG ASSOC #992762		12/03/2013	Various		89,328	86,735	88,056	87,580		(194)		(194)		87,386		1,942	1,942	2,144	02/01/2024
31415X-3S-8	FED NATL MTG ASSOC #992809		11/25/2013	Various		46,628	44,650	46,335	45,941		(268)		(268)		45,673		955	955	1,769	11/01/2023
31415Y-BZ-1	FED NATL MTG ASSOC #992956		12/01/2013	SCHEDULED REDEMPTION		218,397	218,397	226,399	225,751		(7,354)		(7,354)		218,397				2,444	12/01/2023
31415Y-LM-9	FED NATL MTG ASSOC #993232		12/03/2013	Various		435,820	415,524	421,854	419,980		(608)		(608)		419,372		16,448	16,448	14,375	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		11/25/2013	Various		101,213	99,308	102,946	103,109		(2,099)		(2,099)		101,010		203	203	2,466	11/01/2023
31416A-GT-1	FED NATL MTG ASSOC #994010		12/03/2013	Various		601,181	567,450	576,095	573,773		(545)		(545)		573,228		27,953	27,953	22,938	09/01/2024
31416A-GY-0	FED NATL MTG ASSOC #994015		12/03/2013	Various		559,045	530,960	539,048	536,633		(368)		(368)		536,265		22,780	22,780	19,830	09/01/2024
31416B-BM-9	FED NATL MTG ASSOC #994744		12/03/2013	Various		184,997	177,815	180,524	179,860		(200)		(200)		179,660		5,337	5,337	6,135	04/01/2024
31416B-HE-1	FED NATL MTG ASSOC #994929		11/25/2013	Various		5,458	5,168	5,357	5,389		(9)		(9)		5,380		77	77	225	12/01/2023
31416B-HJ-0	FED NATL MTG ASSOC #994933		12/01/2013	SCHEDULED REDEMPTION		77,094	77,094	79,918	79,234		(2,140)		(2,140)		77,094				2,390	09/01/2023
31416B-Z8-4	FED NATL MTG ASSOC #995467		12/04/2013	Various		1,220,148	1,168,227	1,201,174	1,194,912		(3,359)		(3,359)		1,191,553		28,596	28,596	44,955	09/01/2023
31416B-2F-4	FED NATL MTG ASSOC #995474		11/25/2013	Various		112,528	107,440	111,377	111,092		(1,129)		(1,129)		109,962		2,566	2,566	4,270	02/01/2024
31416H-E5-0	FED NATL MTG ASSOC #AA0155		12/01/2013	SCHEDULED REDEMPTION		140,730	140,730	145,886	145,355		(4,626)		(4,626)		140,730				3,659	01/01/2024
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		12/03/2013	Various		276,024	267,255	271,327	270,351		(374)		(374)		269,977		6,047	6,047	7,949	03/01/2024
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		11/22/2013	Various		273,470	262,986	270,403	269,476		(252)		(252)		269,224		4,247	4,247	8,960	03/01/2024
31416H-ZW-4	FED NATL MTG ASSOC #AA0788		12/03/2013	Various		46,551	44,483	45,161	45,016		31		31		45,046		1,504	1,504	1,591	05/01/2024
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		12/03/2013	Various		214,231	206,559	209,706	209,266		(99)		(99)		209,167		5,064	5,064	6,362	04/01/2024
31416L-FM-3	FED NATL MTG ASSOC #AA2871		12/04/2013	Various		1,610,386	1,539,389	1,582,804	1,571,014		(4,383)		(4,383)		1,566,632		43,754	43,754	62,673	03/01/2024
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		12/03/2013	Various		209,075	201,602	204,674	203,989		(70)		(70)		203,918		5,157	5,157	6,215	03/01/2024
31416M-U2-8	FED NATL MTG ASSOC #AA4200		12/04/2013	Various		1,198,512	1,148,822	1,181,222	1,174,087		(612)		(612)		1,173,476		25,036	25,036	44,261	03/01/2024
31416M-WC-4	FED NATL MTG ASSOC #AA4242		12/03/2013	Various		338,585	325,871	330,835	329,359		(105)		(105)		329,253		9,331	9,331	11,101	04/01/2024
31416N-BX-9	FED NATL MTG ASSOC #AA4553		11/22/2013	Various		265,678	255,125	264,453	264,202		(1,529)		(1,529)		262,673		3,005	3,005	8,971	08/01/2024
31416N-CR-1	FED NATL MTG ASSOC #AA4579		12/03/2013	Various		86,343	83,180	84,448	84,031		(81)		(81)		83,950		2,393	2,393	2,645	04/01/2024
31416N-V2-5	FED NATL MTG ASSOC #AA5132		12/03/2013	Various		118,358	115,301	117,057	116,688		(335)		(335)		116,353		2,004	2,004	3,744	04/01/2024
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		12/03/2013	Various		317,775	306,543	311,213	309,096		198		198		309,294		8,481	8,481	9,578	03/01/2024
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		12/01/2013	SCHEDULED REDEMPTION		28,385	28,385	29,120	28,961		(576)		(576)		28,385				800	10/01/2023
31416P-MP-9	FED NATL MTG ASSOC #AA5765		12/03/2013	Various		261,924	253,271	257,129	256,045		(135)		(135)		255,910		6,014	6,014	7,513	04/01/2024
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		12/04/2013	Various		4,394,571	4,226,145	4,380,663	4,365,193		(24,473)		(24,473)		4,340,720		53,852	53,852	156,925	05/01/2024
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		12/03/2013	Various		14,676	13,855	14,066	14,033		57		57		14,090		586	586	559	04/01/2024
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		12/03/2013	Various		328,196	315,282	320,085	318,634		(189)		(189)		318,444		9,752	9,752	10,502	06/01/2024
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		12/03/2013	Various		192,716	185,017	187,835	187,151		(68)		(68)		187,083		5,633	5,633	6,303	06/01/2024
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		12/03/2013	Various		181,675	173,517	176,160	175,739		181		181		175,919		5,756	5,756	6,383	10/01/2024
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		12/03/2013	Various		136,684	131,903	133,912	133,411		(157)		(157)		133,255		3,429	3,429	4,194	05/01/2024
31416R-VA-8	FED NATL MTG ASSOC #AA7808		12/03/2013	Various		13,688	13,139	13,339	13,275		(18)		(18)		13,257		431	431	444	08/01/2024
31416R-XR-9	FED NATL MTG ASSOC #AA7887		12/03/2013	Various		241,403	230,997	234,516	233,248		(95)		(95)		233,153		8,250	8,250	8,057	06/01/2024
31416R-3D-3	FED NATL MTG ASSOC #AA7995		12/03/2013	Various		32,247	31,063	31,536	31,375		(43)		(43)		31,332		915	915	1,075	06/01/2024
31416S-XS-5	FED NATL MTG ASSOC #AA8788		12/03/2013	Various		440,157	420,444	426,849	424,618		(220)		(220)		424,398		15,758	15,758	14,956	07/01/2024
31416T-JX-8	FED NATL MTG ASSOC #AA9277		12/03/2013	Various		440,720	426,785	433,286	431,174		(983)		(983)		430,191		10,529	10,529	13,502	09/01/2024
31417J-DX-5	FED NATL MTG ASSOC #AC0117		12/03/2013	Various		455,959	440,086	446,791	444,265		(397)		(397)		443,868		12,091	12,091	14,206	09/01/2024
31417J-D9-8	FED NATL MTG ASSOC #AC0127		12/03/2013	Various		25,434	24,285	24,655	24,537		9		9		24,546		888	888	905	11/01/2024
31417J-E6-3	FED NATL MTG ASSOC #AC0156		12/03/2013	Various		31,390	29,972	30,429	30,272		(12)		(12)		30,260		1,129	1,129	1,107	07/01/2024
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		12/04/2013	Various		2,941,847	2,827,668	2,931,054	2,915,456		(18,294)		(18,294)		2,897,163		44,685	44,685	101,758	09/01/2024
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		12/03/2013	Various		19,264	18,463	18,744	18,672		(11)		(11)		18,661		603	603	620	07/01/2024
31417K-QY-6	FED NATL MTG ASSOC #AC1370		12/03/2013	Various		224,417	215,040	218,316	217,186		(63)		(63)		217,123		7,294	7,294	7,249	08/01/2024
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		12/03/2013	Various		129,755	123,634	125,518	124,925		(125)		(125)		124,801		4,954	4,954	4,510	08/01/2024
31417K-VS-3	FED NATL MTG ASSOC #AC1524		12/03/2013	Various		25,361	24,223	24,592	24,460		8		8		24,468		894	894	855	09/01/2024
31417K-VU-8	FED NATL MTG ASSOC #AC1526		12/03/2013	Various		21,853	21,006	21,326	21,246		(17)		(17)		21,230		623	623	688	09/01/2024
31417K-3T-2	FED NATL MTG ASSOC #AC1709		12/03/2013	Various		219,031	211,728	214,953	213,748		(295)		(295)		213,453		5,578	5,578	6,340	11/01/2024
31417K-4D-6	FED NATL MTG ASSOC #AC1719		12/03/2013	Various		609,254	578,541	587,354	584,202		347		347		584,549		24,705	24,705	21,637	08/01/2024
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		12/03/2013	Various		132,661	126,438	128,364	128,020		177		177		128,198		4,463	4,463	4,492	08/01/2024
31417L-QT-5	FED NATL MTG ASSOC #AC2265		12/03/2013	Various		253,426	239,310	242,956	242,555		1,058		1,058		243,614		9,813	9,813	9,644	11/01/2024
31417L-YM-1	FED NATL MTG ASSOC #AC2515		11/22/2013	Various		39,139	37,344	38,709	38,759		(115)		(115)		38,643		496	496	1,420	08/01/2024
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		12/03/2013	Various		121,263	116,275	118,046	117,621		(2)		(2)		117,619		3,644	3,644	4,317	10/01/2024
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		12/03/2013	Various		314,410	300,465	305,042	302,918		(152)		(152)		302,766		11,644	11,644	9,983	08/01/2024
31417N-AS-0	FED NATL MTG ASSOC #AC3616		12/03/2013	Various		15,621	15,047	15,276	15,202		(24)		(24)		15,178		443	443	511	08/01/2024
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		12/03/2013	Various		46,061	44,175	44,848	44,664		(102)		(102)		44,562		1,499	1,499	1,520	12/01/2024
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		12/03/2013	Various		761,042	730,735	741,868	739,103		(259)		(259)		738,844		22,198	22,198	23,934	10/01/2024
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		12/03/2013	Various		1,371,181	1,295,202	1,314,934	1,308,012		(1,748)		(1,748)		1,306,264		64,917	64,917	49,878	11/01/2024
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		12/03/2013	Various		193,737	185,805	188,635	187,908		(69)		(69)		187,839		5,897	5,897	6,656	12/01/2024
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		12/03/2013	Various		597,299	578,356	587,166	583,443		(1,111)		(1,111)		582,333		14,966	14,966	17,230	11/01/2024
31417S-L5-7	FED NATL MTG ASSOC #AC5747		11/22/2013	Various		309,140	297,762	308,649	305,690		(1,736)		(1,736)		303,954		5,185	5,185	10,335	12/01/2024
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		12/03/2013	Various		176,076	169,241	171,819	171,171		(98)		(98)		171,072		5,004	5,004	5,603	11/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417T-D9-6	FED NATL MTG ASSOC #AC6427		12/03/2013	Various		23,271	22,143	22,480	22,431		55		55		22,487		784	784	781	11/01/2024
31417T-GL-6	FED NATL MTG ASSOC #AC6502		12/03/2013	Various		1,006,660	966,114	980,832	981,589		(483)		(483)		981,106		25,554	25,554	33,165	12/01/2024
31417T-V8-8	FED NATL MTG ASSOC #AC6938		12/03/2013	Various		27,928	26,588	26,993	26,865		(13)		(13)		26,852		1,075	1,075	1,014	11/01/2024
31417U-CU-7	FED NATL MTG ASSOC #AC7282		12/03/2013	Various		104,968	101,314	102,857	102,366		(144)		(144)		102,221		2,747	2,747	2,861	11/01/2024
31417U-NW-1	FED NATL MTG ASSOC #AC7604		12/03/2013	Various		443,584	426,424	432,920	431,180		(313)		(313)		430,868		12,716	12,716	14,706	11/01/2024
31417U-P2-5	FED NATL MTG ASSOC #AC7640		12/03/2013	Various		1,739,346	1,665,156	1,690,524	1,688,391		(2,292)		(2,292)		1,686,099		53,247	53,247	57,184	11/01/2024
31417U-RG-2	FED NATL MTG ASSOC #AC7686		12/03/2013	Various		160,196	153,895	156,239	155,581		2		2		155,583		4,613	4,613	5,341	12/01/2024
31417U-RL-1	FED NATL MTG ASSOC #AC7690		12/03/2013	Various		988,185	936,266	950,530	947,219		(580)		(580)		946,640		41,546	41,546	34,400	11/01/2024
31417U-SK-2	FED NATL MTG ASSOC #AC7721		12/03/2013	Various		62,542	60,007	60,921	60,576		(103)		(103)		60,473		2,069	2,069	2,068	11/01/2024
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		12/03/2013	Various		278,316	268,783	272,877	271,757		(289)		(289)		271,468		6,849	6,849	8,332	04/01/2024
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		12/01/2013	SCHEDULED REDEMPTION		4,819,645	4,819,645	5,011,678	4,958,158		(138,513)		(138,513)		4,819,645				109,609	10/01/2019
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		12/03/2013	Various		28,424	27,212	27,627	27,495		5		5		27,499		925	925	938	11/01/2024
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		12/01/2013	SCHEDULED REDEMPTION		3,266,595	3,266,595	3,448,809	3,402,596		(136,001)		(136,001)		3,266,595				78,626	12/01/2019
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		12/03/2013	Various		226,528	217,191	220,500	219,495		6		6		219,501		7,027	7,027	7,318	12/01/2024
31418A-GL-6	FED NATL MTG ASSOC #MA1102		12/01/2013	SCHEDULED REDEMPTION		87,228	87,228	91,480	91,226		(3,998)		(3,998)		87,228				1,337	07/01/2027
313602-EB-6	FED NATL MTG ASSOC 1988-16 E RMBS		12/01/2013	SCHEDULED REDEMPTION		4,341	4,341	4,462	4,466		(125)		(125)		4,341				246	06/25/2018
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X RMBS		12/01/2013	SCHEDULED REDEMPTION		125,461	125,461	92,498	113,764		11,697		11,697		125,461				4,003	11/25/2020
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z RMBS		12/01/2013	SCHEDULED REDEMPTION		115,945	115,945	93,936	107,949		7,996		7,996		115,945				4,290	06/25/2022
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z RMBS		12/01/2013	SCHEDULED REDEMPTION		853,301	853,301	791,755	821,434		31,867		31,867		853,301				39,730	11/25/2022
31358P-CT-2	FED NATL MTG ASSOC G39 ZB RMBS		12/01/2013	SCHEDULED REDEMPTION		278,957	278,957	209,780	246,143		32,814		32,814		278,957				11,972	07/25/2022
31331J-BV-4	FEDERAL FARM CREDIT BANK		02/21/2013	MATURED		25,000,000	25,000,000	25,051,500	25,002,488		(2,488)		(2,488)		25,000,000				218,750	02/21/2013
3133T1-C5-9	FHR 1602 PJ RMBS		12/01/2013	SCHEDULED REDEMPTION		57,265	57,265	60,444	58,610		(1,345)		(1,345)		57,265				2,208	10/15/2023
313398-QA-0	FHR 2335 PZ RMBS		12/01/2013	SCHEDULED REDEMPTION		586,535	586,535	551,926	568,305		18,230		18,230		586,535				24,006	07/15/2031
313399-AJ-6	FHR 2344 QG RMBS		12/01/2013	SCHEDULED REDEMPTION		57,044	57,044	55,654	56,675		370		370		57,044				1,272	08/15/2016
313399-TE-7	FHR 2345 PZ RMBS		12/01/2013	SCHEDULED REDEMPTION		764,514	764,514	721,759	745,414		19,100		19,100		764,514				21,377	08/15/2031
313399-FX-0	FHR 2351 AZ RMBS		12/01/2013	SCHEDULED REDEMPTION		373,742	373,742	358,474	367,224		6,518		6,518		373,742				11,246	08/15/2031
31339N-2C-9	FHR 2398 ZP RMBS		12/01/2013	Various		2,026,140	2,026,140	1,934,931	1,985,871		40,270		40,270		2,026,140				64,160	01/15/2032
31339D-YJ-1	FHR 2412 ZC RMBS		12/01/2013	Various		837,233	837,233	799,543	815,991		21,242		21,242		837,233				22,940	02/15/2032
31392K-ZE-9	FHR 2448 TN RMBS		12/01/2013	SCHEDULED REDEMPTION		598,973	598,973	623,680	611,632		(12,659)		(12,659)		598,973				17,099	05/15/2032
31392V-7G-1	FHR 2498 BM RMBS		12/01/2013	SCHEDULED REDEMPTION		182,338	182,338	186,540	184,106		(1,768)		(1,768)		182,338				3,502	09/15/2017
31393F-X6-8	FHR 2539 PC RMBS		04/01/2013	SCHEDULED REDEMPTION		1,123,343	1,123,343	1,127,907	1,123,949		(606)		(606)		1,123,343				12,381	01/15/2032
31393H-MW-9	FHR 2547 BE RMBS		07/01/2013	SCHEDULED REDEMPTION		356,803	356,803	362,977	357,303		(500)		(500)		356,803				5,612	03/15/2032
31393K-PV-1	FHR 2575 EB RMBS		12/01/2013	SCHEDULED REDEMPTION		1,601,194	1,601,194	1,613,953	1,604,538		(3,345)		(3,345)		1,601,194				25,204	02/15/2018
31394G-HU-0	FHR 2649 OD RMBS		12/01/2013	SCHEDULED REDEMPTION		3,424,043	3,424,043	3,555,655	3,446,300		(22,257)		(22,257)		3,424,043				75,603	11/15/2031
31394H-NQ-0	FHR 2663 LE RMBS		08/01/2013	SCHEDULED REDEMPTION		2,176,075	2,176,075	2,057,411	2,169,041		7,034		7,034		2,176,075				35,052	03/15/2032
31394J-N2-9	FHR 2676E LG RMBS		12/01/2013	SCHEDULED REDEMPTION		2,033,916	2,033,916	2,120,357	2,052,887		(18,972)		(18,972)		2,033,916				35,152	06/15/2032
31394N-NJ-3	FHR 2727B UD RMBS		12/01/2013	SCHEDULED REDEMPTION		1,763,030	1,763,030	1,831,898	1,774,404		(11,374)		(11,374)		1,763,030				43,746	02/15/2032
31394P-J6-1	FHR 2736A PD RMBS		07/01/2013	SCHEDULED REDEMPTION		2,783,071	2,783,071	2,899,612	2,795,298		(12,227)		(12,227)		2,783,071				42,618	03/15/2032
31394T-C7-8	FHR 2759E BD RMBS		11/01/2013	SCHEDULED REDEMPTION		7,823,590	7,823,590	8,151,814	7,874,985		(51,396)		(51,396)		7,823,590				156,276	08/15/2032
31394W-M7-0	FHR 2777E PE RMBS		12/01/2013	SCHEDULED REDEMPTION		9,640,423	9,640,423	10,039,597	9,754,509		(114,086)		(114,086)		9,640,423				178,327	04/15/2033
31394W-SH-2	FHR 2778 JD RMBS		12/01/2013	SCHEDULED REDEMPTION		10,382,876	10,382,876	10,809,548	10,477,341		(94,465)		(94,465)		10,382,876				280,516	12/15/2032
31395G-GY-2	FHR 2861 JL RMBS		12/01/2013	SCHEDULED REDEMPTION		6,049,434	6,049,434	5,572,010	5,915,540		133,894		133,894		6,049,434				87,368	09/15/2019
31395U-XT-3	FHR 2991D QE RMBS		12/01/2013	SCHEDULED REDEMPTION		3,759,418	3,759,418	3,916,844	3,787,884		(28,466)		(28,466)		3,759,418				99,907	08/15/2034
31396E-GF-7	FHR 3079 MD RMBS		12/01/2013	SCHEDULED REDEMPTION		33,406,920	33,406,920	34,798,004	33,656,375		(249,455)		(249,455)		33,406,920				877,341	03/15/2034
31396G-CC-3	FHR 3087 VJ RMBS		10/01/2013	SCHEDULED REDEMPTION		8,727,313	8,727,313	8,283,447	8,677,658		49,654		49,654		8,727,313				172,691	06/15/2022
31396H-6D-6	FHR 3102 PH RMBS		02/01/2013	SCHEDULED REDEMPTION		1,113,917	1,113,917	1,160,910	1,114,531		(614)		(614)		1,113,917				4,816	07/15/2031
31771K-AA-5	FICO STRIP PRINC		12/05/2013	GOLDMAN, SACHS & CO.		22,175,450	25,300,000	19,809,111	20,686,422		582,188		582,188		21,268,610		906,840	906,840		09/26/2019
337653-AD-1	FISCAL YEAR 2005 SECURITIZ CORP NY 05B		10/01/2013	Various		125,000	125,000	122,059	123,638		158		158		123,796		1,204	1,204	6,163	04/01/2020
31393B-4Q-5	FNR 0305A QP RMBS		04/01/2013	SCHEDULED REDEMPTION		915,190	915,190	946,471	918,446		(3,256)		(3,256)		915,190				8,755	01/25/2032
31393D-ZD-6	FNR 0373A GA RMBS		02/01/2013	SCHEDULED REDEMPTION		385,127	385,127	388,979	385,344		(217)		(217)		385,127				1,567	05/25/2031
31358U-7D-2	FNR 1993-70 Z RMBS		12/01/2013	SCHEDULED REDEMPTION		23,478	23,478	24,475	23,478						23,478				913	05/25/2023
31392G-PN-9	FNR 2002-89 CB RMBS		12/01/2013	SCHEDULED REDEMPTION		671,499	671,499	661,483	669,101		2,398		2,398		671,499				19,240	01/25/2018
31393B-R5-6	FNR 2003-35 ME RMBS		12/01/2013	SCHEDULED REDEMPTION		2,477,724	2,477,724	2,515,664	2,485,440		(7,716)		(7,716)		2,477,724				75,248	05/25/2018
31394C-MX-7	FNR 2005-16 LD RMBS		06/01/2013	SCHEDULED REDEMPTION		20,977,390	20,977,390	21,224,741	20,982,454		(5,065)		(5,065)		20,977,390				338,780	03/25/2031
31397M-WQ-6	FNR 2008-82 EY RMBS		12/01/2013	SCHEDULED REDEMPTION		7,596,099	7,596,099	7,352,786	7,505,069		91,029		91,029		7,596,099				184,328	09/25/2023
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/15/2013	Various		344,797	344,797	344,797	344,797						344,797				8,834	07/15/2020
3134A4-SA-3	FREDDIE MAC		01/15/2013	MATURED		50,000,000	50,000,000	54,296,550	50,062,910		(62,910)		(62,910)		50,000,000				1,125,000	01/15/2013

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
3137EA-DA-4	FREDDIE MAC		06/12/2013	MORGAN STANLEY DEAN WITTER		13,065,650	13,000,000	12,964,510	12,976,599		5,284		5,284		12,981,883		83,767	83,767	37,240	12/29/2014
3137EA-DG-1	FREDDIE MAC		12/05/2013	GOLDMAN, SACHS & CO.		8,942,310	9,000,000	8,998,290	8,998,451		214		214		8,998,665		(56,355)	(56,355)	160,125	05/30/2019
3137EA-DM-8	FREDDIE MAC		04/08/2013	BARCLAYS BANK		15,016,200	15,000,000	14,968,950	14,970,002		1,159		1,159		14,971,160		45,040	45,040	97,396	10/02/2019
358266-CH-5	FRESNO CNTY CA PENSION 2004 A CAP		07/11/2013	Various		2,594,733	6,855,000	1,567,053	2,559,151		39,101		39,101		2,598,252		(3,519)	(3,519)		08/15/2030
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2		10/24/2013	Various		12,980,750	13,700,000	12,937,305	13,700,000		10,593	762,695	(752,102)		12,947,898		32,852	32,852	146,638	01/01/2044
429827-AC-2	HIGHER EDUCATION FUNDING I - SER 04-1A-3		10/24/2013	Various		9,996,125	10,550,000	9,962,673	10,550,000		8,167	587,327	(579,160)		9,970,840		25,285	25,285	112,902	01/01/2044
429827-AJ-7	HIGHER EDUCATION FUNDING I - SER 04-1A-9		10/24/2013	Various		9,380,250	9,900,000	9,348,771	9,900,000		7,742	551,229	(543,487)		9,356,513		23,737	23,737	105,094	01/01/2044
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2013	CALLED @ 100.00000000		195,000	195,000	189,569	190,309		166		166		190,475		4,525	4,525	15,600	09/01/2038
566130-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2013	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,930	08/15/2037
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2013	CALLED @ 100.00		715,000	715,000	715,000	715,000						715,000				43,615	04/01/2015
596567-CA-3	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		06/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		339,225	670,000	145,551	254,551		6,730		6,730		261,281		77,944	77,944		10/01/2027
596567-CB-1	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		02/26/2013	MERRILL LYNCH CAPITAL MARKETS		1,629,601	3,545,000	721,195	1,261,291		13,869		13,869		1,275,160		354,441	354,441		10/01/2028
61790R-AG-1	MS MTG TR 30 SER 30 CL 6 RMBS		12/01/2013	SCHEDULED REDEMPTION		27,855	27,855	24,521	27,855						27,855				1,240	12/01/2018
63252F-AA-7	NATIONAL ARCHIVES FAC TR ABS		09/01/2013	SCHEDULED REDEMPTION		629,732	629,732	703,474	649,839		(20,107)		(20,107)		629,732				53,527	09/01/2019
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		12/01/2013	Various		1,340,000	1,340,000	1,340,000	1,340,000						1,340,000				107,001	01/01/2037
64578J-AE-6	NEW JERSEY ECON MOTOR VEH SURG 05A		05/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,074,343	4,950,000	2,352,983	3,462,423		67,083		67,083		3,529,506		544,837	544,837		07/01/2019
646139-D8-5	NEW JERSEY TURNPIKE AUTH 2003 A		01/01/2013	CALLED @ 100.00		900,000	900,000	826,452	883,874						883,874		16,126	16,126	38,268	01/01/2016
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		11/01/2013	Various		18,505,000	18,505,000	18,573,569	18,549,452		(889)		(889)		18,548,563		(43,563)	(43,563)	594,218	11/01/2027
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2013	CALLED @ 100.00		120,000	120,000	120,000	120,000						120,000				7,232	01/01/2046
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		03/01/2013	CALLED @ 100.00		90,000	90,000	90,000	90,000						90,000				2,655	03/01/2046
649902-CQ-4	NEW YORK ST DORM PERS INC EDUCATION 05G		03/15/2013	MATURED		10,190,000	10,190,000	10,190,000	10,207,611		(17,611)		(17,611)		10,190,000				262,393	03/15/2013
649902-EZ-2	NEW YORK ST DORM PERS INC EDUCATION 06B		03/15/2013	MATURED		14,460,000	14,460,000	14,140,579	14,480,961		(20,961)		(20,961)		14,460,000				375,960	03/15/2013
649870-EF-5	NEW YORK ST HSG FIN AGY PERS INC 05 B		03/15/2013	MATURED		1,615,000	1,615,000	1,615,000	1,615,000						1,615,000				37,791	03/15/2013
67884R-AT-7	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2013	MATURED		1,310,000	1,310,000	1,310,000	1,310,000						1,310,000				66,548	07/01/2013
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3 RMBS		11/01/2013	SCHEDULED REDEMPTION		11,034	11,034	10,690		10,870	164		11,034		11,034				531	01/01/2019
20281P-BB-7	PENNSYLVANIA COMMLTH FIN AUTH 2006 B		06/01/2013	CALLED @ 100.00		2,865,000	2,865,000	2,865,000	2,865,000						2,865,000				161,328	06/01/2023
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		01/18/2013	J. P. MORGAN SECURITIES, INC.		6,246,342	6,550,000	6,550,000	6,550,000						6,550,000		(303,658)	(303,658)	12,249	08/01/2041
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B		04/01/2013	Various		2,799,515	4,450,000	1,321,161	2,422,116		28,843		28,843		2,450,959		348,556	348,556		04/15/2023
736707-CH-1	PORTLAND OR HYDROELEC PWR 06 REF TXBL		10/01/2013	CALLED @ 100.00000000		1,735,000	1,735,000	1,732,219	1,733,759		419		419		1,734,177		823	823	95,824	10/01/2016
744190-AG-4	PROVO UT SALES TAX 2004 TXBL		02/15/2013	MATURED		1,585,000	1,585,000	1,534,391	1,584,142		858		858		1,585,000				36,059	02/15/2013
76116E-FF-2	RFCO STRIPS		01/15/2013	MATURED		13,758,000	13,758,000	12,233,476	13,743,773		14,227		14,227		13,758,000					01/15/2013
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F RMBS		11/01/2013	SCHEDULED REDEMPTION		13,826	13,826	13,184		13,560	266		13,826		13,826				805	09/01/2017
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z RMBS		11/01/2013	Various		48,084	48,084	40,172	44,651		3,434		3,434		48,084				2,022	12/01/2018
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -		06/12/2013	Various		9,850,000	10,000,000	9,614,000	10,000,000		2,036	386,000	(383,964)		9,616,036		233,964	233,964	81,833	12/01/2041
846565-AC-3	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2013	CALLED @ 100.00000000		1,370,000	1,370,000	1,483,094	1,407,154		(6,151)		(6,151)		1,401,003		(31,003)	(31,003)	48,806	06/15/2017
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2013	CALLED @ 100.00		90,000	90,000	90,000	90,000						90,000				3,384	06/01/2028
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2013	CALLED @ 100.00		155,000	155,000	155,000	155,000						155,000				5,828	06/01/2028
880591-CW-0	TENN VALLEY AUTHORITY		03/15/2013	MATURED		55,000,000	55,000,000	58,950,100	55,369,860		(369,860)		(369,860)		55,000,000				1,650,000	03/15/2013
880591-EH-1	TENN VALLEY AUTHORITY		12/05/2013	GOLDMAN, SACHS & CO.		5,349,155	5,000,000	5,587,300	5,562,516		(10,392)		(10,392)		5,552,124		(202,969)	(202,969)	321,563	09/15/2039
880591-EN-8	TENN VALLEY AUTHORITY		03/12/2013	BARCLAYS BANK		9,796,800	10,000,000	9,912,200	9,915,344		1,601		1,601		9,916,945		(120,145)	(120,145)	111,458	08/15/2022
914713-KU-5	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91		02/15/2013	MATURED		1,500,000	1,500,000	214,605	1,483,454		16,546		16,546		1,500,000					02/15/2013
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2013	MATURED		410,000	410,000	433,899	413,045		(3,045)		(3,045)		410,000				28,700	09/01/2013
911760-AP-1	VENDEE MTG TR 1992-1 2-Z RMBS		12/01/2013	SCHEDULED REDEMPTION		429,399	429,399	396,828	412,693		16,706		16,706		429,399				16,328	05/15/2022
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 00 AB		02/12/2013	MORGAN STANLEY DEAN WITTER		9,154,000	9,950,000	9,950,000	9,950,000						9,950,000		(796,000)	(796,000)	1,144	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB		06/25/2013	Various		5,563,000	6,000,000	5,640,950	6,000,000		3,124	359,050	(355,926)		5,644,074		(81,074)	(81,074)	1,072	12/15/2039
95648M-HB-8	WEST VIRGINIA ECON CHARLESTON STAD 04		11/01/2013	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				5,980	11/01/2014
98267L-AA-3	WYANDOTTE CNTY KC KS UNI SPL OBL 99		12/01/2013	CALLED @ 100.00000000		400,000	400,000	429,696	408,373		(4,283)		(4,283)		404,090		(4,090)	(4,090)	24,600	12/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						801,524,933	814,950,333	800,259,728	801,222,993	24,430	(1,365,844)	3,704,305	(5,045,719)		796,177,275		5,347,658	5,347,658	17,110,570	XXX
88579Y-AF-8	3M COMPANY		04/23/2013	GOLDMAN, SACHS & CO.		10,071,000	10,000,000	9,851,500	9,858,378		4,320		4,320		9,862,698		208,302	208,302	66,667	06/26/2022
002824-AW-0	ABBOTT LABORATORIES		06/25/2013	J. P. MORGAN SECURITIES, INC.		16,213,650	15,000,000	16,564,150	16,342,233		(80,902)		(80,902)		16,261,331		(47,681)	(47,681)	362,656	05/27/2020

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
00287Y-AC-3	ABBVIE INC		08/12/2013	Various		15,117,019	15,000,000	14,903,400	14,904,632		3,367		3,367		14,907,999		209,020	209,020	238,444	11/06/2022
00287Y-AF-6	ABBVIE INC		08/12/2013	EXCHANGE		4,976,796	5,000,000	4,973,650	4,974,261		2,558		2,558		4,976,819		(23)	(23)	76,111	11/06/2018
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	F	12/31/2013	SCHEDULED REDEMPTION		18,694	18,694	18,694							18,694				17,492	12/13/2019
00485C-AL-1	ACOSTA INC TERM LOAN B		10/31/2013	SCHEDULED REDEMPTION		8,562	8,562	8,589	8,593		(31)		(31)		8,562				10,917	03/01/2018
00512N-AD-2	ACXIOM CORP EXTENDED TL TRANCHE 2		10/09/2013	Various		688,932	688,932	677,564	680,259		8,674		8,674		688,932				20,507	03/15/2015
006408-AA-2	ADAMS STREET PARTNERS, LLC/LP SR NT 8.3%		08/06/2013	SCHEDULED REDEMPTION		390,625	390,625	390,625	390,625						390,625				32,422	08/06/2017
006848-BH-7	ADELPHIA COMM.		01/23/2013	Various		134,447											134,447	134,447		05/01/2021
006848-AP-0	ADELPHIA COMMUNICATIONS CORP		08/29/2013	Various		5,071									5,071		5,071	5,071		03/01/2007
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				25,090	10/09/2019
00101J-AB-2	ADT CORP		05/07/2013	EXCHANGE		20,953,955	21,000,000	20,950,440	20,952,475		1,481		1,481		20,953,956		(1)	(1)	616,583	07/15/2022
00101J-AC-0	ADT CORP		05/07/2013	EXCHANGE		5,936,311	6,000,000	5,935,500	5,935,968		343		343		5,936,310				245,375	07/15/2042
007903-AV-9	ADVANCED MICRO DEVICES		06/13/2013	Various		3,017,860	3,100,000	3,114,063	3,113,589		(386)		(386)		3,113,202		(95,343)	(95,343)	176,381	08/15/2022
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2013	SCHEDULED REDEMPTION		4,018	4,018	2,701	3,998		20		20		4,018					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2013	SCHEDULED REDEMPTION		11,049	11,049	7,427	10,994		55		55		11,049					03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		12/31/2013	SCHEDULED REDEMPTION		14,698	14,698	14,643	14,642		55		55		14,698				2,897	12/17/2017
001118-AA-2	AES HAWAII (HEPCO)		12/31/2013	SCHEDULED REDEMPTION		1,237,250	1,237,250	1,237,250	1,237,250						1,237,250				47,633	06/30/2022
05377R-AC-8	AESOP FUNDING II LLC ABS		02/20/2013	SCHEDULED REDEMPTION		4,305,667	4,305,667	4,646,756	4,321,418		(15,752)		(15,752)		4,305,667				30,570	02/20/2014
05377R-AD-6	AESOP FUNDING II LLC ABS		08/20/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,224,805	5,036,831		(36,831)		(36,831)		5,000,000				83,188	08/20/2014
008117-AP-8	AETNA INC		06/12/2013	DEUTSCHE BANK SECURITIES		4,726,300	5,000,000	4,915,450	4,916,545		3,322		3,322		4,919,868		(193,568)	(193,568)	82,882	11/15/2022
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		42,561	42,561	42,362	42,165		396		396		42,561				2,220	10/09/2016
02640F-AA-6	AGFMT 2010-1A A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,473,514	1,473,514	1,473,160	1,473,382		132		132		1,473,514				46,890	03/25/2058
001192-AC-7	AGL CAPITAL CORPORATION		04/15/2013	MATURED		31,500,000	31,500,000	31,055,430	31,557,471		(57,471)		(57,471)		31,500,000				700,875	04/15/2013
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2013	SCHEDULED REDEMPTION		1,516,000	1,516,000	1,516,000	1,516,000						1,516,000				92,173	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA INDIANS 6		10/01/2013	SCHEDULED REDEMPTION		765,000	765,000	765,000	765,000						765,000				24,633	10/01/2016
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	12/31/2013	SCHEDULED REDEMPTION		3,292	3,292	3,276			16		16		3,292				6,887	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	F	12/31/2013	SCHEDULED REDEMPTION		1,708	1,708	1,700			9		9		1,708				3,554	10/03/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS		04/12/2013	RBC DOMINION SECURITIES		10,491,800	10,000,000	9,994,000	9,994,609		157		157		9,994,766		497,034	497,034	136,667	11/03/2021
009158-AT-3	AIR PRODUCTS & CHEMICALS		03/20/2013	Various		5,066,050	5,000,000	4,979,650			252		252		4,979,902		86,148	86,148	19,479	02/03/2023
00928Q-AH-4	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		350,000	350,000	350,000	350,000						350,000				2,917	12/01/2019
01071#-AC-2	ALADDIN GAMING TERM D		01/31/2013	Various		1,850											1,850	1,850		12/31/2008
01168B-AQ-4	ALASKA COMMUNICATIONS SYS TLB		04/01/2013	Various		645,032	661,500	641,222	639,978		1,387		1,387		641,365		3,668	3,668	7,475	10/21/2016
013716-AS-4	ALCAN INC		05/15/2013	MATURED		1,000,000	1,000,000	968,700	998,429		1,571		1,571		1,000,000				22,500	05/15/2013
01449H-AD-1	ALERE TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		37,500	37,500	37,364	37,351		149		149		37,500				31,022	06/30/2017
01448Q-AA-8	ALESCO IVA1 CDO - CF - PREFERRED	E	10/30/2013	SCHEDULED REDEMPTION		1,181,351	1,181,351	1,181,351	1,181,351						1,181,351				4,603	07/30/2034
01639#-AA-1	ALISAL WATER CORPORATION		10/01/2013	SCHEDULED REDEMPTION		290,000	290,000	290,000	290,000						290,000				18,644	01/01/2027
017363-AK-8	ALLEGHENY ENERGY SUPPLY		03/14/2013	TENDER OFFER		17,337,600	15,000,000	14,945,250	14,959,678		988		988		14,960,666		2,376,934	2,376,934	356,979	10/15/2019
82101#-AA-0	ALLIANT ENERGY / WISCONSIN POWER & LIGHT		12/15/2013	SCHEDULED REDEMPTION		822,000	822,000	822,000	822,000						822,000				41,593	06/15/2025
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		12/31/2013	SCHEDULED REDEMPTION		19,875	19,875	19,697	19,684		191		191		19,875				41,375	08/23/2019
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ABS		04/23/2013	Various		11,291,195	11,287,616	11,287,497	11,287,577		30		30		11,287,607		3,588	3,588	22,264	09/15/2014
37042G-4F-0	ALLY FINANCIAL INC		08/15/2013	CALLED @ 100.00		779,000	779,000	766,341	768,741		1,004		1,004		769,745		9,255	9,255	38,561	05/15/2018
37042G-4M-5	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		535,000	535,000	526,306	527,930		1,055		1,055		528,985		6,015	6,015	35,578	06/15/2018
37042G-4T-0	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		690,000	690,000	678,788	680,879		1,360		1,360		682,239		7,761	7,761	46,230	06/15/2018
37042G-4Z-6	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		316,000	316,000	310,865	311,823		623		623		312,446		3,554	3,554	21,172	06/15/2018
37042G-5F-9	ALLY FINANCIAL INC		09/15/2013	CALLED @ 100.00000000		472,000	472,000	464,330	465,765		683		683		466,448		5,552	5,552	23,010	06/15/2018
3704A0-BC-5	ALLY FINANCIAL INC		10/15/2013	CALLED @ 100.00000000		690,000	690,000	678,788	680,765		1,052		1,052		681,817		8,183	8,183	45,885	10/15/2018
02005A-AG-3	ALLY MASTER OWNER TRUST ABS		04/15/2013	SCHEDULED REDEMPTION		63,574,000	63,574,000	64,712,734	63,969,775		(395,775)		(395,775)		63,574,000				610,310	04/15/2015
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS		04/15/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,096,836	5,023,027		(23,027)		(23,027)		5,000,000				64,500	04/15/2015
021345-AA-1	ALTA WIND HOLDINGS, LLC ALTA II-V ABS		12/30/2013	SCHEDULED REDEMPTION		291,000	291,000	291,000	291,000						291,000				17,040	06/30/2035
023135-AJ-5	AMAZON.COM INC		03/14/2013	RBC DOMINION SECURITIES		4,793,400	5,000,000	4,955,800	4,956,147		845		845		4,956,991		(163,591)	(163,591)	38,194	11/29/2022
00164V-AC-7	AMC NETWORKS INC		01/15/2013	BANK OF AMERICA		757,500	750,000	750,000	750,000						750,000		7,500	7,500	3,068	12/15/2022
03064E-AE-6	AMCAR 2010-2, C ABS		12/08/2013	SCHEDULED REDEMPTION		6,346,417	6,346,417	6,344,465	6,345,945		472		472		6,346,417				150,034	10/08/2015
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/02/2013	Various		2,609,806	2,715,000	2,725,181	2,721,767		(453)		(453)		2,721,314		(111,508)	(111,508)	125,630	04/15/2016
207543-S#-7	AMERICAN ELECTRIC POWER / AMERICAN ELEC		10/15/2013	SCHEDULED REDEMPTION		809,548	809,548	809,548	809,548						809,548				84,517	10/15/2017
025816-AQ-2	AMERICAN EXPRESS		07/15/2013	MATURED		21,003,000	21,003,000	20,848,231	20,992,437		10,563		10,563		21,003,000				1,023,896	07/15/2013
02587A-AB-0	AMERICAN EXPRESS CREDIT ACCOUN ABS		04/15/2013	SCHEDULED REDEMPTION		5,531,000	5,531,000	5,541,371	5,537,022		(6,022)		(6,022)		5,531,000				14,714	11/16/2015

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
02666Q-B6-9	AMERICAN HONDA FINANCE	R	04/02/2013	MATURED		14,450,000	14,450,000	14,410,458	14,460,954		(10,954)		(10,954)		14,450,000				334,156	04/02/2013
02666Q-D6-7	AMERICAN HONDA FINANCE	R	10/01/2013	MATURED		1,500,000	1,500,000	1,498,560	1,499,753		247		247		1,500,000				100,500	10/01/2013
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA ABS		12/08/2013	SCHEDULED REDEMPTION		2,497,663	2,497,663	2,497,005	2,497,493		169		169		2,497,663				21,357	09/08/2015
03064U-AB-6	AMERICREDIT AUTOMOBILE RECEIVA ABS		04/24/2013	Various		5,977,458	5,971,516	5,971,189	5,971,375		75		75		5,971,450		6,008	6,008	17,760	10/08/2015
03076C-AB-2	AMERIPRISE FINANCIAL INC		11/04/2013	CALLED @ 110.33800000		1,588,000	1,588,000	1,588,000	1,588,000						1,588,000				251,148	11/15/2015
031652-BC-3	AMKOR TECHNOLOGIES INC		01/09/2013	CITIBANK		969,450	920,000	970,600	954,615		(341)		(341)		954,274		15,176	15,176	13,758	05/01/2018
031652-BF-6	AMKOR TECHNOLOGY INC		01/15/2013	EXCHANGE		750,000	750,000	750,000	750,000						750,000				15,141	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC		02/27/2013	DEUTSCHE BANK SECURITIES		618,750	625,000	625,000							625,000		(6,250)	(6,250)	18,040	10/01/2022
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2013	SCHEDULED REDEMPTION		2,533,998	2,533,998	2,533,998	2,676,769		(142,771)		(142,771)		2,533,998				81,975	01/31/2017
03210#-AB-4	AMPLIFON S.P.A 7YR	F	08/02/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				952,500	08/02/2013
03232P-AA-6	AMSURG CORP		06/11/2013	EXCHANGE		1,556,443	1,550,000	1,557,000	1,556,887		(444)		(444)		1,556,443				48,680	11/30/2020
03235M-AA-0	AMTRAK SER. 2001 SECD NTS ABS		12/15/2013	SCHEDULED REDEMPTION		1,457,333	1,457,333	1,457,333	1,457,333						1,457,333				69,223	06/15/2017
032355-A*-0	AMTRUST FINANCIAL CORPORATION 11.78% SEN		08/27/2013	Various		3,356,041											3,356,041	3,356,041		10/20/2012
03027W-AC-6	AMTT 2007-1 B ABS		03/15/2013	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,425,929		(425,929)		(425,929)		20,000,000				606,246	04/15/2037
03027W-AD-4	AMTT 2007-1 C ABS		03/15/2013	SCHEDULED REDEMPTION		18,000,000	18,000,000	18,000,000	18,384,093		(384,093)		(384,093)		18,000,000				553,816	04/15/2037
037411-AU-9	APACHE CORP		09/15/2013	MATURED		10,000,000	10,000,000	9,947,600	9,991,570		8,430		8,430		10,000,000				600,000	09/15/2013
037411-AZ-8	APACHE CORP		12/20/2013	TENDER OFFER		5,314,277	5,525,000	5,506,270	5,507,436		1,594		1,594		5,509,030		(194,754)	(194,754)	198,171	04/15/2022
037411-BD-6	APACHE CORP		12/20/2013	TENDER OFFER		13,519,650	15,000,000	14,920,350	14,920,882		6,751		6,751		14,927,633		(1,407,983)	(1,407,983)	862,344	01/15/2023
677755-C*-9	AQUA AMERICA / AQUA OHIO		07/15/2013	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,563		437		437		300,000				29,400	07/15/2020
718031-F#-9	AQUA AMERICA / AQUA PENNSYLVANIA		06/01/2013	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				248,250	06/01/2013
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		12/18/2013	SCHEDULED REDEMPTION		502,649	502,649	494,504	494,247		8,402		8,402		502,649				13,037	07/26/2016
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		32,472	32,472	32,300	32,289		184		184		32,472				140,763	05/16/2018
039483-AK-8	ARCHER-DANIELS-MIDLAND		03/01/2013	MATURED		937,000	937,000	1,053,958	940,193		(3,193)		(3,193)		937,000				33,381	03/01/2013
039483-BG-6	ARCHER-DANIELS-MIDLAND C		02/08/2013	EXCHANGE		6,829,109	10,000,000	6,818,248	6,825,521		3,588		3,588		6,829,109				124,942	04/16/2043
04044T-AE-6	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		9,922,661	10,000,000	9,914,700	9,922,307		393		393		9,922,700		(39)	(39)	87,083	11/15/2021
04044T-AJ-5	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		9,801,429	10,000,000	9,784,700	9,800,533		995		995		9,801,528		(99)	(99)	169,000	02/15/2022
04044T-AL-0	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		30,751,433	31,000,000	30,697,750	30,748,567		3,183		3,183		30,751,750		(317)	(317)	355,983	02/15/2017
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 2011		12/30/2013	SCHEDULED REDEMPTION		937,500	937,500	937,500	937,500						937,500				44,156	12/30/2030
007036-FW-1	ARMT 2005-1 5A2 RMBS		11/25/2013	SCHEDULED REDEMPTION		143,189	143,189	143,340	143,203		(14)		(14)		143,189				596	05/25/2035
007036-UQ-7	ARMT 2005-11 5A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		775,063	775,063	364,279	375,626		399,436		399,436		775,063				2,537	07/25/2053
2254W0-MM-4	ARMT 2005-12 5A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		686,340	686,340	309,496	318,923		367,416		367,416		686,340				1,858	02/25/2041
04269G-AD-4	ARRIS GROUP TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		636,061	636,061	634,470			1,590		1,590		636,061				36,468	04/17/2020
04420T-AS-9	ASHLAND INC TERM B		02/26/2013	Various		2,210,893	2,210,893	2,206,106	2,206,340		4,553		4,553		2,210,893				17,908	08/23/2018
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		12/31/2013	SCHEDULED REDEMPTION		48,864	48,864	48,597			24,699		24,699		48,864				134,699	05/24/2019
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/21/2013	Various		4,859,683	4,886,364	4,859,672	4,859,072		611		611		4,859,683				38,819	05/24/2018
00206R-AD-4	AT&T CORP		12/05/2013	TENDER OFFER		4,230,339	3,940,000	3,739,848	3,749,532		2,854		2,854		3,752,386		477,953	477,953	441,171	09/01/2037
00206R-AG-7	AT&T INC		12/05/2013	TENDER OFFER		5,766,475	5,500,000	5,456,260	5,460,570		126		126		5,460,696		305,779	305,779	646,250	01/15/2038
00206R-AW-2	AT&T INC		11/01/2013	Various		2,454,352	2,347,000	2,414,993	2,395,650		(11,648)		(11,648)		2,384,002		70,351	70,351	66,428	05/15/2016
00206R-AX-0	AT&T INC		05/23/2013	GOLDMAN, SACHS & CO.		11,275,000	10,000,000	10,755,800	10,663,508		(28,214)		(28,214)		10,635,294		639,706	639,706	239,806	05/15/2021
00206R-AZ-5	AT&T INC		12/06/2013	BANK OF AMERICA/MERRILL LYNCH		30,102,750	30,000,000	29,911,500	29,921,708		7,349		7,349		29,929,057		173,693	173,693	1,535,469	08/15/2021
00206R-BG-6	AT&T INC		06/27/2013	EXCHANGE		40,195	64,000	56,461	40,084		110		110		40,195				1,452	12/15/2042
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		12/15/2013	SCHEDULED REDEMPTION		955,948	955,948	1,044,679	996,540		(40,592)		(40,592)		955,948				42,460	07/15/2016
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		12/31/2013	SCHEDULED REDEMPTION		7,813	7,813	7,757	7,754		58		58		7,813				15,504	11/30/2019
05070G-AA-6	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE		1,045,523	1,025,000	1,052,880	1,048,571		(3,049)		(3,049)		1,045,522				36,900	06/15/2018
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		12/31/2013	SCHEDULED REDEMPTION		9,975	9,975	9,975	9,975						9,975				12,702	12/15/2016
05342R-AD-8	AVALON CAPITAL 3, CLASS C CLO LOANS	E	08/02/2013	CALLED @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				90,687	02/24/2019
05342R-AC-0	AVALON CAPITAL LTD 3, CLASS B CLO LOANS	E	08/02/2013	CALLED @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				20,546	02/24/2019
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 CLO LOA	E	08/02/2013	Various		7,846,716	7,846,716	7,846,716	7,846,716						7,846,716				24,581	02/24/2019
05368B-AA-8	AVIATION SECURITIZATION II LLC ABS		12/16/2013	SCHEDULED REDEMPTION		93,309	93,309	93,309	93,309						93,309				404	12/15/2023
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		7,481	7,481	7,412	7,408		73		73		7,481				3,722	03/15/2019
054303-AT-9	AVON PRODUCTS INC		03/01/2013	MATURED		14,500,000	14,500,000	14,681,700	14,510,067		(10,067)		(10,067)		14,500,000				348,000	03/01/2013
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				15,833	02/03/2020
05615Y-AA-9	BABSON 05-2A A1 CDO - CF - LOANS	E	10/21/2013	SCHEDULED REDEMPTION		23,053,661	23,053,661	20,312,280	21,755,050		1,298,611		1,298,611		23,053,661				99,111	07/20/2019
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	11/12/2013	SCHEDULED REDEMPTION		3,511,552	3,511,552	3,235,505	3,360,268		151,284		151,284		3,511,552				21,792	11/10/2019
05615U-AC-3	BABSON 05-I A-1B1 CDO - CF - LOANS	E	10/15/2013	SCHEDULED REDEMPTION		21,022,405	21,022,405	21,022,405	21,022,405						21,022,405				102,574	04/15/2019
05615Q-AC-2	BABSON CLO LTD. 2004-IA CLASS B CLO LOAN	E	03/15/2013	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				7,392	06/15/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
05947U-EV-6	BACM 2002-PB2 CMBS		03/01/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,129,883	5,000,000						5,000,000				61,666	06/11/2035
05947U-LK-2	BACM 2003-1, B CMBS		01/01/2013	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,920,547	1,999,042		958		958		2,000,000				8,008	09/11/2036
05947U-LL-0	BACM 2003-1, C CMBS		01/01/2013	SCHEDULED REDEMPTION		4,909,576	4,909,576	4,934,256	4,909,838		(262)		(262)		4,909,576				19,818	09/11/2036
05947U-LZ-9	BACM 2003-2, B CMBS		09/01/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,025,122	5,003,103		(3,103)		(3,103)		5,000,000				183,817	03/11/2041
05947U-MA-3	BACM 2003-2, C CMBS		12/01/2013	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,015,198	3,002,291		(2,291)		(2,291)		3,000,000				140,638	03/11/2041
05947U-RE-0	BACM 2004-2, A5 CMBS		12/01/2013	SCHEDULED REDEMPTION		11,825,386	11,825,386	11,884,559	12,245,135		(419,749)		(419,749)		11,825,386				199,125	11/10/2038
059523-BB-5	BAFC 2007-5 7A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		693,673	1,551,025	521,890	641,194		52,479		52,479		693,673				44,884	02/25/2052
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,757,356	2,757,356	2,750,462	2,753,205		4,151		4,151		2,757,356				56,530	09/26/2037
05955Y-AS-8	BAFC 2010-R3 4A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		933,877	933,877	936,211	935,989		(2,113)		(2,113)		933,877				17,858	06/26/2036
05745P-AB-9	BAKERCORP TERM LOAN		02/07/2013	SCHEDULED REDEMPTION		2,468,750	2,468,750	2,478,369	2,476,951		(8,201)		(8,201)		2,468,750				33,939	06/01/2018
05874D-AA-1	BALLYROCK 06-1A-A CDO - CF - LOANS	E	11/29/2013	SCHEDULED REDEMPTION		3,141,575	3,141,575	2,662,485	2,974,405		167,170		167,170		3,141,575				10,191	08/28/2019
05874G-AA-4	BALLYROCK 06-2A A CDO - CF - LOANS	E	10/15/2013	SCHEDULED REDEMPTION		12,177,173	12,177,173	11,309,549	11,641,979		535,194		535,194		12,177,173				38,176	01/14/2020
059172-AA-4	BALTIMORE GAS & ELECTRIC		07/01/2013	MATURED		4,500,000	4,500,000	4,776,420	4,541,057		(41,057)		(41,057)		4,500,000				275,625	07/01/2013
05948K-BE-8	BANK OF AMERICA ALT LOAN TRUST RMBS		12/01/2013	SCHEDULED REDEMPTION		1,681,748	1,681,748	1,691,646	1,686,108		(4,361)		(4,361)		1,681,748				36,147	08/25/2049
06050M-FN-2	BANK OF AMERICA PRINCIPAL PROTECTED NTS		01/10/2013	BANK OF AMERICA		38,800,000	40,000,000	40,000,000	40,000,000						40,000,000		(1,200,000)	(1,200,000)		02/01/2016
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		12/01/2013	SCHEDULED REDEMPTION		1,243,415	1,243,415	1,243,415	1,243,415						1,243,415				49,666	12/01/2016
063679-JJ-4	BANK OF MONTREAL	A	04/10/2013	RBC DOMINION SECURITIES		10,553,600	10,000,000	9,993,500	9,995,913		372		372		9,996,285		557,315	557,315	189,583	01/25/2016
067901-AL-2	BARRICK GOLD CORP	A	06/27/2013	J. P. MORGAN SECURITIES, INC.		3,349,280	4,000,000	4,158,800	4,151,670		(7,096)		(7,096)		4,144,574		(795,294)	(795,294)	115,928	04/01/2022
06849V-AB-9	BARRICK GOLD FINANCE INC	A	06/28/2013	MORGAN STANLEY DEAN WITTER		1,541,250	1,500,000	1,410,255	1,476,473		6,113		6,113		1,482,586		58,664	58,664	46,313	11/15/2014
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE 2011 SE		10/01/2013	SCHEDULED REDEMPTION		440,400	440,400	440,400	440,400						440,400				8,808	10/01/2031
071813-BF-5	BAXTER INTERNATIONAL INC		08/21/2013	CREDIT SUISSE		13,577,550	15,000,000	15,083,950	15,082,948		(5,108)		(5,108)		15,077,840		(1,500,290)	(1,500,290)	371,333	08/15/2022
0533ZJ-DT-8	BCAP 2009-RR13 1A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,701,586	1,701,586	1,716,475	1,712,658		(11,072)		(11,072)		1,701,586				71,274	05/26/2037
075887-AS-8	BECTON DICKINSON		04/15/2013	MATURED		5,000,000	5,000,000	4,819,500	4,993,306		6,694		6,694		5,000,000				113,750	04/15/2013
075887-BA-6	BECTON DICKINSON		02/21/2013	CITIBANK		15,600,900	15,000,000	14,969,250	14,972,312		416		416		14,972,728		628,172	628,172	140,625	11/08/2021
085790-AQ-6	BERRY PLASTICS CORP		03/10/2013	CALLED @ 104.125		6,750,000	6,750,000	7,263,125	7,010,341		(26,160)		(26,160)		6,984,181		(234,181)	(234,181)	456,328	11/15/2015
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM LOAN C		12/31/2013	SCHEDULED REDEMPTION		39,078	39,078	39,078	39,078						39,078				26,158	04/03/2015
086516-AJ-0	BEST BUY CO		07/15/2013	MATURED		5,000,000	5,000,000	4,991,200	4,998,916		1,084		1,084		5,000,000				362,500	07/15/2013
090613-AF-7	BIOMET INC		06/27/2013	EXCHANGE		1,356,036	1,300,000	1,363,000	1,360,643		(4,607)		(4,607)		1,356,036				74,876	08/01/2020
09061A-AN-4	BIOMET INC DOLLAR TERM LOAN B-1		09/25/2013	Various		969,559	969,559	962,242	959,740		9,818		9,818		969,559				29,104	07/25/2017
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		12/31/2013	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750				12	07/25/2017
09071*-AA-3	BIRCHWOOD POWER PARTNERS		12/31/2013	SCHEDULED REDEMPTION		3,420,257	3,420,257	3,394,605	3,432,762		(12,505)		(12,505)		3,420,257				231,624	12/30/2016
092113-AF-6	BLACK HILLS CORP		12/19/2013	CALLED @ 103.39700000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				662,350	05/15/2014
055921-AB-6	BMC SOFTWARE INC		09/10/2013	TENDER OFFER		14,850,000	15,000,000	14,920,200	14,925,961		4,658		4,658		14,930,619		(80,619)	(80,619)	1,056,771	02/15/2022
05948K-W5-4	BOAA 2005-11 4A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,184,678	1,332,268	1,181,266	1,141,329		43,350		43,350		1,184,678				24,501	08/25/2049
05948K-E5-4	BOAA 2005-6 2CB1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,734,436	1,734,436	1,655,064	1,601,578		132,858		132,858		1,734,436				39,593	09/25/2049
05949C-GV-2	BOAMS 2005-8 A8 RMBS		12/01/2013	Various		1,249,184	1,249,184	1,145,450	1,193,017		50,732	(5,435)	56,167		1,249,184				40,895	09/25/2035
097014-AH-7	BOEING CAPITAL CORP		01/15/2013	MATURED		12,000,000	12,000,000	12,105,720	12,018,928		(18,928)		(18,928)		12,000,000				348,000	01/15/2013
09776M-AG-9	BOMBARDIER RECREATIONAL PRODUCTS INC. TE	A	01/30/2013	SCHEDULED REDEMPTION		3,636,234	3,636,234	3,629,586	3,629,605		6,629		6,629		3,636,234				15,033	06/28/2016
097768-AB-7	BON SECOURS HEALTH SYS LEASE COL		12/15/2013	SCHEDULED REDEMPTION		597,642	597,642	685,184	646,996		(49,354)		(49,354)		597,642				28,897	09/15/2021
G12528-AD-6	BORD GAIS EIREANN, SER D SR NTS, DUE 201	F	10/22/2013	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				424,566	10/22/2015
100756-AA-3	BOST 2004-1A A LOANS CLO	E	02/25/2013	SCHEDULED REDEMPTION		257,067	257,067	217,222	240,330		16,737		16,737		257,067				456	05/25/2016
101137-AJ-6	BOSTON SCIENTIFIC CORP		09/12/2013	CALLED @ 105.20600000		12,719,000	12,719,000	12,570,096	12,651,591		22,275		22,275		12,673,866		45,134	45,134	1,325,129	01/15/2015
05565Q-BT-4	BP CAPITAL MARKETS PLC	F	04/12/2013	SOCIETE GENERALE		10,422,500	10,000,000	10,000,000	10,000,000						10,000,000		422,500	422,500	103,658	11/01/2016
05565Q-BZ-0	BP CAPITAL MARKETS PLC	F	04/25/2013	CITIBANK		5,262,650	5,000,000	5,000,000	5,000,000						5,000,000		262,650	262,650	78,421	05/06/2022
10513Q-BD-2	BRANCH BANKING & TRUST		01/15/2013	MATURED		1,000,000	1,000,000	1,023,170	1,000,116		(116)		(116)		1,000,000				24,375	01/15/2013
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/19/2013	DAIN RAUSCHER INCORPORATED		970,000	1,000,000	1,000,000	1,000,000						1,000,000		(30,000)	(30,000)	2,704	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/20/2013	J. P. MORGAN SECURITIES, INC.		25,149,375	26,300,000	26,300,000	26,300,000						26,300,000		(1,150,625)	(1,150,625)	77,353	07/01/2038
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		07/01/2013	Various		661,500	661,500	656,684	656,539		4,961		4,961		661,500				14,670	12/14/2017
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/29/2013	Various		637,196	646,360	636,977	636,145		1,045		1,045		637,190		7	7	14,704	10/14/2016
108124-AA-6	BRIDGEPORT 061AA1 CDO - CF - LOANS	E	10/21/2013	SCHEDULED REDEMPTION		403,323	403,323	403,323	403,323						403,323				1,619	07/21/2020
10919N-AC-2	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		01/30/2013	Various		635,327	635,327	624,996	624,931		10,396		10,396		635,327				4,960	05/28/2015
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		12/31/2013	SCHEDULED REDEMPTION		5,625	5,625	5,569			56		56		5,625				17	01/30/2020
110122-AL-2	BRISTOL-MEYERS SQUIBB		08/15/2013	MATURED		5,000,000	5,000,000	5,460,200	5,078,209		(78,209)		(78,209)		5,000,000				262,500	08/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
110122-AT-5	BRISTOL-MYERS SQUIBB CO		06/19/2013	GOLDMAN, SACHS & CO.		13,819,500	15,000,000	14,777,100	14,785,468		9,625		9,625		14,795,093		(975,593)	(975,593)	268,333	08/01/2022
110394-AE-3	BRISTOW GROUP INC		09/10/2013	BARCLAYS		186,300	180,000	180,000	180,000						180,000		6,300	6,300	10,344	10/15/2022
11102A-AB-7	BRITISH TELECOM PLC	F	01/15/2013	MATURED		23,500,000	23,500,000	23,298,030	23,498,709		1,291		1,291		23,500,000				605,125	01/15/2013
111320-AG-2	BROADCOM CORP		05/17/2013	EXCHANGE		21,847,041	22,000,000	21,836,100	21,841,527		5,515		5,515		21,847,041		(1)	(1)	414,028	08/15/2022
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		05/09/2013	Various		2,017	934,571										2,017	2,017		05/09/2013
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 ABS		06/01/2013	SCHEDULED REDEMPTION		649,520	649,520	649,520	649,520						649,520				22,246	06/01/2034
07384M-6H-0	BSARM 2004-12 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,231,611	1,231,611	1,211,020	1,211,976		19,635		19,635		1,231,611				415,814	10/25/2051
07383F-XJ-2	BSCMS 2003-PWR2, A4 CMBS		09/01/2013	SCHEDULED REDEMPTION		943,363	943,363	937,658	943,004		359		359		943,363				22,601	05/11/2039
07383F-WE-4	BSCMS 2003-PWR2, B CMBS		09/01/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,027,351	5,002,334		(2,334)		(2,334)		5,000,000				207,589	05/11/2039
07383F-U7-1	BSCMS 2004-T16, A6 CMBS		12/01/2013	SCHEDULED REDEMPTION		607,497	607,497	591,226	604,114		3,383		3,383		607,497				9,366	02/13/2046
07383F-7X-0	BSCMS 2005-PWR8, X2 CMBS		06/01/2013	SCHEDULED REDEMPTION				3,873,483	302,628		(302,628)		(302,628)						361,913	06/11/2041
07388L-AK-6	BSCMS 2006-PW13, X2 CMBS		09/01/2013	SCHEDULED REDEMPTION				3,935,175	552,884		(552,884)		(552,884)						622,266	09/11/2041
07388R-AC-1	BSCMS 2007-PW15 A3 CMBS		12/01/2013	SCHEDULED REDEMPTION		12,429,470	12,429,470	12,477,537	12,437,358		(7,888)		(7,888)		12,429,470				1,197,686	02/11/2044
09250F-AA-2	BSIS 05-2A A1 CDO - CF - LOANS	E	11/25/2013	SCHEDULED REDEMPTION		4,037,915	4,037,915	2,988,057	3,478,264		559,651		559,651		4,037,915				16,818	05/25/2017
11953U-AB-3	BUFFALO GULF COAST TERMINALS TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		12,375	12,375	12,175	12,165		210		210		12,375				54,923	10/31/2017
120111-BL-2	BUILDING MATERIALS CORP		01/31/2013	KNIGHT LIBERTAS, LLC		1,100,000	1,000,000	1,075,000	1,067,974		(785)		(785)		1,067,188		32,812	32,812	16,875	05/01/2021
05567Y-AA-7	BURLINGTN NORTH SANTA FE ABS		10/01/2013	SCHEDULED REDEMPTION		872,461	872,461	872,461	872,461						872,461				21,668	04/01/2023
05568B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2013	SCHEDULED REDEMPTION		991,253	991,253	991,253	991,253						991,253				28,350	01/15/2024
12200B-AA-6	BURLINGTN NORTH SANTA FE ABS		07/15/2013	SCHEDULED REDEMPTION		1,135,172	1,135,172	1,058,775	1,093,612		41,560		41,560		1,135,172				51,934	01/15/2021
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. A		12/01/2013	SCHEDULED REDEMPTION		2,718,395	2,718,395	2,718,395	2,718,395						2,718,395				74,123	08/01/2022
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		07/02/2013	SCHEDULED REDEMPTION		2,332,374	2,332,374	2,332,374	2,332,374						2,332,374				131,336	07/02/2016
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA A		10/01/2013	Various		65,169	65,169	65,169	65,169						65,169				1,717	04/01/2021
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB A		04/01/2013	SCHEDULED REDEMPTION		198,985	198,985	198,985	198,985						198,985				5,243	04/01/2023
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S AB		04/01/2013	SCHEDULED REDEMPTION		221,939	221,939	221,939	221,939						221,939				11,696	04/01/2023
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T AB		04/01/2013	SCHEDULED REDEMPTION		143,911	143,911	143,911	143,911						143,911				7,584	04/01/2023
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V AB		04/01/2013	SCHEDULED REDEMPTION		303,887	303,887	303,887	303,887						303,887				16,015	04/01/2022
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W AB		04/01/2013	SCHEDULED REDEMPTION		212,568	212,568	212,568	212,568						212,568				11,202	04/01/2023
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X AB		04/01/2013	SCHEDULED REDEMPTION		151,123	151,123	151,123	151,123						151,123				7,964	04/01/2023
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z AB		04/01/2013	SCHEDULED REDEMPTION		105,259	105,259	105,259	105,259						105,259				2,774	04/01/2023
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA A		04/01/2013	SCHEDULED REDEMPTION		105,876	105,876	105,876	105,876						105,876				2,790	04/01/2020
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB A		04/01/2013	SCHEDULED REDEMPTION		48,140	48,140	48,140	48,140						48,140				2,537	04/01/2023
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y AB		04/01/2013	SCHEDULED REDEMPTION		213,001	213,001	213,001	213,001						213,001				5,613	04/01/2022
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA A		04/01/2013	Various		91,289	91,289	91,289	91,289						91,289				4,812	04/01/2020
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA A		04/01/2013	SCHEDULED REDEMPTION		97,223	97,223	97,223	97,223						97,223				2,562	04/01/2021
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA A		04/01/2013	Various		72,745	72,745	72,745	77,584						72,745				4,130	04/01/2020
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U A		10/01/2013	Various		33,066	33,066	33,066	33,066						33,066				871	04/01/2023
127210-AB-8	CADBURY SCHWEPPES US FIN		10/01/2013	MATURED		25,794,000	25,794,000	26,250,619	25,879,779		(85,779)		(85,779)		25,794,000				1,321,943	10/01/2013
127391-AA-8	CADETS TRUST 2003-1	I	07/15/2013	MATURED		20,000,000	20,000,000	19,974,050	20,032,547		(32,547)		(32,547)		20,000,000				960,000	07/15/2013
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER	I	01/31/2013	SCHEDULED REDEMPTION		660,164	660,164	660,164	660,164						660,164				42,184	01/31/2015
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2013	SCHEDULED REDEMPTION		527,378	527,378	527,378	527,378						527,378				33,699	01/31/2015
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2013	SCHEDULED REDEMPTION		527,378	527,378	527,378	527,378						527,378				33,699	01/31/2015
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES AB	I	01/31/2013	SCHEDULED REDEMPTION		648,418	648,418	648,418	648,418						648,418				41,434	01/31/2015
12768R-AD-9	CAESARS ENTERTAINMENT OP		01/09/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		2,020,000	2,000,000	2,044,875	2,044,671		(254)		(254)		2,044,417		(24,417)	(24,417)	70,361	02/15/2020
127693-AC-3	CAESARS OPERATING ESCROW		08/08/2013	EXCHANGE		750,000	750,000	750,000	750,000						750,000				64,875	02/15/2020
12800U-AK-6	CAISSE CENTRALE DESJARDIN	A	04/10/2013	CIBC WORLD MARKETS		14,156,931	13,425,000	13,918,906	13,809,833		(33,566)		(33,566)		13,776,268		380,663	380,663	191,138	03/24/2016
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		12/10/2013	SCHEDULED REDEMPTION		201,488	201,488	201,488	201,488						201,488				7,634	05/10/2025
129268-AA-6	CALENDONIA GENERATING ABS		12/31/2013	SCHEDULED REDEMPTION		2,396,119	2,396,119	2,396,119	2,396,119						2,396,119				28,799	02/28/2022
130789-U#-5	CALIFORNIA WATER SERVICE COMPANY		11/01/2013	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				552,000	11/01/2013
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	10/17/2013	SCHEDULED REDEMPTION		5,802,476	5,802,476	5,418,062	5,604,182		198,294		198,294		5,802,476				15,772	04/17/2020
131347-BS-4	CALPINE CORP		12/01/2013	CALLED @ 103.00000000		608,000	608,000	627,685	623,697		(2,237)		(2,237)		621,460		(13,460)	(13,460)	58,273	07/31/2020
131347-BW-5	CALPINE CORP		12/02/2013	CALLED @ 103.00000000		854,000	854,000	912,660	906,650		(7,481)		(7,481)		899,169		(45,169)	(45,169)	108,707	02/15/2021
13134M-BA-0	CALPINE CORP 7Y SECURED TLB		12/31/2013	SCHEDULED REDEMPTION		5,000	5,000	4,943	4,976		24		24		5,000				12,553	10/09/2019
13134M-AY-9	CALPINE CORP SENIOR SECURED (6-11) TLB		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000				24,421	04/01/2018
13134M-AW-3	CALPINE CORP TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	25,000	25,000						25,000				61,822	04/01/2018
134429-AS-8	CAMPBELL SOUP COMPANY		10/01/2013	MATURED		2,500,000	2,500,000	2,460,675	2,496,129		3,871		3,871		2,500,000				121,875	10/01/2013
136069-DS-7	CANADIAN IMPERIAL BANK	A	08/14/2013	WELLS FARGO BROKERAGE SERVICES		5,166,200	5,000,000	4,994,850	4,996,891		640		640		4,997,531		168,669	168,669	79,639	12/11/2015

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
136375-BH-4	CANADIAN NAT'L RAILWAYS	A	03/12/2013	TENDER OFFER		6,000,000	6,000,000	5,583,060	5,998,355		1,579		1,579		5,999,933		67	67	144,800	03/15/2013
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS ABS	A	09/03/2013	SCHEDULED REDEMPTION		924,511	924,511	905,398	909,197		15,315		15,315		924,511				25,008	03/03/2024
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A AB	I	07/15/2013	SCHEDULED REDEMPTION		743,452	743,452	743,452	741,887		1,565		1,565		743,452				55,685	01/15/2021
C2107#-AA-9	CANFOR PULP FINANCE GTD SR NTS 6.41% 11/	A	11/30/2013	MATURED		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				801,250	11/30/2013
138616-AA-5	CANTOR FITZGERALD LP		02/19/2013	BB&T CAPITAL MARKETS		5,193,750	5,000,000	4,965,400	4,973,716		417		417		4,974,133		219,617	219,617	138,906	10/15/2019
13974Y-AC-4	CAPITAL AUTO RECEIVABLES ASSET ABS		04/23/2013	GREENWICH CAPITAL MARKETS, INC.		7,095,200	7,000,000	7,574,427	7,194,414		(149,993)		(149,993)		7,044,421		50,779	50,779	202,759	12/15/2014
13974Y-AD-2	CAPITAL AUTO RECEIVABLES ASSET ABS		04/23/2013	GREENWICH CAPITAL MARKETS, INC.		2,235,420	2,200,000	2,387,458	2,287,795		(67,572)		(67,572)		2,220,223		15,197	15,197	66,046	12/15/2014
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		04/10/2013	Various		1,759,167	1,771,231	1,758,651	1,757,756		1,411		1,411		1,759,166				25,578	03/13/2017
13973U-AJ-8	CAPITAL AUTOMOTIVE L.P. TRANCHE B-1 TERM		12/31/2013	SCHEDULED REDEMPTION		409,704	409,704	406,847			2,857		2,857		409,704				35,621	04/10/2019
14040E-HG-0	CAPITAL ONE BANK		06/13/2013	MATURED		19,500,000	19,500,000	20,184,630	19,636,990		(136,990)		(136,990)		19,500,000				633,750	06/13/2013
14155#-AB-6	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2013	SCHEDULED REDEMPTION		952,080	952,080	947,638	948,433		3,647		3,647		952,080				27,468	09/30/2027
14313G-AB-3	CARMAX AUTO OWNER TRUST ABS		04/23/2013	Various		4,219,607	4,217,760	4,217,470	4,217,655		58		58		4,217,713		1,893	1,893	7,482	03/16/2015
147446-AP-3	CASE NEW HOLLAND INC		09/01/2013	MATURED		3,000,000	3,000,000	3,075,000	3,017,082		(17,082)		(17,082)		3,000,000				232,500	09/01/2013
147528-D#-7	CASEY'S GENERAL STORES, INC. SERIES A -		09/30/2013	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				38,610	09/30/2019
147528-E*-0	CASEY'S GENERAL STORES, INC. SERIES B -		03/30/2013	SCHEDULED REDEMPTION		900,000	900,000	900,000	900,000						900,000				51,480	03/30/2020
14912L-3S-8	CATERPILLAR FIN SERV CRP		02/08/2013	MATURED		3,500,000	3,500,000	3,495,485	3,499,898		102		102		3,500,000				74,375	02/08/2013
149123-BV-2	CATERPILLAR INC		11/21/2013	JPMORGAN CHASE & CO.		15,665,850	15,000,000	14,929,950	14,939,369		5,593		5,593		14,944,962		720,888	720,888	583,375	05/27/2021
12489W-QG-2	CBASS 2005-CB8 AF5 RMBS		12/01/2013	Various		3,583,799	3,583,799	3,418,836	3,539,987		61,442	23,230	38,211		3,583,799				69,050	03/25/2042
1248MG-AP-9	CBASS 2007-CB1 AF6 RMBS		12/01/2013	SCHEDULED REDEMPTION		494,986	494,986	277,820	253,537		241,449		241,449		494,986				11,525	01/25/2047
17311Y-AE-3	CBASS 2007-CB3 A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		860,423	860,423	488,122	468,482		391,941		391,941		860,423				18,955	02/25/2047
14987B-AC-7	CC HOLDINGS GS V LLC		06/27/2013	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				97,830	04/15/2023
16678R-AV-9	CCMFC 2004-1A V1 RMBS		12/01/2013	SCHEDULED REDEMPTION		563,268	563,268	542,061	542,214		21,054		21,054		563,268				1,810	01/25/2035
16678R-BW-6	CCMFC 2004-3 B1 RMBS		12/01/2013	SCHEDULED REDEMPTION		102,531	102,531	60,477	60,291		42,241		42,241		102,531				246	08/25/2035
16678R-CE-5	CCMFC 2004-4A B1 RMBS		03/21/2013	Various		2,542,552	6,241,394	2,446,441	2,434,424		(6,430)		(6,430)		2,427,994		114,558	114,558	18,195	10/25/2035
16678R-BT-3	CCMFC 2004-A B1 RMBS		12/01/2013	SCHEDULED REDEMPTION		160,171	160,171	112,198	111,861		48,310		48,310		160,171				602	03/25/2035
16678R-CM-7	CCMFC 2004-B B1 RMBS		12/01/2013	SCHEDULED REDEMPTION		208,840	208,840	147,554	147,118		61,722		61,722		208,840				756	10/25/2035
16678R-FD-4	CCMFC 2006-1A B1 RMBS		12/26/2013	SCHEDULED REDEMPTION		59,024	1,040,242	70,440			59,024		59,024		59,024					12/25/2046
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		05/03/2013	TENDER OFFER		1,162,406	1,125,000	1,147,500	1,139,096		(1,276)		(1,276)		1,137,820		24,587	24,587	78,785	04/30/2018
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		07/03/2013	Various		617,663	665,000	658,523	658,698		261		261		658,960		(41,297)	(41,297)	30,728	09/30/2022
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		10/21/2013	SCHEDULED REDEMPTION		17,698	17,698	17,654			44		44		17,698				10,794	03/06/2020
150890-AD-6	CELANESE US HOLDINGS LLC		02/13/2013	WELLS FARGO		510,000	500,000	500,000	500,000						500,000		10,000	10,000	6,167	11/15/2022
15131Y-AD-7	CENGAGE LEARNING ACQ (THOMSON LEARNING)		06/06/2013	Various		2,076,540	2,554,784	2,380,971	2,365,824		16,216		16,216		2,382,041		(305,500)	(305,500)	73,714	07/05/2017
15135U-AB-5	CENOVUS ENERGY INC	A	09/16/2013	TENDER OFFER		2,079,240	2,000,000	1,998,060	1,999,288		289		289		1,999,577		79,663	79,663	90,250	09/15/2014
15135U-AJ-8	CENOVUS ENERGY INC	A	11/21/2013	BANK OF AMERICA/MERRILL LYNCH		4,912,000	5,000,000	4,955,600			1,017		1,017		4,956,617		(44,617)	(44,617)	53,306	09/15/2023
15189X-AC-2	CENTERPOINT ENER HOUSTON		03/15/2013	MATURED		10,000,000	10,000,000	10,725,700	10,046,348		(46,348)		(46,348)		10,000,000				285,000	03/15/2013
15189X-AM-0	CENTERPOINT ENER HOUSTON		01/08/2013	Various		14,128,272	15,000,000	14,961,600	14,961,884		19		19		14,961,903		(833,631)	(833,631)	222,310	08/01/2042
151895-B*-9	CENTERPOINT PROPERTIES TR. SER B		06/15/2013	MATURED		24,000,000	24,000,000	23,802,087	24,420,822		(420,822)		(420,822)		24,000,000				739,200	06/15/2013
153527-AG-1	CENTRAL GARDEN & PET CO		12/05/2013	Various		4,825,578	4,807,000	5,038,260	4,976,076		(34,970)		(34,970)		4,941,106		(115,529)	(115,529)	420,017	03/01/2018
15641S-AE-1	CENTURION CDO VII CLASS A-2 CLO LOANS	E	04/30/2013	SCHEDULED REDEMPTION		9,259,916	9,259,916	9,259,916	9,259,916						9,259,916				25,003	01/30/2016
15641S-AF-8	CENTURION CDO VII CLASS B-2 CLO LOANS	E	04/30/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				43,160	01/30/2016
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		06/17/2013	CALLED @ 106.46900000		7,600,000	7,600,000	7,951,851	7,772,073		(26,424)		(26,424)		7,745,649		(145,649)	(145,649)	857,355	11/15/2017
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		70,000	70,000	68,721	68,641		1,359		1,359		70,000				686	02/14/2019
173067-EE-5	CGCMT 2004-C2, A5 CMBS		12/01/2013	SCHEDULED REDEMPTION		120,519	120,519	117,346	119,881		637		637		120,519				3,077	10/15/2041
173067-FU-8	CGCMT 2005-EMG, B CMBS		04/01/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,999	1,000,000						1,000,000				16,446	09/20/2051
173067-FV-6	CGCMT 2005-EMG, C CMBS		06/01/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,994	999,999		1		1		1,000,000				17,920	09/20/2051
16117L-AX-7	CHARTER COMM. OPER. TERM LOAN C EXTENDED		05/03/2013	Various		6,483,399	6,483,399	6,461,036	6,459,485		23,914		23,914		6,483,399				56,448	09/06/2016
16117L-AZ-2	CHARTER COMM. OPER. TERM LOAN D		05/03/2013	SCHEDULED REDEMPTION		1,736,875	1,736,875	1,729,176	1,728,875		8,000		8,000		1,736,875				23,720	05/15/2019
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2013	Various		2,300,370	2,590,539	1,878,269	1,835,296		494,187	29,113	465,074		2,300,370				1,679,527	03/25/2037
161571-EX-8	CHASE ISSUANCE TRUST ABS		03/15/2013	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,014,844	20,011,128		(11,128)		(11,128)		20,000,000				19,329	03/16/2015
165167-CE-5	CHESAPEAKE ENERGY CORP		04/01/2013	TENDER OFFER		1,566,750	1,500,000	1,500,000	1,500,000						1,500,000		66,750	66,750	109,740	08/15/2018
341135-B*-1	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/16/2013	Various		5,455,000	5,455,000	5,455,000	5,475,870		(2,527)		(2,527)		5,473,343		(18,343)	(18,343)	339,611	05/01/2018
341135-B8-9	CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT		05/16/2013	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				194,148	05/01/2018
166764-AB-6	CHEVRON CORP		08/20/2013	WELLS FARGO		4,532,100	5,000,000	5,000,000	5,000,000						5,000,000		(467,900)	(467,900)	83,733	12/05/2022
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2013	SCHEDULED REDEMPTION		634,770	634,770	634,770	633,298		1,472		1,472		634,770				51,353	09/30/2017
17121D-AE-9	CHRYSLER FINANCIAL AUTO SECURI ABS		04/08/2013	SCHEDULED REDEMPTION		6,000,000	6,000,000	5,999,521	5,999,969		31		31		6,000,000				29,177	01/08/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI ABS		05/08/2013	SCHEDULED REDEMPTION		7,200,000	7,200,000	7,199,122	7,199,840		160		160		7,200,000				104,525	08/08/2016
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION SERIES B 4.		03/15/2013	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,000	03/15/2031
12669E-T3-0	CHWL 2003-39 A17 RMBS		12/01/2013	SCHEDULED REDEMPTION		753,830	753,830	717,169	737,374		16,455		16,455		753,830				14,091	05/25/2038
125509-BR-9	CIGNA CORP		08/19/2013	Various		5,230,430	5,000,000	4,996,050	4,996,903		385		385		4,997,288		233,142	233,142	86,854	11/15/2016
12558M-AG-7	CITHE RMBS		12/01/2013	SCHEDULED REDEMPTION		594,776	594,776	598,692	606,765		(11,990)		(11,990)		594,776				14,064	02/25/2030
172967-FA-4	CITIGROUP INC		09/16/2013	TENDER OFFER		5,074,342	4,900,000	4,991,929	4,938,979		(13,664)		(13,664)		4,925,315		149,027	149,027	368,686	01/15/2015
172967-FD-8	CITIGROUP INC		09/16/2013	TENDER OFFER		2,724,324	2,641,000	2,626,395	2,633,603		2,112		2,112		2,635,715		88,609	88,609	182,724	05/19/2015
D6574*-AA-7	CLAAS KGAA 5.76% SR NTS	F	12/27/2013	SCHEDULED REDEMPTION		5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				253,440	12/27/2014
184496-AK-3	CLEAN HARBORS INC		05/22/2013	EXCHANGE		1,268,091	1,250,000	1,269,375	1,269,216		(1,124)		(1,124)		1,268,091				29,362	06/01/2021
18451Q-AJ-7	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		396,194	400,000	396,000	396,034		160		160		396,194				17,333	11/15/2022
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				43,333	11/15/2022
18683K-AC-5	CLIFFS NATURAL RESOURCES		01/10/2013	J. P. MORGAN SECURITIES, INC.		4,867,300	5,000,000	4,978,650	4,979,120		11		11		4,979,131		(111,831)	(111,831)	90,278	10/01/2040
189054-AQ-2	CLOROX		03/01/2013	MATURED		6,500,000	6,500,000	6,487,260	6,499,526		474		474		6,500,000				162,500	03/01/2013
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 CLO L	E	05/20/2013	SCHEDULED REDEMPTION		513,155	513,155	477,876	497,855		15,300		15,300		513,155				1,342	01/20/2017
12572Q-AA-3	CME GROUP INC		08/01/2013	MATURED		5,000,000	5,000,000	5,016,700	5,026,141		(26,141)		(26,141)		5,000,000				270,000	08/01/2013
172981-AE-2	CMLTI 2006-4 2A1B RMBS		08/25/2013	Various		74,381	1,008,724	368,908			74,381		74,381		74,381				407,209	12/25/2035
17316D-AG-9	CMLTI 2010-3 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		7,329,066	7,329,066	7,299,292	7,307,843		21,223		21,223		7,329,066				247,641	08/25/2037
17316D-AM-6	CMLTI 2010-3 3A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,423,611	1,423,611	1,415,159	1,417,472		6,139		6,139		1,423,611				31,224	08/25/2037
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		10,078,690	10,078,690	10,015,698	10,017,191		61,499		61,499		10,078,690				176,731	10/25/2035
191216-AL-4	COCA-COLA CO		12/02/2013	CALLED @ 100.92200000		2,500,000	2,500,000	2,488,625	2,497,078		2,219		2,219		2,499,297		703	703	133,059	03/15/2014
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		12/10/2013	SCHEDULED REDEMPTION		241,598	241,598	241,598	241,598						241,598				5,351	06/10/2024
21987B-AH-1	CODELCO INC	F	10/15/2013	MATURED		22,000,000	22,000,000	22,121,040	22,012,052		(12,052)		(12,052)		22,000,000				1,210,000	10/15/2013
19416Q-EA-4	COLGATE-PALMOLIVE CO		08/02/2013	CITIBANK		13,558,500	15,000,000	14,780,550	14,788,377		11,376		11,376		14,799,752		(1,241,252)	(1,241,252)	297,375	02/01/2023
195869-AM-4	COLONIAL PIPELINE CO		11/18/2013	WELLS FARGO		10,269,700	10,000,000	9,976,700	9,981,146		1,901		1,901		9,983,046		286,654	286,654	385,000	10/15/2020
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	10/18/2013	SCHEDULED REDEMPTION		3,818,769	3,818,769	3,520,905	3,658,068		160,700		160,700		3,818,769				9,407	07/18/2018
20030N-AF-8	COMCAST CORP		12/06/2013	SUNTRUST INVESTMENT SERVICES, INC.		2,144,020	2,000,000	1,995,380	1,995,938		88		88		1,996,026		147,994	147,994	111,744	06/15/2035
20030N-BE-0	COMCAST CORP		01/29/2013	Various		9,613,060	9,500,000	9,492,210	9,492,270		10		10		9,492,280		120,780	120,780	254,523	07/15/2042
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		1,313	1,313	1,308			4		4		1,313				3	01/15/2018
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		12/03/2013	Various		979,785	982,500	979,047	978,777		1,008		1,008		979,785				41,518	01/14/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		875	875	872			3		3		875				2	01/23/2017
G20448-AQ-8	COMPASS GROUP PLC, DUE 2013	F	11/21/2013	MATURED		15,000,000	15,000,000	14,963,041	15,160,361		(160,361)		(160,361)		15,000,000				968,625	11/21/2013
205768-AG-9	COMSTOCK RESOURCES INC		10/15/2013	CALLED @ 104.18800000		1,000,000	1,000,000	1,037,500	1,036,864		(9,712)		(9,712)		1,027,152		(27,152)	(27,152)	125,630	10/15/2017
20825C-AU-8	CONOCOPHILLIPS		08/05/2013	Various		11,879,750	10,000,000	12,399,700	12,044,098		(145,097)		(145,097)		11,899,001		(19,251)	(19,251)	605,000	01/15/2020
20826F-AA-4	CONOCOPHILLIPS COMPANY		04/23/2013	BANK OF AMERICA		5,010,450	5,000,000	4,995,100	4,995,129		139		139		4,995,268		15,182	15,182	46,333	12/15/2022
20854P-AD-1	CONSOL ENERGY INC		10/16/2013	BARCLAYS		2,122,500	2,000,000	2,035,796	2,017,050		(3,841)		(3,841)		2,013,210		109,290	109,290	168,889	04/01/2017
209115-A*-5	CONSOLIDATED EDISON / (FORMERLY HAWKEYE		12/31/2013	SCHEDULED REDEMPTION		26,904	26,904	26,904	26,904						26,904				1,172	06/30/2022
210518-CF-1	CONSUMERS ENERGY CO		06/28/2013	CALLED @ 107.661832		10,000,000	10,000,000	10,023,800	10,006,236		(1,333)		(1,333)		10,004,903		(4,903)	(4,903)	1,159,239	03/15/2015
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL		12/31/2013	SCHEDULED REDEMPTION		31,875	31,875	32,196			(321)		(321)		31,875				673	04/01/2019
210805-AM-9	CONTINENTAL AIRLINES ABS		10/15/2013	Various		669,708	669,708	659,294	669,273		435		435		669,708				17,311	10/15/2013
21079V-AA-1	CONTL AIRLINES 2010-A ABS		07/12/2013	SCHEDULED REDEMPTION		933,736	933,736	930,001	930,549		3,186		3,186		933,736				44,352	07/12/2022
22025Y-AK-6	CORRECTIONS CORP OF AMER		04/04/2013	TENDER OFFER		1,020,000	1,000,000	1,052,500	1,028,098		(2,809)		(2,809)		1,025,288		(5,288)	(5,288)	56,479	06/01/2017
223030-AN-0	COVIDIEN INTL FINANCE SA	E	08/16/2013	JEFFERIES & COMPANY, INC.		4,838,500	5,000,000	4,984,600	4,985,369		856		856		4,986,225		(147,725)	(147,725)	109,333	06/15/2022
224044-BF-3	COX COMMUNICATIONS INC		06/01/2013	MATURED		21,500,000	21,500,000	19,815,220	21,470,065		29,935		29,935		21,500,000				497,188	06/01/2013
22237P-AC-7	CPMH 2005-1, A3 ABS		12/01/2013	SCHEDULED REDEMPTION		1,029,084	1,029,084	1,028,955	1,029,045		39		39		1,029,084				31,538	12/15/2035
126190-AD-9	CPS 2008-A, A4 ABS		04/15/2013	SCHEDULED REDEMPTION		2,984,823	2,984,823	3,207,285	3,026,236		(41,413)		(41,413)		2,984,823				61,294	10/15/2014
126193-AB-7	CPS AUTO TRUST ABS		05/15/2013	SCHEDULED REDEMPTION		499,097	499,097	498,681	499,022		75		75		499,097				3,366	03/15/2016
22540D-TC-1	CREDIT SUISSE NEW YORK	F	05/15/2013	MATURED		3,500,000	3,500,000	3,507,105	3,500,589		(589)		(589)		3,500,000				87,500	05/15/2013
173109-AG-4	CRMSI 2007-1 M1 RMBS		01/07/2013	R. W. PRESSPRICH		5,082,033	10,643,000	5,209,114	3,451,887	1,420,851			1,420,964		4,872,850		209,182	209,182	67,773	08/25/2049
17312H-AG-4	CRMSI 2007-2 M1 RMBS		01/08/2013	R. W. PRESSPRICH		3,150,000	7,000,000	3,199,200	2,404,283	555,196	(5,819)		549,377		2,953,660		196,340	196,340	47,833	06/25/2037
226829-AA-7	CROCKETT COGENER		12/30/2013	SCHEDULED REDEMPTION		666,173	666,173	666,173	666,173						666,173				19,549	03/30/2025
228227-BC-7	CROWN CASTLE INTL CORP		03/07/2013	EXCHANGE		950,000	950,000	950,000	950,000						950,000				19,673	01/15/2023
12629C-AA-7	CSAM FUNDING II 2A, CLASS A CLO LOANS	E	07/15/2013	SCHEDULED REDEMPTION		1,378,388	1,378,388	1,316,360	1,354,016		24,372		24,372		1,378,388				5,046	10/15/2016
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		04/17/2013	Various		1,202,324	1,202,324	1,173,306	1,171,072		31,252		31,252		1,202,324				20,875	03/29/2016
22541Q-DL-3	CSFB 2003-C3, C CMBS		04/01/2013	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,718,438	7,986,998		13,002		13,002		8,000,000				108,853	05/15/2038
22541Q-DM-1	CSFB 2003-C3, D CMBS		05/01/2013	SCHEDULED REDEMPTION		7,500,000	7,500,000	6,938,086	7,474,209		25,791		25,791		7,500,000				123,835	05/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
225410-SG-8	CSFB 2003-C4, B CMBS		07/01/2013	SCHEDULED REDEMPTION		5,765,000	5,765,000	5,793,825	5,767,004		(2,004)		(2,004)		5,765,000				167,971	08/15/2036
225458-6G-8	CSFB 2005-9 5A9 RMBS		12/01/2013	Various		724,518	1,060,256	775,946	766,359		(38,233)	3,608	(41,841)		724,518				37,281	04/25/2036
12644J-AE-5	CSMC 10-10R 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		3,939,046	3,939,046	3,967,358	3,963,698		(24,652)		(24,652)		3,939,046				140,698	03/26/2037
225470-Q8-9	CSMC 2006-3 5A5 RMBS		11/01/2013	Various		827,099	910,909	762,846	640,219		190,254	3,374	186,880		827,099				36,666	04/25/2036
22545D-AJ-6	CSMC 2006-C3, C CMBS		04/16/2013	Various		4,080,000	8,000,000	331,516	6,218,534		(34,060)	5,305,586	(5,339,646)		878,888		3,201,112	3,201,112	179,799	06/15/2038
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,027,633	2,027,633	2,066,284	2,060,384		(32,752)		(32,752)		2,027,633				73,142	09/26/2037
12642Y-FC-3	CSMC 2009-16R 8A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,635,196	2,635,196	2,696,135	2,680,456		(45,260)		(45,260)		2,635,196				54,194	07/26/2037
22959#-AA-9	CSOLAR IMPERIAL VALLEY SOUTH LLC		12/31/2013	SCHEDULED REDEMPTION		39,126	39,126	39,126							39,126				234	09/30/2038
126408-GL-1	CSX CORP		03/15/2013	MATURED		12,000,000	12,000,000	11,968,920	11,998,670		1,330		1,330		12,000,000				345,000	03/15/2013
126415-AB-4	CTC BEAVER VALLEY FUND		12/01/2013	CALLED @ 100.00000000		1,000	1,000	1,059	1,000						1,000				120	06/01/2017
913028-E#-9	CTL EMBARQ / UNITED TELEPHONE COMPANY OF		08/01/2013	SCHEDULED REDEMPTION		107,040	107,040	107,040	105,707		1,333		1,333		107,040				9,387	08/01/2017
23157#-AB-5	CURTISS-WRIGHT CORP SER B GTD SR NTS		09/25/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				861,000	09/25/2013
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		12/10/2013	SCHEDULED REDEMPTION		1,724,283	1,724,283	1,724,283	1,924,579		(200,296)		(200,296)		1,724,283				51,489	01/10/2028
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS		12/10/2013	Various		398,724	398,724	398,724	398,724						398,724				11,807	01/10/2024
12667F-LV-5	CWALT 2004-16 CB 1A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,379,402	2,379,402	2,374,941	2,377,582		1,820		1,820		2,379,402				48,105	07/25/2034
12667F-DN-2	CWALT 2004-3T1 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		729,680	729,680	730,820	729,940		(260)		(260)		729,680				1,888	05/25/2034
12667F-XJ-9	CWALT 2004-J11 1CB1 RMBS		12/01/2013	SCHEDULED REDEMPTION		261,218	261,218	253,749	254,082		7,136		7,136		261,218				8,817	04/25/2035
12667G-US-0	CWALT 2005-29 CB A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,491,135	2,491,135	2,284,958	2,239,511		251,624		251,624		2,491,135				86,167	07/25/2035
12668B-VD-2	CWALT 2006-9T1 A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,562,228	2,108,416	1,889,891	1,602,370		(40,141)		(40,141)		1,562,228				66,241	05/25/2036
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,705,017	1,705,017	1,695,176	1,702,745		2,272		2,272		1,705,017				42,573	08/25/2036
02151N-AB-8	CWALT 2007-18C 3FL3 RMBS		12/25/2013	SCHEDULED REDEMPTION		1,647,811	2,157,633	1,418,049	1,446,261		201,550		201,550		1,647,811				7,193	08/25/2037
02151L-AA-4	CWALT 2007-20 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		1,322,500	2,042,726	1,211,925	1,198,672		123,828		123,828		1,322,500				4,720	08/25/2047
12669E-NQ-5	CWHL 2003-20, 3A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,205,370	1,205,370	1,194,070	1,201,072		4,298		4,298		1,205,370				18,781	07/25/2033
12669F-J5-3	CWHL 2004-13 1A6 RMBS		02/01/2013	SCHEDULED REDEMPTION		1,814,835	1,814,835	1,877,787	1,815,332		(497)		(497)		1,814,835				11,179	01/25/2017
12669F-NK-5	CWHL 2004-J1 2A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		706,814	706,814	714,490	709,281		(2,467)		(2,467)		706,814				10,769	01/25/2019
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		12/25/2013	SCHEDULED REDEMPTION		74,789	74,789	74,655	75,811		(1,022)		(1,022)		74,789				342	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2013	Various		1,648,168	1,969,487	1,499,517	1,544,750		67,971	35,447	103,418		1,648,168				65,188	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS		12/01/2013	Various		1,173,341	1,381,910	1,144,254	1,051,391		71,974	49,976	121,950		1,173,341				48,199	03/25/2039
126694-X3-7	CWHL 2006-9 A10 RMBS		12/01/2013	SCHEDULED REDEMPTION		5,115,840	5,906,145	4,864,841	4,951,121		164,719		164,719		5,115,840				207,821	05/25/2036
12544W-AG-2	CWHL 2007-HY3 4A1 RMBS		12/01/2013	Various		1,559,982	1,824,171	1,463,670	1,366,436		198,125	4,579	193,547		1,559,982				59,914	06/25/2047
126670-CL-0	CWL 2005-11, AF6 RMBS		12/01/2013	SCHEDULED REDEMPTION		4,726,418	4,726,418	4,666,698	4,659,484		66,933		66,933		4,726,418				81,246	02/25/2036
126670-GT-9	CWL 2005-13, AF6 RMBS		12/01/2013	Various		735,647	735,647	667,970	684,229		72,989	21,571	51,418		735,647				14,699	04/25/2036
126670-TH-1	CWL 2006-1, AF6 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,310,976	1,310,976	1,226,559	1,220,054		90,921		90,921		1,310,976				26,171	07/25/2036
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2013	Various		547,684	640,009	554,499	537,880		13,045	3,241	9,804		547,684				24,920	10/25/2046
12668X-AF-2	CWL 2006-S8, A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		600,769	600,769	600,756	600,762		8		8		600,769				20,002	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		812,818	812,818	812,778	596,725	216,761	(668)		216,093		812,818				17,177	11/25/2036
12669R-AD-9	CWL 2007-S1 A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		632,192	632,192	632,148	395,335	237,369	(512)		236,857		632,192				13,507	11/25/2036
12669R-AF-4	CWL 2007-S1 A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,528,593	1,528,593	1,528,576	1,528,583		11		11		1,528,593				48,988	11/25/2036
12670B-AF-6	CWL 2007-S2 A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,530,858	1,530,858	1,530,792	1,530,862		(3)		(3)		1,530,858				51,446	05/25/2037
23331A-BE-8	D.R. HORTON INC		01/14/2013	CITIBANK		2,050,000	2,000,000	2,000,000	2,000,000						2,000,000		50,000	50,000	29,896	09/15/2022
233835-AW-7	DAIMLERCHRYSLER NA HLDG	R	11/15/2013	MATURED		2,000,000	2,000,000	2,004,260	2,000,617		(617)		(617)		2,000,000				130,000	11/15/2013
23386#-AF-9	DAIRY FARMERS OF AMERICA SER B SR NTS		02/28/2013	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				72,537	03/21/2013
237194-AJ-4	DARDEN RESTAURANTS INC		12/06/2013	GOLDMAN, SACHS & CO.		4,813,050	5,000,000	4,980,050	4,982,034		1,608		1,608		4,983,642		(170,592)	(170,592)	260,000	10/15/2021
23918K-AM-0	DAVITA INC		02/01/2013	BARCLAYS BANK		1,090,000	1,000,000	1,045,000	1,040,613		(613)		(613)		1,040,000		50,000	50,000	16,563	11/01/2020
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		30,000	30,000	30,176	30,202		(202)		(202)		30,000				42,887	10/20/2016
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		17,500	17,500	17,339	17,327		173		173		17,500				22,693	11/01/2019
23307*-AB-8	DC ARENA LIMITED PARTNERSHIP SEN SEC. DU		11/30/2013	SCHEDULED REDEMPTION		619,313	619,313	619,313	619,313						619,313				38,401	11/30/2023
23307*-AC-6	DC ARENA LP		11/30/2013	SCHEDULED REDEMPTION		1,322,415	1,322,415	1,308,137	1,311,331		11,084		11,084		1,322,415				47,815	11/30/2023
241738-AA-7	DE US, INC. SER. A SENIOR NTS DUE 5/2019		09/23/2013	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				532,016	05/15/2019
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED		01/03/2013	SCHEDULED REDEMPTION		950,089	950,089	932,335	933,533		16,556		16,556		950,089				410	04/02/2016
244199-BE-4	DEERE & COMPANY		08/05/2013	DEUTSCHE BANK SECURITIES		4,733,500	5,000,000	4,987,300	4,987,932		682		682		4,988,614		(255,114)	(255,114)	86,306	06/08/2022
245210-AB-8	DEL MONTE FOODS CO. INITIAL TERM LOAN		06/27/2013	SCHEDULED REDEMPTION		43,445	43,445	43,362	43,361		84		84		43,445				22,809	03/08/2018
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		06/26/2013	Various		6,323,195	6,323,195	6,323,195	6,292,690		8,963		8,963		6,301,653		21,541	21,541	778,210	09/22/2015
247367-BH-7	DELTA AIR LINES 2007-1 A ABS		08/10/2013	SCHEDULED REDEMPTION		184,726	184,726	195,348	194,061		(9,334)		(9,334)		184,726				6,300	02/10/2024
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		11/23/2013	SCHEDULED REDEMPTION		950,631	950,631	950,631	950,631						950,631				23,528	11/23/2020
24736V-AA-0	DELTA AIR LINES ABS		07/02/2013	SCHEDULED REDEMPTION		655,991	655,991	655,991	655,991						655,991				40,671	01/02/2020
247916-AB-5	DENBURY RESOURCES INC		02/05/2013	TENDER OFFER		691,369	675,000	715,500	693,845		(747)		(747)		693,098		(1,729)	(1,729)	48,403	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
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2013	CALLED @ 100.00		200,000	200,000	200,000	200,000						200,000				5,250	08/01/2015
34487@-AA-7	DETROIT LIONS, INC SR SEC NT SER 2012-A		12/02/2013	SCHEDULED REDEMPTION		2,424,242	2,424,242	2,648,049	2,641,557		(217,315)		(217,315)		2,424,242				158,932	12/02/2015
25156P-AF-0	DEUTSCHE TELEKOM INT FIN	F	07/22/2013	MATURED		20,000,000	20,000,000	19,229,950	20,018,831		(18,831)		(18,831)		20,000,000				1,050,000	07/22/2013
253651-A@-2	DIEBOLD, INC. 7YR / 2013		03/02/2013	MATURED		20,000,000	20,000,000	20,000,000	20,044,508		(44,508)		(44,508)		20,000,000				323,378	03/02/2013
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		15,000	15,000	15,131			(131)		(131)		15,000				31,874	01/31/2020
25459H-BF-1	DIRECTV HOLDINGS/FING		08/01/2013	Various		14,272,500	15,000,000	14,993,700	14,994,128		322		322		14,994,450		(721,950)	(721,950)	508,250	03/15/2022
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		29,279	29,279	29,107	29,088		191		191		29,279				34,268	09/15/2017
25158J-AA-3	DMSI 2010-RS1 A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		3,664,873	3,664,873	3,701,521	3,692,825		(27,952)		(27,952)		3,664,873				78,313	10/25/2035
251563-CG-5	DMSI RMBS		12/01/2013	SCHEDULED REDEMPTION		188,253	188,253	182,752	183,052		5,201		5,201		188,253				3,732	09/25/2033
48203@-AA-0	DOMINION RESOURCES / JUNIPER CAPITAL ABS		08/15/2013	MATURED		6,200,000	6,200,000	6,200,000	6,287,130		(87,130)		(87,130)		6,200,000				194,913	08/15/2013
48203@-AB-8	DOMINION RESOURCES / JUNIPER CAPITAL ABS		08/15/2013	MATURED		2,300,000	2,300,000	2,300,000	2,332,350		(32,350)		(32,350)		2,300,000				73,744	08/15/2013
48203@-AD-4	DOMINION RESOURCES / JUNIPER CAPITAL ABS		08/15/2013	MATURED		8,275,000	8,275,000	8,275,000	8,275,000						8,275,000				298,934	08/15/2013
25960E-AG-9	DOUGLAS DYNAMICS L.L.C. TERM LOAN		12/18/2013	SCHEDULED REDEMPTION		13,800	13,800	13,701	13,701		99		99		13,800				550	04/18/2018
260543-BV-4	DOW CHEMICAL COMPANY		11/18/2013	TENDER OFFER		2,030,944	1,783,000	1,775,030	1,778,173		693		693		1,778,866		252,078	252,078	105,152	05/15/2018
256882-AD-3	DPL INC		05/09/2013	Various		8,661,500	8,045,000	8,927,613	8,869,330		(25,227)		(25,227)		8,844,103		(182,603)	(182,603)	325,252	10/15/2021
26188J-6#-9	DREYFUS CASH MGT. FUND CORPUS RECEIPT AB		06/30/2013	MATURED		62,500,000	62,500,000	25,657,084	60,666,143		1,833,857		1,833,857		62,500,000					06/30/2013
N4282#-AA-0	DSM NV, SER. A SR UNSEC. NTS, DUE 2013	F	10/08/2013	MATURED		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				991,800	10/08/2013
23336D-AD-0	DT AUTO OWNER TRUST ABS		01/15/2013	SCHEDULED REDEMPTION		327,733	327,733	327,708	327,733		1		1		327,733				945	01/15/2014
23334B-AA-2	DTE ENERGY CNTR		10/31/2013	SCHEDULED REDEMPTION		1,381,875	1,381,875	1,426,356	1,411,455		(29,580)		(29,580)		1,381,875				84,321	04/30/2024
26358B-AA-6	DUANE ST 06-3A A1 CDO - CF - LOANS	E	10/11/2013	SCHEDULED REDEMPTION		8,178,451	8,178,451	6,972,129	7,636,873		541,578		541,578		8,178,451				41,112	01/11/2021
26483E-AD-2	DUN & BRADSTREET CORP		12/31/2012	Various															134,308	04/01/2013
26507#-AB-5	DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN		10/30/2013	PRINCIPAL PAYDOWN		44,122	44,122	44,122	44,122						44,122				4,596	06/30/2014
263534-BS-7	E. I. DU PONT DE NEMOURS		01/15/2013	MATURED		3,374,000	3,374,000	3,381,722	3,374,066		(66)		(66)		3,374,000				84,350	01/15/2013
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		3,139	3,139	3,139							3,139				2,587	01/28/2017
278642-AC-7	EBAY INC		11/18/2013	BANK OF AMERICA/MERRILL LYNCH		10,276,900	10,000,000	9,399,400	9,493,212		50,103		50,103		9,543,315		733,585	733,585	357,500	10/15/2020
278642-AE-3	EBAY INC		03/14/2013	GOLDMAN, SACHS & CO.		5,904,900	6,000,000	5,992,140	5,992,443		152		152		5,992,595		(87,695)	(87,695)	101,833	07/15/2022
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		10/01/2013	SCHEDULED REDEMPTION		242,914	242,914	242,914	242,914						242,914				4,648	10/01/2025
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS		02/07/2013	Various		8,192,422	8,058,469	8,058,469	8,058,469						8,058,469		133,953	133,953	12,814	09/25/2030
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		10/01/2013	SCHEDULED REDEMPTION		316,092	316,092	316,092	316,092						316,092				5,725	10/01/2025
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN		03/06/2013	SECOND MARKET INC		45,956,250	47,500,000	47,500,000	47,500,000						47,500,000		(1,543,750)	(1,543,750)	153,151	06/15/2043
48003#-AH-5	EDWARD JONES SUB NTS		06/12/2013	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				91,625	06/12/2014
28264Q-GC-2	EKSPORTFINANS A/S	F	01/14/2013	MORGAN STANLEY DEAN WITTER		6,318,000	6,000,000	6,570,000	6,357,509		(3,265)		(3,265)		6,354,245		(36,245)	(36,245)	19,250	06/26/2017
28500#-AA-0	ELECTRIC RELIABILITY COUNCIL OF TEXAS ('		05/15/2013	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,330,304		(57,471)		(57,471)		2,272,833				140,198	05/15/2014
913026-AS-9	EMBARQ / UNITED TELEPHONE OF FLORIDA		07/15/2013	MATURED		4,342,000	4,342,000	5,124,168	4,393,742		(51,742)		(51,742)		4,342,000				298,513	07/15/2013
291011-BE-3	EMERSON ELECTRIC CO		08/05/2013	Various		5,003,850	5,000,000	4,978,250			186		186		4,978,436		25,414	25,414	12,760	02/15/2023
29082A-AA-5	EMPRESA BRAS DE AERONAU	F	01/14/2013	MORGAN STANLEY DEAN WITTER		5,525,000	5,000,000	5,000,000	5,000,000						5,000,000		525,000	525,000	22,889	06/15/2022
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	11/25/2013	SCHEDULED REDEMPTION		747,192	747,192	747,192	747,192						747,192				22,909	05/25/2025
29250R-AC-0	ENBRIDGE ENERGY PARTNERS		06/01/2013	MATURED		3,000,000	3,000,000	3,070,920	3,008,815		(8,815)		(8,815)		3,000,000				71,250	06/01/2013
29255W-AJ-9	ENCORE ACQUISITION CO		02/05/2013	TENDER OFFER		2,726,561	2,625,000	2,776,250	2,705,009		(2,976)		(2,976)		2,702,032		24,529	24,529	143,865	05/01/2016
29264D-AJ-0	ENDO PHARMA 2011 TERM B LOAN		03/26/2013	SCHEDULED REDEMPTION		214,286	214,286	214,286	214,286						214,286				1,217	06/17/2018
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		01/04/2013	BANK OF AMERICA		4,660,188	4,325,000	4,596,000	4,567,033		(675)		(675)		4,566,358		93,829	93,829	151,555	01/15/2022
29268B-AB-7	ENEL FINANCE INTERNATION	F	01/11/2013	J. P. MORGAN SECURITIES, INC.		5,626,050	5,000,000	5,032,000	5,017,840		(136)		(136)		5,017,704		608,346	608,346	105,035	09/15/2017
29265W-AA-6	ENEL SPA	F	09/18/2013	Various		3,051,250	3,000,000	2,975,490							2,975,490		75,760	75,760		09/24/2073
29273R-AG-4	ENERGY TRANSFER PARTNERS		07/01/2013	MATURED		8,915,000	8,915,000	9,583,837	9,012,773		(97,773)		(97,773)		8,915,000				534,900	07/01/2013
29364D-AN-0	ENTERGY ARKANSAS INC		08/01/2013	MATURED		2,000,000	2,000,000	1,999,860	1,999,982		18		18		2,000,000				108,000	08/01/2013
293791-AD-1	ENTERPRISE PRODUCTS OPER		02/01/2013	MATURED		3,000,000	3,000,000	3,170,882	3,002,015		(2,015)		(2,015)		3,000,000				95,625	02/01/2013
29379V-AJ-2	ENTERPRISE PRODUCTS OPER		02/01/2013	MATURED		8,575,000	8,575,000	8,799,533	8,587,396		(12,396)		(12,396)		8,575,000				262,609	02/01/2013
29977H-AD-2	EP ENER/EVEREST ACQ FIN		12/06/2012	Various					111				111							05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL		08/16/2013	SCHEDULED REDEMPTION		937,500	937,500	935,303	935,172		2,328		2,328		937,500				12,038	04/30/2019
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL		08/16/2013	SCHEDULED REDEMPTION		666,667	666,667	681,709	682,781		(16,114)		(16,114)		666,667				18,148	05/24/2018
294398-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2013	SCHEDULED REDEMPTION		1,837,500	1,837,500	2,001,659	1,950,085		(112,585)		(112,585)		1,837,500				101,850	02/28/2016
2944 4U-AJ-5	EQUINIX INC		04/04/2013	CALLED @ 110.79		4,550,000	4,550,000	4,640,000	4,604,716		(3,986)		(3,986)		4,600,729		(50,729)	(50,729)	709,677	03/01/2018
26885G-AA-7	ERA GROUP INC		06/10/2013	EXCHANGE		1,967,389	2,000,000	1,966,220	1,966,369		1,001		1,001		1,967,370		19	19	78,792	12/15/2022
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS		06/01/2013	CALLED @ 100.00		745,000	745,000	733,825	738,370		110		110		738,480		6,520	6,520	22,350	06/01/2028

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
29736R-AF-7	ESTEE LAUDER CO INC		04/08/2013	JEFFERIES & COMPANY, INC.		2,878,320	3,000,000	2,987,010	2,987,109		67		67		2,987,176		(108,856)	(108,856)	76,775	08/15/2042
26924X-AD-7	ETRVM 2004-1, A4 ABS		04/07/2013	SCHEDULED REDEMPTION		473,508	473,508	473,479	473,507						473,508				3,707	07/07/2021
26924X-AE-5	ETRVM 2004-1, A5 ABS		12/07/2013	SCHEDULED REDEMPTION		2,144,976	2,144,976	2,143,960	2,144,756		220		220		2,144,976				39,009	11/07/2031
30161M-AH-6	EXELON GENERATION CO LLC		10/24/2013	GOLDMAN, SACHS & CO.		5,039,150	5,000,000	4,981,750	4,984,040		1,477		1,477		4,985,518		53,632	53,632	15,556	10/01/2020
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2013	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				85,997	07/31/2017
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2013	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,425,725		2,846		2,846		1,428,571				76,429	01/31/2015
302182-AD-2	EXPRESS SCRIPTS INC		03/29/2013	Various		17,604,000	17,604,000	19,661,001	18,325,951		(119,182)		(119,182)		18,206,770		(602,770)	(602,770)	1,497,182	06/15/2014
302182-AF-7	EXPRESS SCRIPTS INC		08/19/2013	BARCLAYS		5,210,750	5,000,000	5,121,350	5,087,514		(16,082)		(16,082)		5,071,431		139,319	139,319	120,226	05/15/2016
30704B-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2013	SCHEDULED REDEMPTION		3,120,000	3,120,000	3,120,000	3,115,081		4,919		4,919		3,120,000				163,488	09/27/2015
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2013	SCHEDULED REDEMPTION		363,142	363,142	363,142	363,034		107		107		363,142				30,540	01/15/2020
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2013	SCHEDULED REDEMPTION		602,177	602,177	602,177	600,336		1,842		1,842		602,177				50,643	07/15/2020
31331F-AB-7	FEDEX CORP ABS		11/22/2013	SCHEDULED REDEMPTION		518,684	518,684	540,313	521,023		(2,339)		(2,339)		518,684				22,718	05/22/2015
32051D-A7-7	FHASI 2003-7 1A13 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,203,268	2,203,268	2,203,120	2,200,885		2,384		2,384		2,203,268				42,497	09/25/2033
32051D-B7-6	FHASI 2003-7 1A21 RMBS		12/01/2013	SCHEDULED REDEMPTION		247,822	247,822	237,135	243,372		4,451		4,451		247,822				4,738	09/25/2033
316175-2#-4	FIDELITY INSTL CASH PORTFOLIOS ABS		09/01/2013	Various		44,956,929	44,955,943	10,000,000	42,834,686		2,121,257		2,121,257		44,955,943		986	986		08/12/2013
31620M-AB-2	FIDELITY NATIONAL INFORM		05/15/2013	Various		8,150,000	8,150,000	8,444,202	8,362,529		(20,179)		(20,179)		8,342,350		(192,350)	(192,350)	1,078,689	07/15/2017
33766J-AD-5	FIRSTENERGY SOLUTIONS CO		03/28/2013	TENDER OFFER		13,916,520	12,000,000	11,999,760	11,999,812		4		4		11,999,816		1,916,704	1,916,704	809,717	08/15/2021
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS		11/19/2013	CANTOR FITZGERALD		5,002,050	5,000,000	5,000,000							5,000,000		2,050	2,050		11/15/2023
33842B-AC-2	FLAGSHIP CLO III CLASS B CLO LOANS	E	03/12/2013	CALLED @ 100		22,900,000	22,900,000	22,233,750	22,511,759		72,908		72,908		22,584,667		315,333	315,333	217,682	09/12/2016
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	12/02/2013	SCHEDULED REDEMPTION		2,161,483	2,161,483	1,983,161	2,087,624		73,860		73,860		2,161,483				5,874	06/01/2017
33842R-AA-1	FLAGSHIP VI-1A A CDO - CF - LOANS	E	12/20/2013	SCHEDULED REDEMPTION		2,257,364	2,257,364	1,866,279	2,104,541		152,823		152,823		2,257,364				11,635	09/20/2019
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN		04/05/2013	SCHEDULED REDEMPTION		500,000	500,000	495,689	495,692		4,308		4,308		500,000				39,583	06/30/2017
34529Q-AC-7	FORD CREDIT AUTO LEASE TRUST ABS		04/23/2013	Various		5,294,148	5,290,000	5,318,103	5,298,938		(6,996)		(6,996)		5,291,942		2,206	2,206	17,134	07/15/2014
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ABS		04/23/2013	Various		6,848,214	6,845,918	6,845,216	6,845,677		176		176		6,845,853		2,361	2,361	13,114	04/15/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ABS		04/23/2013	Various		1,955,342	1,955,186	1,955,080	1,955,162		20		20		1,955,183		159	159	3,068	09/15/2014
346091-BE-0	FOREST OIL CORPORATION		03/17/2013	CALLED @ 107.1051308		3,000,000	3,000,000	3,120,000	3,082,711		(15,148)		(15,148)		3,067,563		(67,563)	(67,563)	363,321	02/15/2014
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		10/15/2013	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,359,179	3,350,066		(16,732)		(16,732)		3,333,333				164,571	10/15/2018
G3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	12/31/2013	SCHEDULED REDEMPTION		6,806	6,806	6,751			56		56		6,806					06/30/2019
G3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	11/15/2013	Various		2,720,834	2,743,125	2,720,425	2,716,270		4,550		4,550		2,720,820		14	14	127,193	10/18/2017
302567-AA-0	FPL ENERGY AMER		06/20/2013	SCHEDULED REDEMPTION		3,486,158	3,486,158	3,529,715	3,515,261		(29,103)		(29,103)		3,486,158				253,567	06/20/2023
35671D-AU-9	FREEPORT-MCMORAN C & G		04/17/2013	WARBURG DILLION READ LLC		5,718,998	5,730,000	5,715,503	5,716,581		384		384		5,716,965		2,033	2,033	130,525	03/01/2022
35687K-AF-8	FREESCALE SEMICONDUCTOR TL B-1		03/01/2013	Various		6,940,133	7,131,050	6,627,101	6,653,410		286,723		286,723		6,940,133				77,717	12/01/2016
35687K-AL-5	FREESCALE SEMICONDUCTOR TRANCHE B-4 TL		12/31/2013	SCHEDULED REDEMPTION		30,003	30,003	28,609			1,394		1,394		30,003				108	02/28/2020
17453B-AT-8	FRONTIER COMMUNICATIONS		04/10/2013	TENDER OFFER		2,164,740	2,000,000	1,990,000	1,993,507		756		756		1,994,263		170,477	170,477	135,451	03/15/2015
35906A-AD-0	FRONTIER COMMUNICATIONS CORP		04/10/2013	TENDER OFFER		3,558,112	3,200,000	3,451,250	3,344,299		(16,409)		(16,409)		3,327,890		230,222	230,222	218,500	04/15/2015
33848J-AE-5	FSTAR 2007-1A AF5 RMBS		12/01/2013	Various		5,481,454	5,481,454	5,481,389	6,017,035		(360)		(360)		5,481,454				182,745	01/25/2035
302941-AK-5	FTI CONSULTING INC		07/31/2013	EXCHANGE		350,000	350,000	350,000	350,000						350,000				14,233	11/15/2022
337367-AC-0	FULBA 1998-C2, B		12/16/2013	Various		2,246											2,246	2,246		11/18/2035
36239Y-AB-8	GABELLI ASSET MANAGEMENT INC 5.5% SR NTS		05/15/2013	MATURED		15,000,000	15,000,000	15,141,300	15,052,657		(52,657)		(52,657)		15,000,000				412,500	05/15/2013
363176-AA-6	GALAXY IV CLO CLASS A-1 CLO LOANS	E	04/17/2013	SCHEDULED REDEMPTION		4,707,274	4,707,274	4,707,274	4,707,274						4,707,274				10,199	04/17/2017
363176-AE-8	GALAXY IV CLO CLASS B CLO LOANS	E	07/17/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				18,155	04/17/2017
363176-AG-3	GALAXY IV CLO CLASS C CLO LOANS	E	07/17/2013	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				83,699	04/17/2017
364731-AA-7	GANNETT PEAK A-1A CDO - CF - LOANS	E	10/28/2013	SCHEDULED REDEMPTION		14,663,730	14,663,730	14,663,730	14,663,730						14,663,730				38,360	10/27/2020
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2013	SCHEDULED REDEMPTION		199,709	199,709	199,709	199,709						199,709				5,689	01/02/2025
396789-ET-2	GCCFC 2003-C2, B CMBS		10/01/2013	SCHEDULED REDEMPTION		7,500,000	7,500,000	7,536,990	7,558,457		(58,457)		(58,457)		7,500,000				297,618	01/05/2036
20173M-AK-6	GCCFC 2006-GG7, C CMBS		10/22/2013	Various		14,710,313	17,000,000	13,941,143	18,550,608		(175,935)	2,942,577	(3,118,512)		15,432,096		(721,783)	(721,783)	909,327	07/10/2038
36160B-AA-3	GDF SUEZ	F	01/15/2013	J. P. MORGAN SECURITIES, INC.		4,957,050	5,000,000	4,939,950	4,941,118		245		245		4,941,363		15,687	15,687	39,132	10/10/2022
36828Q-AE-6	GECMC 2003-C1, B CMBS		02/01/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,019,950	4,000,318		(318)		(318)		4,000,000				26,922	01/10/2038
36828Q-AF-3	GECMC 2003-C1, C CMBS		02/01/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,984	5,000,530		(530)		(530)		5,000,000				41,458	01/10/2038
36828Q-LX-2	GECMC 2005-C1, AAB CMBS		12/01/2013	SCHEDULED REDEMPTION		620,516	620,516	623,612	620,845		(328)		(328)		620,516				14,016	06/10/2048
36962G-3T-9	GENERAL ELEC CAP CORP		05/01/2013	MATURED		8,500,000	8,500,000	8,482,235	8,522,343		(22,343)		(22,343)		8,500,000				204,000	05/01/2013
369604-BD-4	GENERAL ELECTRIC CO		08/05/2013	JEFFERIES & COMPANY, INC.		4,752,700	5,000,000	4,988,250	4,988,485		626		626		4,989,110		(236,410)	(236,410)	112,125	10/09/2022
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		12/11/2013	SCHEDULED REDEMPTION		1,235,712	1,235,712	1,270,947	1,248,147		(12,435)		(12,435)		1,235,712				31,909	04/11/2014
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		12/10/2013	SCHEDULED REDEMPTION		668,766	668,766	668,766	668,766						668,766				17,321	06/10/2030

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
370334-BG-8	GENERAL MILLS INC		08/15/2013	MATURED		2,500,000	2,500,000	2,702,675	2,534,572		(34,572)		(34,572)		2,500,000				131,250	08/15/2013
370334-BM-5	GENERAL MILLS INC		06/25/2013	Various		10,057,900	10,000,000	9,958,900	9,962,758		1,710		1,710		9,964,468		93,432	93,432	162,750	12/15/2021
370408-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		11/01/2013	SCHEDULED REDEMPTION		1,650,000	1,650,000	1,650,000	1,638,398		11,602		11,602		1,650,000				140,951	11/01/2016
370408-AG-9	GENERAL PARTS INTERNATIONAL INC 2020		07/01/2013	SCHEDULED REDEMPTION		450,000	450,000	459,000	455,170		(5,170)		(5,170)		450,000				43,065	07/01/2020
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		20,000	20,000	19,882	19,804		196		196		20,000				55,071	10/18/2019
C3927N-AE-0	GIBSON ENERGY ULC TRANCHE B TERM LOAN	A	06/28/2013	SCHEDULED REDEMPTION		3,349,688	3,349,688	3,300,228	3,303,720		45,968		45,968		3,349,688				80,337	06/15/2018
377372-AC-1	GLAXOSMITHKLINE CAP INC	R	05/15/2013	MATURED		2,000,000	2,000,000	2,094,340	2,008,973		(8,973)		(8,973)		2,000,000				48,500	05/15/2013
37943T-AB-4	GLOBALSANTAFE CORP	F	02/15/2013	MATURED		18,835,000	18,835,000	19,055,808	18,848,701		(13,701)		(13,701)		18,835,000				470,875	02/15/2013
361849-RC-8	GMACC 2001-C2, B CMBS CMBS		01/01/2013	SCHEDULED REDEMPTION		2,479,171	2,479,171	2,612,427	2,479,171						2,479,171				14,028	04/15/2034
36185M-BN-1	GMACM 2005-AR6 4A1 RMBS		12/01/2013	Various		1,274,318	1,274,318	1,094,720	1,086,967		211,138	23,786	187,351		1,274,318				38,909	11/19/2035
38012T-AC-6	GMACM 2006-HE3, A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,714,719	3,140,908	2,386,150	2,639,367		75,353		75,353		2,714,719				109,069	12/25/2040
26225K-AC-3	GOLDEN LIVING (DRUMM)		01/09/2013	CITIBANK		554,891	578,012	573,217	573,399		16		16		573,415		(18,524)	(18,524)	(3,507)	05/04/2018
38119#-AA-2	GOLDEN SPREAD ELECTRIC COOPERATIVE		11/06/2013	SCHEDULED REDEMPTION		1,270,255	1,270,255	1,257,356	1,260,172		10,083		10,083		1,270,255				36,524	05/06/2025
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/18/2013	Various		6,630,518	6,660,000	6,638,954			10		10		6,638,964		(8,446)	(8,446)	1,341	01/22/2023
384313-AC-6	GRAFTECH INTERNATIONAL		08/09/2013	EXCHANGE		700,000	700,000	700,000	700,000						700,000				32,105	11/15/2020
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		11/15/2012	VARIOUS															187	10/12/2019
389406-B*-9	GRAYBAR ELECTRIC 6.59% SR NTS		04/01/2013	MATURED		200,000	200,000	196,784	199,673		327		327		200,000				6,590	04/01/2013
389406-B@-7	GRAYBAR ELECTRIC 6.65% SR NTS		06/01/2013	MATURED		563,636	563,636	508,929	558,926		4,710		4,710		563,636				18,741	06/01/2013
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA / S		02/01/2013	SCHEDULED REDEMPTION		875,000	875,000	875,000	858,847		16,153		16,153		875,000				82,600	02/01/2021
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		08/13/2013	Various		4,427,459	4,429,449	4,428,410	2,908,216		1,278		1,278		4,427,459				128,824	02/13/2014
39121J-AH-3	GREAT RIVER ENERGY		07/01/2013	CALLED @ 100.00		506,000	506,000	506,000	506,000						506,000				22,659	07/01/2030
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2013	SCHEDULED REDEMPTION		1,210,815	1,210,815	1,210,815	1,210,815						1,210,815				49,265	02/10/2024
393154-AB-5	GREEN MOUNTAIN POWER CORP		12/01/2013	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				86,286	12/01/2017
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	12/31/2013	SCHEDULED REDEMPTION		64,382	64,382	61,919	61,816		2,567		2,567		64,382				156,748	06/01/2017
39926L-AD-4	GROSVENOR CAPITAL MGMT TRANCHE C TL		11/20/2013	SCHEDULED REDEMPTION		55,962	55,962	55,154	55,064		898		898		55,962				51,988	12/05/2016
362437-AG-0	GSAMP 2006-HE5 M2 RMBS		02/25/2013	Various			629,485	3,187											352	08/25/2036
36245E-AG-3	GSAMP 2006-HE7 M2 RMBS		12/26/2013	SCHEDULED REDEMPTION			3,608,004	20,345											5,509,685	10/25/2046
362631-AB-9	GSR 2006-0A1 2A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		1,769,486	1,769,486	1,251,911	1,385,957		383,529		383,529		1,769,486				3,994	08/25/2046
3622MP-AA-6	GSR 2007-1F 3A1 RMBS		12/01/2013	Various		1,681,854	1,707,153	1,462,843	1,413,493		269,302	941	268,361		1,681,854				61,241	01/25/2037
402818-AA-2	GUN HILL ROAD II LLC DRAW 1 ABS		08/15/2013	PRINCIPAL PAYMENT		1,788,369	1,788,369	1,788,369	1,781,328		2,846		2,846		1,784,174		4,195	4,195	11,827	03/02/2014
410345-AF-9	HANESBRANDS INC		12/15/2013	CALLED @ 104.00000000		500,000	500,000	508,750	505,158		(1,544)		(1,544)		503,614		(3,614)	(3,614)	60,000	12/15/2016
413875-AJ-4	HARRIS CORPORATION		05/28/2013	CALLED @ 110.7385295		2,000,000	2,000,000	1,962,820	1,982,046		2,504		2,504		1,984,550		15,450	15,450	280,604	10/01/2015
41659L-AS-0	HARTFORD LIFE INSTITUTIONAL FUNDING		02/27/2013	J. P. MORGAN SECURITIES, INC.		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000					08/16/2017
418056-AS-6	HASBRO INC		05/23/2013	J. P. MORGAN SECURITIES, INC.		6,280,096	5,375,000	5,267,775	5,271,309		586		586		5,271,896		1,008,201	1,008,201	240,815	03/15/2040
420088-AA-4	HAWK ACQUISITION SUB INC		05/16/2013	BARCLAYS BANK		1,221,000	1,200,000	1,200,750			(16)		(16)		1,200,734		20,266	20,266	7,083	10/15/2020
404122-AN-3	HCA, INC. TRANCHE B-4 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		16,199	16,199	15,992	15,953		246		246		16,199				42	05/01/2018
404122-AP-8	HCA, INC. TRANCHE B-5 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		8,822	8,822	8,702	8,678		144		144		8,822				68	03/31/2017
40416G-AA-6	HDTFS INC		03/14/2013	EXCHANGE		300,000	300,000	300,000	300,000						300,000				7,246	10/15/2020
40416G-AC-2	HDTFS INC		03/14/2013	EXCHANGE		100,000	100,000	100,000	100,000						100,000				2,569	10/15/2022
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		12/31/2013	SCHEDULED REDEMPTION		30,681	30,681	30,936			(256)		(256)		30,681				71,248	11/16/2018
421924-BH-3	HEALTHSOUTH CORP		11/29/2013	CALLED @ 103.00000000		90,000	90,000	92,925	92,082		(461)		(461)		91,622		(1,622)	(1,622)	7,014	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP		11/29/2013	CALLED @ 103.00000000		318,000	318,000	332,130	329,903		(1,610)		(1,610)		328,293		(10,293)	(10,293)	35,376	09/15/2022
423074-AJ-2	HEINZ (H.J.) CO.		07/08/2013	CALLED @ 100.096		3,000,000	3,000,000	2,998,950	2,999,873		122		122		2,999,995		5	5	160,259	07/15/2013
42307T-A#-5	HEINZ (H.J.) CO. 5 YEAR		06/07/2013	PRINCIPAL PAYDOWN		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,853,280	05/26/2016
42307T-B*-8	HEINZ (H.J.) CO. 7 YEAR		06/07/2013	PRINCIPAL PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				1,483,152	05/26/2018
40419V-AJ-1	HEINZ (HJ) CO TLB-2		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	25,113			(113)		(113)		25,000				51,504	06/05/2020
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		90,625	90,625	90,017	89,914		711		711		90,625				54,418	06/01/2017
42545#-AA-8	HENDRICKSON HOLDINGS SER A GTD SR NTS		12/12/2013	PRINCIPAL PAYDOWN		3,500,000	3,500,000	3,500,000	3,736,787		(98,137)		(98,137)		3,638,650		(138,650)	(138,650)	472,660	03/31/2015
42804V-AN-1	HERTZ CORP TRANCHE B-2 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		9,850	9,850	9,815	9,812		38		38		9,850				14,103	03/11/2018
42822S-AA-4	HEWETTS ISLND IVA CDO - CF - LOANS	E	11/12/2013	Various		6,899,069	6,899,069	6,529,969	6,646,858		251,074		251,074		6,897,931		1,138	1,138	21,370	05/09/2018
42823B-AB-8	HICDO_06-5A CDO - CF - LOANS	E	12/05/2013	SCHEDULED REDEMPTION		13,296,948	13,296,948	12,266,434	12,608,183		688,765		688,765		13,296,948				52,426	12/05/2018
42822T-AA-2	HIDCO (HEWITT'S ISLAND) CLO 2004-1A A1 C	E	03/15/2013	SCHEDULED REDEMPTION		606,174	606,174	564,500	586,820		19,354		19,354		606,174				960	12/15/2016
42822V-AA-7	HIDCO (HEWITT'S ISLAND) CLO 2005-1A, A1	E	08/09/2013	SCHEDULED REDEMPTION		1,546,883	1,546,883	1,469,539	1,501,903		44,980		44,980		1,546,883				4,062	08/09/2017
423074-AM-5	HJ HEINZ CO		06/07/2013	TENDER OFFER		25,250,000	25,000,000	24,684,500	24,720,063		12,159		12,159		24,732,221		517,779	517,779	575,087	09/12/2021
423074-AP-8	HJ HEINZ CO		06/07/2013	TENDER OFFER		8,080,000	8,000,000	7,986,880	7,987,834		507		507		7,988,341		91,659	91,659	174,800	03/01/2022
42307T-AG-3	HJ HEINZ FINANCE CO		05/20/2013	Various		5,098,163	4,500,000	4,866,615	4,838,175		(2,948)		(2,948)		4,835,227		262,936	262,936	184,181	03/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43739E-BS-5	HMBT 2005-4 A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		1,124,025	1,124,025	869,012	892,627		231,397		231,397		1,124,025				3,454	10/25/2035
43644A-AU-3	HOLOGIC, INC. TRANCHE B REFI - TL		10/31/2013	SCHEDULED REDEMPTION		195,101	195,101	193,392	193,235		1,865		1,865		195,101				18,612	08/01/2019
437076-AR-3	HOME DEPOT INC		12/16/2013	MATURED		18,000,000	18,000,000	17,896,820	17,983,417		16,583		16,583		18,000,000				945,000	12/16/2013
438516-AW-6	HONEYWELL INTERNATIONAL		03/01/2013	MATURED		1,500,000	1,500,000	1,492,050	1,499,709		291		291		1,500,000				31,875	03/01/2013
44107T-AH-9	HOST HOTELS & RESORTS LP		05/15/2013	CALLED @ 104.50		1,500,000	1,500,000	1,623,750	1,571,380		(8,770)		(8,770)		1,562,610		(62,610)	(62,610)	180,000	05/15/2017
44108E-BA-5	HOST MARRIOTT LP		09/30/2013	CALLED @ 101.12500000		749,000	749,000	760,235	755,009		(2,420)		(2,420)		752,590		(3,590)	(3,590)	51,652	06/01/2016
441812-KD-5	HOUSEHOLD FINANCE CORP	R	07/15/2013	MATURED		2,750,000	2,750,000	2,668,133	2,741,910		8,090		8,090		2,750,000				130,625	07/15/2013
44266R-AA-5	HOWARD HUGHES MEDICAL IN		08/16/2013	CALLED @ 103.30570740		8,840,000	8,840,000	9,093,232	8,931,454		(33,786)		(33,786)		8,897,668		(57,668)	(57,668)	584,497	09/01/2014
44344H-AB-1	HUBBARD RADIO LLC 1ST LIEN TL B		03/04/2013	Various		507,826	504,046	501,915	501,869		76		76		501,945		5,882	5,882	4,101	04/29/2017
44416*-AA-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		6,564,539	6,564,539	6,564,539	6,564,539						6,564,539				292,639	05/31/2033
44416*-9A-6	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		1,983,530	1,983,530	1,983,530	1,983,530						1,983,530				72,219	05/31/2033
44416*-9B-4	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		08/31/2013	SCHEDULED REDEMPTION		3,337,367	3,337,367	3,337,367	3,337,367						3,337,367				116,296	05/31/2033
44416*-9C-2	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,511,261	1,511,261	1,511,261	1,511,261						1,511,261				51,374	05/31/2033
44416*-9D-0	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,353,838	1,353,838	1,353,838	1,353,838						1,353,838				44,099	05/31/2033
44416*-9E-8	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		1,479,919	1,479,919	1,479,919	1,479,919						1,479,919				47,365	05/31/2033
44416*-9F-5	HUDSON TRANSMISSION PARTNERS, LLC SEN. S		08/31/2013	SCHEDULED REDEMPTION		5,525,547	5,525,547	5,525,547	5,525,547						5,525,547				175,275	05/31/2033
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.01% SR NTS	F	05/28/2013	MATURED		14,000,000	14,000,000	14,000,000	14,034,655		(34,655)		(34,655)		14,000,000				350,700	05/28/2013
44841R-AA-9	HUTCHISON WHAMP INTL LTD	F	02/13/2013	MATURED		23,500,000	23,500,000	23,602,470	23,501,594		(1,594)		(1,594)		23,500,000				763,750	02/13/2013
41161P-CX-9	HVMLT 2004-1 1A RMBS		12/19/2013	SCHEDULED REDEMPTION		114,766	114,766	114,805	114,798		(32)		(32)		114,766				172	09/19/2034
41161P-HD-8	HVMLT 2004-8 2A4B RMBS		11/19/2013	SCHEDULED REDEMPTION		176,241	176,241	97,532	77,652		98,589		98,589		176,241				529	11/19/2034
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL) ABS		12/05/2013	SCHEDULED REDEMPTION		607,048	607,048	607,048	607,048						607,048				21,334	10/05/2021
44919P-AA-0	IAC/INTERACTIVECORP		01/28/2013	BANK OF AMERICA		705,250	700,000	700,000	700,000						700,000		5,250	5,250	3,694	12/15/2022
459200-GN-5	IBM CORP		10/15/2013	MATURED		4,000,000	4,000,000	4,577,240	4,119,451		(119,451)		(119,451)		4,000,000				260,000	10/15/2013
459200-HG-9	IBM CORP		04/09/2013	J. P. MORGAN SECURITIES, INC.		24,153,900	25,000,000	24,599,500	24,614,714		10,210		10,210		24,624,924		(471,024)	(471,024)	327,604	08/01/2022
459200-HK-0	IBM CORP		10/30/2013	Various		14,704,900	15,000,000	14,931,300			8,181		8,181		14,939,481		(234,581)	(234,581)	114,931	02/08/2018
Q4877#-AB-6	ILUKA RESOURCES 5.25% SER B SR NTS	F	06/12/2013	MATURED		8,900,000	8,900,000	8,752,190	8,890,663		9,337		9,337		8,900,000				233,625	06/12/2013
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		12/27/2013	SCHEDULED REDEMPTION		19,851	19,851	19,729	19,725		126		126		19,851				2,772	09/01/2017
455665-AK-5	INDIANTOWN COGENERATION FUNDING CORP		12/15/2013	SCHEDULED REDEMPTION		2,066,395	2,066,395	2,066,395	2,073,399		(7,004)		(7,004)		2,066,395				102,493	12/15/2020
45671X-AA-8	INERGY MID LP / FIN CORP		12/10/2013	EXCHANGE		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				69,188	12/15/2020
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		09/30/2013	SCHEDULED REDEMPTION		283,324	283,324	280,376	280,149		3,176		3,176		283,324				84,835	04/05/2018
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		12/31/2013	SCHEDULED REDEMPTION		7,350	7,350	7,370			(19)		(19)		7,350					09/30/2020
87156D-AD-2	Information Resources-Symphony TL 2013		09/30/2013	Various		2,962,795	2,955,000	2,963,077	2,964,086		(1,287)		(1,287)		2,962,800		(5)	(5)	111,607	12/01/2017
45687A-AB-8	INGERSOLL-RAND FIN I	E	07/17/2013	CALLED @ 100.429		1,500,000	1,500,000	1,499,355	1,499,909		79		79		1,499,989		11	11	89,435	08/15/2013
457659-AM-2	INSILCO CORP		02/21/2013	Various		5,764											5,764	5,764		08/15/2007
458140-AH-3	INTEL CORP		08/21/2013	HSBC SECURITIES, INC.		15,376,500	15,000,000	14,977,050	14,982,689		2,922		2,922		14,985,611		390,889	390,889	264,063	10/01/2016
458140-AM-2	INTEL CORP		08/05/2013	BANK OF AMERICA		9,358,700	10,000,000	9,957,300	9,957,507		2,259		2,259		9,959,766		(601,066)	(601,066)	177,750	12/15/2022
45824T-AK-1	INTELSAT JACKSON HLDG	E	02/13/2013	EXCHANGE		3,047,196	3,000,000	3,052,500	3,047,988		(792)		(792)		3,047,196				71,292	10/15/2020
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	11/27/2013	Various		5,946,133	5,947,387	5,946,029	5,945,787		344		344		5,946,132		1	1	294,255	04/02/2018
46186G-AE-3	INWOOD PRK 061AA2 CDO - CF - LOANS	E	10/21/2013	SCHEDULED REDEMPTION		9,849,409	9,849,409	9,425,884	9,517,566		331,843		331,843		9,849,409				26,154	01/20/2021
G4939@-AA-7	IRISH FOOD PROCESSORS SER A SR UNSEC NTS	F	12/22/2013	SCHEDULED REDEMPTION		3,428,571	3,428,571	3,428,571	3,572,939		(144,368)		(144,368)		3,428,571				102,686	12/22/2015
46284P-AP-9	IRON MOUNTAIN INC		04/11/2013	BARCLAYS BANK		1,218,000	1,200,000	1,219,500	1,219,398		(605)		(605)		1,218,793		(793)	(793)	47,150	08/15/2024
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/30/2013	Various		(7,325)	(60)	40,316							(7,083)		(241)	(241)	(38)	01/01/9999
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		04/19/2013	Various		982,500	982,500	982,500	982,500						982,500				22,033	11/01/2013
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		302,522	302,522	302,522	302,522						302,522				9,393	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		300,619	300,619	300,619	300,619						300,619				18,668	01/02/2020
466313-AF-0	JABIL CIRCUIT INC		05/06/2013	CITIBANK		300,094	275,000	275,000	275,000						275,000		25,094	25,094	6,188	12/15/2020
46849L-SB-8	JACKSON NATL LIFE GLOBAL	R	05/08/2013	MATURED		10,000,000	10,000,000	9,955,600	10,025,790		(25,790)		(25,790)		10,000,000				268,800	05/08/2013
471109-AC-2	JARDEN CORP		03/28/2013	TENDER OFFER		2,033,500	2,000,000	2,050,000	2,026,011		(2,490)		(2,490)		2,023,521		9,979	9,979	125,333	05/01/2016
708130-AC-3	JC PENNEY CORPORATION IN		08/21/2013	GOLDMAN, SACHS & CO.		703,313	1,023,000	1,009,650	1,010,701		147		147		1,010,848		(307,536)	(307,536)	56,340	10/15/2036
476759-AA-3	JERSEY STREET A CDO - CF - LOANS	E	10/21/2013	SCHEDULED REDEMPTION		17,478,135	17,478,135	14,375,766	16,358,556		1,119,579		1,119,579		17,478,135				80,040	10/20/2018
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		10/15/2013	SCHEDULED REDEMPTION		2,649,726	2,649,726	2,649,726	2,649,726						2,649,726				89,826	01/15/2018
244217-BK-0	JOHN DEERE CAPITAL CORP		01/15/2013	MATURED		6,000,000	6,000,000	5,884,800	5,999,094		906		906		6,000,000				153,000	01/15/2013
24422E-QU-6	JOHN DEERE CAPITAL CORP		09/09/2013	MATURED		7,000,000	7,000,000	6,984,950	6,997,715		2,285		2,285		7,000,000				343,953	09/09/2013
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2013	SCHEDULED REDEMPTION		129,554	129,554	129,554	129,554						129,554				5,993	01/15/2042
478160-AU-8	JOHNSON & JOHNSON		06/25/2013	Various		11,749,360	10,000,000	11,953,200	11,584,595		(120,241)		(120,241)		11,464,354		285,006	285,006	465,789	07/15/2018
479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	F	12/13/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				832,500	12/13/2013
46628G-AF-6	JPALT RMBS		12/01/2013	SCHEDULED REDEMPTION		1,481,961	2,278,566	1,737,412	1,741,638		(259,677)		(259,677)		1,481,961				727,722	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
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		12/01/2013	Various		1,578,809	202,122	29,139		(23,261)	5,878	(29,139)							66,708	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		04/25/2013	Various		335,542	39,183												24,895	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2013	Various		284,317	284,317	211,210	195,342	89,719	743	88,976			284,317				128,796	12/25/2050
46630L-AM-6	JPMAC 2007-CH1 MF5 RMBS		12/01/2013	Various		1,988,558	163,580	64,188		(45,359)	18,828	(64,188)							126,270	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		12/01/2013	Various		791,514	791,514	653,615	638,381	161,798	8,665	153,133			791,514				268,841	06/25/2042
46630M-AH-5	JPMAC 2007-CH2 MF1 RMBS		12/01/2013	Various		5,128,315	782,119	104,542		(61,689)	42,853	(104,542)							198,715	01/25/2037
46630M-AJ-1	JPMAC 2007-CH2 MF2 RMBS		03/25/2013	Various		1,512,244	193,233												111,950	01/25/2037
46625M-WX-3	JPMCC 2003-CIB6, A2 CMBS		09/01/2013	SCHEDULED REDEMPTION		9,348,708	9,348,708	9,679,565	9,383,380		(34,672)		(34,672)		9,348,708				169,700	07/12/2037
46625M-VS-5	JPMCC 2003-ML1, B CMBS		03/01/2013	SCHEDULED REDEMPTION		9,000,000	9,000,000	9,044,460	9,000,938		(938)		(938)		9,000,000				110,160	03/12/2039
46625M-VT-3	JPMCC 2003-ML1, C CMBS		03/01/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,019,912	4,000,421		(421)		(421)		4,000,000				49,360	03/12/2039
46625Y-DD-2	JPMCC 2004-CBX, A5 CMBS		12/01/2013	SCHEDULED REDEMPTION		2,203,790	2,203,790	2,105,954	2,193,676		10,114		10,114		2,203,790				35,317	01/12/2037
46629G-AL-2	JPMCC 2006-CB16, X2 CMBS		09/01/2013	SCHEDULED REDEMPTION			11,380,989	1,510,725	(1,510,725)				(1,510,725)						1,725,585	05/12/2045
466247-EN-9	JPMMT 2004-S1 1A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,512,705	2,512,705	2,419,853	2,487,939		24,767		24,767		2,512,705				334,106	09/25/2034
466247-JB-0	JPMMT 2004-S2 2A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		846,626	846,626	844,130	843,290		3,337		3,337		846,626				140,028	12/25/2042
466247-J4-6	JPMMT 2006-A2 2A1 RMBS		12/01/2013	Various		1,071,224	1,195,926	949,163	839,644		229,436	(2,143)	231,579		1,071,224				143,236	04/25/2036
48122C-AB-1	JRMT 2004-A, A2 ABS		12/15/2013	SCHEDULED REDEMPTION		592,968	592,968	519,223	399,282		193,686		193,686		592,968				14,741	04/15/2022
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		12/31/2013	SCHEDULED REDEMPTION		1,111,660	1,111,660	1,111,660	1,117,760		(6,100)		(6,100)		1,111,660				73,643	12/31/2014
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		12/31/2013	Various		808,167	808,167	794,898	802,709		3,891		3,891		806,600		1,566	1,566	63,605	12/31/2014
485134-BN-9	KANSAS CITY POWER & LT		03/14/2013	WELLS FARGO BROKERAGE SERVICES		5,018,450	5,000,000	4,995,300			6		6		4,995,306		23,144	23,144	2,188	03/15/2023
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2013	SCHEDULED REDEMPTION		1,050,563	1,050,563	1,114,673	1,101,234		(50,671)		(50,671)		1,050,563				50,059	03/29/2021
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		12/19/2013	SCHEDULED REDEMPTION		28,445	28,445	28,343	28,336		109		109		28,445				21,250	05/19/2017
487836-BA-5	KELLOGG CO		03/06/2013	MATURED		1,500,000	1,500,000	1,497,195	1,499,889		111		111		1,500,000				31,875	03/06/2013
487836-BL-1	KELLOGG CO		08/20/2013	Various		2,994,240	3,000,000	2,981,700			207		207		2,981,907		12,333	12,333	10,771	03/01/2023
48853U-AQ-3	KENAN ADVANTAGE GROUP TERM LOAN B		12/18/2013	SCHEDULED REDEMPTION		289,847	289,847	288,398	287,650		2,196		2,196		289,847				14,630	06/11/2016
49130N-AN-9	KENTUCKY HIGHER ED STUD LN CORP SR - TRU		02/13/2013	CALLED @ 97.00000000		4,316,500	4,450,000	4,450,000	4,450,000						4,450,000		(133,500)	(133,500)	12,958	05/01/2032
49327M-2A-1	KEY BANK NA		08/19/2013	Various		10,109,800	10,000,000	9,990,400			539		539		9,990,939		118,861	118,861	48,125	02/01/2018
492914-AS-5	KEY ENERGY SERVICES INC		09/18/2013	Various		8,479,375	8,650,000	8,800,625	8,777,760		(11,054)		(11,054)		8,766,706		(287,331)	(287,331)	577,809	03/01/2021
49307R-AC-1	KEYC 2007-SL1, A2 CMBS		12/01/2013	SCHEDULED REDEMPTION		1,813,894	1,813,894	1,823,761	1,817,830		(3,936)		(3,936)		1,813,894				43,500	12/15/2040
494368-BE-2	KIMBERLY-CLARK		06/25/2013	JEFFERIES & COMPANY, INC.		5,215,750	5,000,000	5,292,150	5,251,741		(14,721)		(14,721)		5,237,020		(21,270)	(21,270)	164,635	08/01/2020
494368-AX-1	KIMBERLY-CLARK CORP		08/15/2013	MATURED		13,232,000	13,232,000	13,212,267	13,230,449		1,551		1,551		13,232,000				661,600	08/15/2013
494368-AY-9	KIMBERLY-CLARK CORP		06/11/2013	WELLS FARGO BROKERAGE SERVICES		8,836,695	8,100,000	9,300,177	8,745,474		(109,393)		(109,393)		8,636,080		200,615	200,615	327,966	08/15/2015
496902-AH-0	KINROSS GOLD CORP	A	12/19/2013	JEFFERIES & COMPANY, INC.		5,067,500	5,000,000	4,979,750	4,984,863		3,851		3,851		4,988,715		78,785	78,785	238,142	09/01/2016
49725V-AA-0	KIOWA POWER		12/30/2013	Various		2,430,195	2,430,195	2,430,195	2,430,195						2,430,195				73,073	12/30/2013
497266-A@-5	KIRBY CORP FLOAT RATE NTS		02/28/2013	MATURED		29,000,000	29,000,000	28,672,300	28,987,820		12,180		12,180		29,000,000				60,141	02/28/2013
500255-AR-5	KOHL'S CORPORATION		12/05/2013	DEUTSCHE BANK AG		4,957,100	5,000,000	4,972,550	4,975,293		2,235		2,235		4,977,528		(20,428)	(20,428)	221,667	11/01/2021
50065A-AA-2	KOREA SOUTHERN POWER CO	F	04/18/2013	MATURED		10,000,000	10,000,000	9,904,500	10,005,650		(5,650)		(5,650)		10,000,000				268,750	04/18/2013
50075N-AQ-7	KRAFT FOODS INC		02/11/2013	MATURED		1,500,000	1,500,000	1,546,260	1,501,193		(1,193)		(1,193)		1,500,000				45,000	02/11/2013
50075N-AS-3	KRAFT FOODS INC		12/11/2013	TENDER OFFER		3,464,370	3,000,000	2,982,420	2,990,479		1,727		1,727		2,992,206		472,164	472,164	350,000	08/11/2017
50075N-AU-8	KRAFT FOODS INC		12/11/2013	TENDER OFFER		4,597,240	4,000,000	4,013,800	4,008,871		(1,452)		(1,452)		4,007,419		589,821	589,821	453,472	02/01/2018
50075N-AV-6	KRAFT FOODS INC		12/11/2013	TENDER OFFER		2,325,800	2,000,000	2,155,780	2,105,423		(15,650)		(15,650)		2,089,773		236,027	236,027	219,250	08/23/2018
50075N-BA-1	KRAFT FOODS INC		12/11/2013	TENDER OFFER		11,175,600	10,000,000	10,680,200	10,557,667		(64,464)		(64,464)		10,493,202		682,398	682,398	1,018,160	02/10/2020
50076Q-AF-3	KRAFT FOODS INC		01/29/2013	EXCHANGE		17,846,906	18,000,000	17,838,000	17,845,830		1,076		1,076		17,846,907				92,750	06/06/2022
501044-CE-9	KROGER CO		02/01/2013	MATURED		4,250,000	4,250,000	4,294,433	4,250,542		(542)		(542)		4,250,000				116,875	02/01/2013
50540R-AD-4	LABORATORY CORP OF AMER		02/01/2013	MATURED		27,023,000	27,023,000	27,615,225	27,049,260		(26,260)		(26,260)		27,023,000				743,133	02/01/2013
505862-AE-2	LAFARGE CORP	R	07/15/2013	MATURED		6,000,000	6,000,000	6,247,380	6,014,123		(14,123)		(14,123)		6,000,000				240,625	07/15/2013
513075-AV-3	LAMAR MEDIA CORP		12/04/2013	CALLED @ 102.96640000		900,000	900,000	1,005,750	938,566		(28,296)		(28,296)		910,270		(10,270)	(10,270)	129,804	04/01/2014
513075-BE-0	LAMAR MEDIA CORP		04/18/2013	BANK OF AMERICA		501,250	500,000	500,625			(6)		(6)		500,619		631	631	12,014	05/01/2023
52108H-PP-3	LBUBS 2003-C1, B CMBS		01/11/2013	SCHEDULED REDEMPTION		12,500,000	12,500,000	12,415,168	12,498,797		1,203		1,203		12,500,000				46,656	12/15/2036
52108H-PS-7	LBUBS 2003-C1, E CMBS		02/11/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,019,870	4,000,276		(276)		(276)		4,000,000				30,453	12/15/2036
52108H-PT-5	LBUBS 2003-C1, F CMBS		02/11/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,019,960	4,000,277		(277)		(277)		4,000,000				30,587	12/15/2036
52108H-RC-0	LBUBS 2003-C3, A4 CMBS		03/11/2013	SCHEDULED REDEMPTION		5,252,051	5,252,051	5,165,885	5,250,368		1,683		1,683		5,252,051				32,068	05/15/2032
52108H-RD-8	LBUBS 2003-C3, B CMBS		03/11/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,725,809	4,988,336		11,664		11,664		5,000,000				52,813	02/15/2037
52108H-RE-6	LBUBS 2003-C3, C CMBS		03/11/2013	SCHEDULED REDEMPTION		3,044,000	3,044,000	2,878,944	3,036,976		7,024		7,024		3,044,000				32,297	02/15/2037
52108H-RF-3	LBUBS 2003-C3, D CMBS		03/11/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,783,511	3,990,777		9,223		9,223		4,000,000				42,740	02/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52108H-TC-8	LBUBS 2003-C5, B CMBS		06/11/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,880,946	4,991,937		8,063		8,063		5,000,000				112,435	04/15/2037
52108H-TD-6	LBUBS 2003-C5, C CMBS		07/11/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,907,525	3,993,729		6,271		6,271		4,000,000				98,931	04/15/2037
52108H-TE-4	LBUBS 2003-C5, D CMBS		07/11/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,907,797	3,993,739		6,261		6,261		4,000,000				111,813	04/15/2037
52108H-TF-1	LBUBS 2003-C5, E CMBS		07/11/2013	SCHEDULED REDEMPTION		9,807,000	9,807,000	9,567,983	9,789,349		17,651		17,651		9,807,000				275,225	04/15/2037
52108H-TG-9	LBUBS 2003-C5, F CMBS		07/11/2013	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,009,861	2,000,649		(649)		(649)		2,000,000				56,502	04/15/2037
52108H-XM-1	LBUBS 2003-C8, A4 CMBS		08/11/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,121,875	5,031,431		(31,431)		(31,431)		5,000,000				119,167	11/15/2032
52108H-XN-9	LBUBS 2003-C8, B CMBS		08/11/2013	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,024,825	5,002,440		(2,440)		(2,440)		5,000,000				172,600	09/15/2037
52108H-XP-4	LBUBS 2003-C8, C CMBS		08/11/2013	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,009,852	2,000,969		(969)		(969)		2,000,000				69,427	09/15/2037
52108H-XQ-2	LBUBS 2003-C8, D CMBS		09/11/2013	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,014,893	3,001,467		(1,467)		(1,467)		3,000,000				105,933	09/15/2037
52108H-YK-4	LBUBS 2004-C1, A4 CMBS		12/11/2013	SCHEDULED REDEMPTION		19,105,608	19,105,608	18,156,632	19,393,338		(287,730)		(287,730)		19,105,608				298,848	01/15/2031
52108H-ZY-3	LBUBS 2004-C2, A4 CMBS		12/11/2013	SCHEDULED REDEMPTION		2,713,994	2,713,994	2,509,279	2,785,873		(71,879)		(71,879)		2,713,994				34,477	03/15/2036
52108H-E4-2	LBUBS 2004-C4, A4 CMBS		12/11/2013	SCHEDULED REDEMPTION		10,335,730	10,335,730	10,642,661	10,385,218		(49,489)		(49,489)		10,335,730				290,020	06/15/2029
52108H-K6-0	LBUBS 2004-C6, A5 CMBS		09/11/2013	SCHEDULED REDEMPTION		2,007,000	2,007,000	2,016,978	2,008,014		(1,014)		(1,014)		2,007,000				57,310	08/15/2029
52108H-S3-9	LBUBS 2004-C7, X-OL CMBS		12/11/2013	SCHEDULED REDEMPTION				598,213	237,673		(237,673)		(237,673)						61,997	10/15/2036
52108H-2S-2	LBUBS 2005-C1, A3 CMBS		03/11/2013	SCHEDULED REDEMPTION		123,720	123,720	122,663	123,720						123,720				1,222	02/15/2030
50180J-AD-7	LBUBS 2007-C2, A3 CMBS		12/11/2013	SCHEDULED REDEMPTION		3,421,372	3,421,372	3,297,348	3,536,420		(115,048)		(115,048)		3,421,372				124,260	02/15/2040
521615-AA-2	LEA POWER PARTNERS 2033		12/15/2013	SCHEDULED REDEMPTION		373,248	373,248	360,047	361,355		11,893		11,893		373,248				12,879	06/15/2033
521865-AR-6	LEAR CORP		03/26/2013	Various		642,000	642,000	632,520	634,791		234		234		635,025		6,975	6,975	46,084	03/15/2018
521865-AS-4	LEAR CORP		03/26/2013	Various		850,000	850,000	950,290	922,482		(3,823)		(3,823)		918,658		(68,658)	(68,658)	62,142	03/15/2020
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		12/10/2013	SCHEDULED REDEMPTION		79,390	79,390	97,047	94,450		(15,060)		(15,060)		79,390				3,260	01/10/2034
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION) ABS		12/15/2013	SCHEDULED REDEMPTION		237,196	237,196	237,196	237,196						237,196				6,852	08/15/2033
524660-AS-6	LEGGETT & PLATT INC		04/01/2013	MATURED		12,650,000	12,650,000	12,318,185	12,649,346		654		654		12,650,000				297,275	04/01/2013
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		12/05/2013	SCHEDULED REDEMPTION		157,365	157,365	157,365	157,365						157,365				5,606	02/05/2027
526057-BH-6	LENNAR CORP		01/24/2013	EXCHANGE		525,000	525,000	525,000	525,000						525,000				6,858	12/15/2017
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		12/06/2013	SCHEDULED REDEMPTION		524,795	524,795	527,029			(2,234)		(2,234)		524,795				12,997	07/24/2017
52520M-FB-4	LMT 2006-1 1A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,620,524	3,501,050	2,879,466	2,801,190		(180,667)		(180,667)		2,620,524				124,005	02/25/2036
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B		04/19/2013	SCHEDULED REDEMPTION		1,275,000	1,275,000	1,269,235	1,268,665		6,335		6,335		1,275,000				18,228	04/29/2016
539830-AY-5	LOCKHEED MARTIN CORP		11/21/2013	Various		30,403,400	30,000,000	29,919,000	29,928,126		5,059		5,059		29,933,185		470,215	470,215	1,001,278	09/15/2021
54323M-AK-4	LONGVIEW POWER, LLC - 2017 TERM LOAN		05/01/2013	SCHEDULED REDEMPTION		181,123	181,123	171,619	171,032		10,091		10,091		181,123				58,435	10/31/2017
52523K-AL-8	LXS 2006-17, WF62 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,272,397	2,029,836	1,623,201	1,678,654		(406,257)		(406,257)		1,272,397				75,527	11/25/2036
52524M-AX-7	LXS 2007-9 WF5 RMBS		12/01/2013	Various		221,670	505,887	412,947	396,967		(173,330)	1,967	(175,297)		221,670				22,316	04/25/2037
552081-AK-7	LYONDELLBASELL IND NV	E	09/09/2013	CREDIT SUISSE		1,094,060	1,000,000	992,500	992,818		321		321		993,139		100,921	100,921	52,229	04/15/2024
55288*-AA-5	MADISON GAS & ELECTRIC / MGE POWER WEST		12/25/2013	SCHEDULED REDEMPTION		169,369	169,369	169,934	169,767		(397)		(397)		169,369				2,139	09/25/2033
55288*-AB-3	MADISON GAS & ELECTRIC / MGE POWER WEST		12/25/2013	SCHEDULED REDEMPTION		143,417	143,417	143,417	143,417						143,417				1,655	10/25/2033
56081#-AC-4	MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D		12/10/2013	Various		11,300,000	11,300,000	11,258,090	11,487,016		(120,837)		(120,837)		11,366,179		(66,179)	(66,179)	529,367	12/10/2013
576434-0D-9	MALT 2004-4 7A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,124,041	1,124,041	1,167,773	1,180,765		(56,724)		(56,724)		1,124,041				22,187	08/25/2035
563553-AS-5	MANITOWOC COMPANY, INC. TERM B LOAN		12/30/2013	Various		253,125	253,125	254,643	254,110		(985)		(985)		253,125				11,329	11/13/2017
570506-AP-0	MARKWEST ENERGY PART/FIN		02/11/2013	CALLED @ 106.25000000		1,666,000	1,666,000	1,666,000	1,666,000						1,666,000				120,322	06/15/2022
576433-UF-1	MARM 2004-13 3A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,021,151	2,021,151	1,954,516	1,958,395		62,756		62,756		2,021,151				32,143	05/21/2053
576436-AS-8	MARP 2005-1 1A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,023,829	1,023,829	1,062,423	1,061,948		(38,119)		(38,119)		1,023,829				39,567	09/25/2043
57643Q-BM-6	MARP 2006-1 1A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,434,626	1,434,626	1,491,899	1,483,234		(48,608)		(48,608)		1,434,626				33,492	09/25/2051
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		12/20/2013	SCHEDULED REDEMPTION		702,012	702,012	701,936	701,948		64		64		702,012				8,882	10/20/2032
573275-AN-4	MARTIN MARIETTA		04/15/2013	MATURED		5,000,000	5,000,000	5,463,300	5,022,910		(22,910)		(22,910)		5,000,000				184,375	04/15/2013
574754-AL-1	MASHANTUCKET (WESTERN) PEQUOT TRCOIBE		10/04/2013	DISTRIBUTION		139,507		139,507							139,507					07/01/2026
574754-AC-1	MASHANTUCKET (WESTERN) PEQUOT TRIBE SER		07/01/2013	EXCHANGE		4,857,354	7,000,000	2,857,358	3,545,246		155,466		155,466		3,700,712		1,156,641	1,156,641		09/01/2021
55265K-TK-5	MASTR 2003-3 2A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,995,936	2,995,936	2,939,642	2,976,440		19,496		19,496		2,995,936				76,193	04/25/2018
55265K-YV-5	MASTR 2003-6 6A7 RMBS		12/01/2013	SCHEDULED REDEMPTION		3,355,668	3,355,668	3,206,600	3,288,520		67,148		67,148		3,355,668				94,204	07/25/2033
57643M-EE-0	MASTR 2004-8 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,190,533	2,190,533	2,164,007	2,176,710		13,823		13,823		2,190,533				33,997	08/25/2019
577081-AS-1	MATTEL INC		03/15/2013	MATURED		11,205,000	11,205,000	11,501,706	11,236,107		(31,107)		(31,107)		11,205,000				315,141	03/15/2013
579780-AG-2	MCCORMICK & CO		09/01/2013	MATURED		2,000,000	2,000,000	1,996,280	1,999,447		553		553		2,000,000				105,000	09/01/2013
58013M-DU-5	MCDONALD'S CORP		06/01/2013	MATURED		3,775,000	3,775,000	3,986,211	3,800,823		(25,823)		(25,823)		3,775,000				77,859	06/01/2013
58013M-EJ-9	MCDONALD'S CORP		11/12/2013	Various		15,766,500	15,000,000	14,940,300	14,952,921		4,068		4,068		14,956,990		809,510	809,510	626,597	07/15/2020
58013M-EL-4	MCDONALD'S CORP		11/25/2013	JPMORGAN CHASE & CO.		15,606,150	15,000,000	14,911,650	14,923,819		7,186		7,186		14,931,005		675,145	675,145	557,344	05/20/2021
58013M-EQ-3	MCDONALD'S CORP		04/11/2013	J. P. MORGAN SECURITIES, INC.		10,219,000	10,000,000	9,904,500	9,912,031		3,762		3,762		9,915,793		303,207	303,207	71,354	05/29/2019
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS		01/03/2013	LAZARD FRERES & COMPANY		583,688	550,000	550,000	550,000						550,000		33,688	33,688	7,013	04/30/2020
58404J-AK-4	MEDASSETS INC TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		180,000	180,000	179,100			900		900		180,000				10,354	12/13/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
585055-D#-0	MEDTRONIC, INC. (UNITED STATES) 2012 ABS		02/15/2013	Various															91,411	02/15/2013
585055-D8-2	MEDTRONIC, INC. (UNITED STATES) 2013 ABS		12/30/2012	MATURED		2,062,365	2,062,365	2,068,302	2,062,790		(426)		(426)		2,062,365				57,746	12/30/2012
58528#-BB-2	MEIJER INC SR SECURED NOTES ABS		07/01/2013	Various		830,840	830,840	861,423	831,121		(281)		(281)		830,840				49,797	07/01/2013
587405-AB-7	MERCANTILE BANKSHARES		04/15/2013	MATURED		16,700,000	16,700,000	16,911,146	16,744,398		(44,398)		(44,398)		16,700,000				386,188	04/15/2013
589331-AT-4	MERCK & CO INC		06/11/2013	GOLDMAN, SACHS & CO.		4,764,900	5,000,000	4,998,250	4,998,297		71		71		4,998,368		(233,468)	(233,468)	90,333	09/15/2022
59018Y-M4-0	MERRILL LYNCH & CO		02/05/2013	MATURED		5,000,000	5,000,000	5,219,650	5,006,654		(6,654)		(6,654)		5,000,000				136,250	02/05/2013
59018Y-SU-6	MERRILL LYNCH & CO		11/04/2013	TENDER OFFER		3,437,210	3,500,000	3,309,915	3,461,220		29,812		29,812		3,491,032		(53,822)	(53,822)	324,236	02/03/2014
592179-JG-1	MET LIFE GLOB FUNDING I		04/10/2013	MATURED		13,000,000	13,000,000	12,990,380	13,022,605		(22,605)		(22,605)		13,000,000				333,125	04/10/2013
59317A-AA-9	MEZZ 2006-C4 A CMBS		12/01/2013	SCHEDULED REDEMPTION			941,441	183,225	84,730	22,015	(106,745)		(84,730)						14,535	07/15/2045
593171-BK-6	MEZZCAP 2005-C3, X CMBS		12/01/2013	Various				158,860	57,550		(48,476)	9,074	(57,550)						16,894	05/15/2044
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		12/31/2013	SCHEDULED REDEMPTION		20,000	20,000	19,775			225		225		20,000				28,058	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	24,875			125		125		25,000				28,043	12/20/2019
61913P-AG-7	MHL 2004-2 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		849,988	849,988	851,847	850,380		(392)		(392)		849,988				2,198	12/25/2034
61913P-AQ-5	MHL 2005-1 1A2 RMBS		12/25/2013	SCHEDULED REDEMPTION		193,834	193,834	193,834	193,834						193,834				688	02/25/2035
61913P-AS-1	MHL 2005-1 1M1 RMBS		12/25/2013	SCHEDULED REDEMPTION		484,586	484,586	484,586	484,586						484,586				1,984	02/25/2035
61915R-AK-2	MHL 2005-3 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		1,219,099	1,219,099	1,193,375	1,195,427		23,671		23,671		1,219,099				3,837	08/25/2035
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		10/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				193	01/28/2020
594918-AQ-7	MICROSOFT CORP		04/19/2013	Various		14,767,100	15,000,000	14,914,050	14,915,206		2,337		2,337		14,917,544		(150,444)	(150,444)	144,323	11/15/2022
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B		12/31/2013	SCHEDULED REDEMPTION		520,527	520,527	520,527	520,527						520,527				9,182	12/31/2016
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		09/15/2013	SCHEDULED REDEMPTION		1,651,800	1,651,800	1,651,800	1,651,800						1,651,800				99,108	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE, LLC (2010) 5.33% SE		12/30/2013	SCHEDULED REDEMPTION		371,850	371,850	371,850	371,850						371,850				12,387	06/30/2027
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO		12/20/2013	SCHEDULED REDEMPTION		1,888,889	1,888,889	1,888,889	2,060,739		(171,851)		(171,851)		1,888,889				51,095	12/20/2021
606935-AP-9	MLCFC 2006-1, E CMBS		05/13/2013	Various		1,215,360	5,064,000	420,314	269,727		(57,995)	111,667	(169,662)		100,065		1,115,295	1,115,295	130,336	02/12/2039
60687V-BB-0	MLCFC 2006-3, XP CMBS		09/01/2013	SCHEDULED REDEMPTION				1,401,148	395,439		(395,439)		(395,439)						136,532	07/12/2046
59020U-SJ-5	MLMI 2005-A2 A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,580,985	1,580,985	1,543,992	1,548,231		32,754		32,754		1,580,985				25,812	02/25/2035
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2013	Various		1,380,650	1,380,650	1,157,252	1,140,340		249,926	9,616	240,309		1,380,650				43,697	09/25/2035
59022H-BN-1	MLMT 2003-KEY1, B CMBS		11/01/2013	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,039,861	8,004,196		(4,196)		(4,196)		8,000,000				391,160	11/12/2035
59022H-HB-1	MLMT 2005-MKB2, XP CMBS		03/12/2013	DIRECT			114,871,000	1,880,186	47,407		(47,407)		(47,407)						71,489	09/12/2042
59023B-AC-8	MLMT 2006-C1 A3 CMBS		11/01/2013	SCHEDULED REDEMPTION		1,450,077	1,450,077	1,495,392	1,464,625		(14,548)		(14,548)		1,450,077				21,719	05/12/2039
55314A-AD-4	MMCA AUTOMOBILE TRUST ABS		06/15/2013	SCHEDULED REDEMPTION		1,424,005	1,424,005	1,564,625	1,434,966		(10,961)		(10,961)		1,424,005				24,536	11/16/2015
60686G-AA-7	MMCAPS FNDNG I, INC SR NTS, DUE 2031 QL	E	06/15/2013	Various		1,219,615	1,219,615	1,219,615	1,219,615						1,219,615				112,675	06/15/2031
428300-AJ-9	MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B		01/31/2013	SCHEDULED REDEMPTION		1,453,450	1,453,450	1,453,450	1,453,450						1,453,450				13,118	05/05/2015
428300-AK-6	MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B		01/31/2013	SCHEDULED REDEMPTION		658,530	658,530	658,530	658,530						658,530				3,950	05/05/2015
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		22,500	22,500	22,575			(75)		(75)		22,500				56,852	03/28/2020
61166W-AH-4	MONSANTO CO		04/23/2013	BANK OF AMERICA		4,985,000	5,000,000	4,994,200	4,994,445		168		168		4,994,613		(9,613)	(9,613)	86,778	07/15/2022
61532X-BS-4	MONUMENTAL GLOBAL FUNDNG	R	04/22/2013	MATURED		7,000,000	7,000,000	6,999,990	6,999,791		209		209		7,000,000				192,500	04/22/2013
61684#-AB-7	MORENO (DYNAMIC) GROUP LLC DELAYED DRAW		12/30/2013	SCHEDULED REDEMPTION		5,556	5,556	5,539	5,529		26		26		5,556				2,064	05/10/2014
61684#-AA-9	MORENO (DYNAMIC) GROUP LLC TERM LOAN B		12/30/2013	SCHEDULED REDEMPTION		44,444	44,444	44,307	44,226		218		218		44,444				26,832	05/10/2014
617446-AS-8	MORGAN ST DEAN WITTER		10/01/2013	MATURED		1,050,000	1,050,000	1,043,425	1,049,433		567		567		1,050,000				73,500	10/01/2013
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2013	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				37,950	03/01/2018
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		12/05/2013	SCHEDULED REDEMPTION		239,262	239,262	228,862	232,828		6,434		6,434		239,262				4,632	01/05/2025
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS ABS		12/01/2013	SCHEDULED REDEMPTION		98,949	98,949	100,103	99,281		(332)		(332)		98,949				2,745	02/01/2015
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS ABS		12/01/2013	SCHEDULED REDEMPTION		582,444	582,444	524,410	569,436		13,009		13,009		582,444				17,378	10/01/2014
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS ABS		12/01/2013	SCHEDULED REDEMPTION		1,818,810	1,818,810	1,818,810	1,824,422		(5,612)		(5,612)		1,818,810				72,742	02/01/2015
62425*-AA-5	MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC		12/15/2013	SCHEDULED REDEMPTION		194,014	194,014	194,014	194,014						194,014				6,364	03/25/2030
61745M-T4-5	MSC 2004-HQ4, A7 CMBS		12/01/2013	SCHEDULED REDEMPTION		1,698,363	1,698,363	1,680,249	1,695,138		3,224		3,224		1,698,363				57,735	04/14/2040
61745M-ZA-4	MSC 2004-IQ7, A4 CMBS		12/01/2013	SCHEDULED REDEMPTION		10,227,839	10,227,839	10,753,214	10,295,205		(67,366)		(67,366)		10,227,839				201,751	06/15/2038
61745M-L4-3	MSC 2004-T15, A4 CMBS		12/01/2013	SCHEDULED REDEMPTION		6,433,439	6,433,439	6,578,161	6,495,277		(61,838)		(61,838)		6,433,439				284,556	06/13/2041
61745M-3D-3	MSC 2005-HQ5, A3 CMBS		12/01/2013	SCHEDULED REDEMPTION		198,691	198,691	199,674	198,705		(15)		(15)		198,691				9,225	01/14/2042
61745M-3G-6	MSC 2005-HQ5, X2 CMBS		03/14/2013	DIRECT			129,407,091	2,290,117	46,965		(46,965)		(46,965)						70,845	01/14/2042
61745M-W4-1	MSC 2005-T17, A5 CMBS		12/01/2013	Various		485,446	485,446	475,160	483,291		2,156		2,156		485,446				13,760	12/13/2041
617451-FU-8	MSC 2006-HQ8, X CMBS		12/01/2013	Various				152,395	52,327		(50,743)	1,584	(52,327)						6,070	03/12/2044
61754J-AF-5	MSC 2007-T27, A4		04/08/2013	Various		1,938											1,938	1,938		06/11/2042
57060N-AA-4	MSCLO 2005-1A A LOANS CLO LOANS	E	04/22/2013	SCHEDULED REDEMPTION		2,480,978	2,480,978	1,935,163	2,251,627		229,351		229,351		2,480,978				5,341	04/20/2017
61746W-D5-6	MSDWC 2003-HQ2, B CMBS		01/01/2013	SCHEDULED REDEMPTION		6,435,520	6,435,520	6,469,120	6,436,056		(536)		(536)		6,435,520				27,029	03/12/2035
61746W-ZC-7	MSDWC 2003-TOP9, C CMBS		12/01/2013	SCHEDULED REDEMPTION		4,828,479	4,828,479	4,760,862	4,824,854		3,625		3,625		4,828,479				94,056	11/13/2036
61748H-AN-1	MSM 2004-5AR 1A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		261,798	261,798	260,931	261,129		668		668		261,798				1,353	07/25/2034
61748H-HC-8	MSMT 2004-11AR 1-A2B RMBS		12/25/2013	SCHEDULED REDEMPTION		359,177	359,177	359,177	359,268		(91)		(91)		359,177				1,140	07/25/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
61748H-VW-8	MSMT 2006-2 6PT RMBS		12/01/2013	Various		1,222,456	1,682,413	1,391,251	1,387,823		(160,310)	5,057	(165,367)		1,222,456				72,880	04/25/2058
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		12/31/2013	Various		1,213,724	1,206,243	1,209,567	1,209,685		(9,957)		(9,957)		1,199,728		13,996	13,996	38,994	06/29/2018
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		08/26/2013	PRINCIPAL PAYMENT		916,360	916,360	890,160	875,226		3,268		3,268		908,738		7,622	7,622	113,249	11/07/2014
57164U-AC-9	MVCOT 2006-2A C ABS		02/01/2013	SCHEDULED REDEMPTION		479,952	479,952	479,945	479,949		3		3		479,952				6,006	10/20/2028
571628-AC-0	MVCOT 2007-1A C ABS		12/01/2013	SCHEDULED REDEMPTION		149,071	149,071	149,069	149,069		1		1		149,071				3,150	05/20/2029
571628-AD-8	MVCOT 2007-1A D ABS		12/01/2013	SCHEDULED REDEMPTION		111,803	111,803	111,801	111,802		1		1		111,803				4,152	05/20/2029
628530-AK-3	MYLAN INC		07/18/2013	CALLED @ 110.6929449		4,190,000	4,190,000	4,318,379	4,278,476		(12,377)		(12,377)		4,266,099		(76,099)	(76,099)	770,184	07/15/2017
65538P-AG-3	NAA 2007-1 1A6 RMBS		12/01/2013	Various		3,223,360	3,223,360	3,208,352	3,223,320		40	14,945	(14,905)		3,223,360				67,939	03/25/2047
65536V-AD-9	NAAC 2006-AR2 1A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		632,941	632,941	397,544	350,470		282,471		282,471		632,941				21,797	10/25/2051
629568-AX-4	NABORS INDUSTRIES INC		12/05/2013	GOLDMAN, SACHS & CO.		5,018,150	5,000,000	4,982,700	4,984,591		1,384		1,384		4,985,976		32,174	32,174	54,601	09/15/2021
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	12/31/2013	SCHEDULED REDEMPTION		336,656	336,656	329,178	330,589		6,067		6,067		336,656				10,550	12/31/2033
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1 ABS		02/07/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		99,815	100,000	99,461	99,383		14		14		99,397		418	418	4,768	06/01/2021
63307E-AB-3	NATIONAL BANK OF CANADA	A	04/10/2013	J. P. MORGAN SECURITIES, INC.		15,740,550	15,000,000	15,009,200	15,007,078		(518)		(518)		15,006,560		733,990	733,990	161,333	10/19/2016
41242*-AE-2	NATIONAL BASKETBALL ASSOCIATION - 2007 I		06/07/2013	MATURED		10,000,000	10,000,000	9,686,104	10,005,555		(5,555)		(5,555)		10,000,000				274,500	06/07/2013
635405-AG-8	NATIONAL CITY BANK CLEVELAND		12/27/2013	Various		446,442											446,442	446,442		03/01/2004
63615#-AG-6	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2013	SCHEDULED REDEMPTION		528,539	528,539	528,539	528,539						528,539				14,799	03/31/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL		10/15/2013	SCHEDULED REDEMPTION		352,359	352,359	352,359	352,359						352,359				19,732	03/31/2024
754427-AA-0	NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS		07/15/2013	SCHEDULED REDEMPTION		1,238,308	1,238,308	1,236,946	1,237,605		703		703		1,238,308				49,499	01/15/2019
64408#-AC-4	NATIONAL GRID / NEW ENGLAND HYDRO FINANC		12/17/2013	SCHEDULED REDEMPTION		1,379,000	1,379,000	1,379,000	1,376,611		2,389		2,389		1,379,000				73,708	10/17/2015
637432-LM-5	NATIONAL RURAL UTIL COOP ABS		07/01/2013	Various		8,000,000	8,000,000	8,775,040	8,111,726		(86,904)		(86,904)		8,024,822		(24,822)	(24,822)	436,099	07/01/2013
63946B-AC-4	NBC UNIVERSAL		01/09/2013	Various		10,541,806	10,000,000	9,994,500	9,996,642		36		36		9,996,678		545,129	545,129	82,257	04/01/2016
63946B-AD-2	NBC UNIVERSAL		02/13/2013	DEUTSCHE BANK SECURITIES		11,697,900	10,000,000	11,619,200	11,525,130		(25,042)		(25,042)		11,500,088		197,812	197,812	155,931	04/30/2020
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		04/09/2013	CITIBANK		10,213,800	10,000,000	9,981,700	9,982,066		435		435		9,982,501		231,299	231,299	149,340	01/15/2023
64352V-MC-2	NCHET 2005-A M2 RMBS		01/03/2013	R. W. PRESSPRICH		612,780	10,213,000	1,417,085	612,780		637		637		613,417		(637)	(637)	55,040	08/25/2035
62886E-AE-8	NCR CORP		05/31/2013	EXCHANGE		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				68,792	07/15/2022
62886E-AG-3	NCR CORP		05/31/2013	EXCHANGE		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				25,129	02/15/2021
640217-AF-2	NEIMAN MARCUS GROUP INC TERM LOAN B		10/25/2013	Various		2,500,000	2,500,000	2,494,102	2,495,013		172,337		172,337		2,498,662		1,338	1,338	72,047	05/16/2018
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		12/31/2013	SCHEDULED REDEMPTION		2,132,378	2,132,378	2,118,968	2,121,405		10,974		10,974		2,132,378				70,799	06/30/2027
644535-AD-8	NEW GOLD INC	A	01/04/2013	OPPENHEIMER & CO. INC		1,683,640	1,568,000	1,597,653	1,595,022		(96)		(96)		1,594,925		88,715	88,715	25,611	04/15/2020
644535-AF-3	NEW GOLD INC	A	01/10/2013	OPPENHEIMER & CO. INC		1,152,250	1,100,000	1,116,000	1,115,814		(62)		(62)		1,115,752		36,498	36,498	11,649	11/15/2022
64952W-BK-8	NEW YORK LIFE GLOBAL FDG		04/16/2013	BANK OF AMERICA		5,023,100	5,000,000	4,990,850	4,991,156		532		532		4,991,688		31,412	31,412	30,694	10/30/2017
65120F-AC-8	NEWCREST FINANCE PTY LTD	F	07/12/2013	BARCLAYS BANK		6,803,200	8,000,000	7,953,520	7,954,464		2,071		2,071		7,956,534		(1,153,334)	(1,153,334)	266,233	10/01/2022
651587-AD-9	NEWMARKET CORP		04/30/2013	EXCHANGE		19,967,006	20,000,000	19,966,000	19,966,085		921		921		19,967,006				296,111	12/15/2022
651639-AL-0	NEWMONT MINING CORP		08/21/2013	Various		8,399,072	8,000,000	8,159,120	8,131,355		(10,412)		(10,412)		8,120,943		278,129	278,129	352,144	10/01/2019
651639-AN-6	NEWMONT MINING CORP		07/17/2013	Various		7,489,440	8,500,000	8,435,315	8,439,757		3,118		3,118		8,442,875		(953,435)	(953,435)	104,951	03/15/2022
652482-CF-5	NEWS AMERICA INC		01/18/2013	EXCHANGE		19,862,212	20,000,000	19,858,000	19,861,634		577		577		19,862,212				206,667	09/15/2022
63615#-AA-9	NFL 6.69% SR NTS ABS		10/15/2013	SCHEDULED REDEMPTION		2,583,298	2,583,298	2,734,256	2,636,296		(52,998)		(52,998)		2,583,298				172,823	10/15/2016
63615#-AB-7	NFL SER A 6.56% SR NTS ABS		10/15/2013	SCHEDULED REDEMPTION		1,530,390	1,530,390	1,530,390	1,530,390						1,530,390				86,450	10/15/2017
65409Q-AZ-5	NIELSEN FINANCE LLC/CO		08/29/2013	EXCHANGE		993,133	1,000,000	992,500	992,600		534		534		993,133				40,875	10/01/2020
65539B-AA-6	NMRR 2010-1R A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,281,416	2,281,416	2,291,397	2,288,270		(6,854)		(6,854)		2,281,416				84,963	07/26/2037
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		12/01/2013	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,297		703		703		300,000				10,725	06/01/2018
655664-AP-5	NORDSTROM INC		12/30/2013	GOLDMAN, SACHS & CO.		5,197,200	5,000,000	4,991,400	4,992,277		753		753		4,993,030		204,170	204,170	243,333	10/15/2021
66586G-CA-3	NORTHERN TRUST CO		02/01/2013	MATURED		10,000,000	10,000,000	9,970,600	10,006,832		(6,832)		(6,832)		10,000,000				230,000	02/01/2013
666807-BB-7	NORTHROP GRUMMAN CORP		06/27/2013	CALLED @ 103.605		14,240,000	14,240,000	14,479,784	14,323,893		(25,452)		(25,452)		14,298,441		(58,441)	(58,441)	990,471	08/01/2014
666807-BE-1	NORTHROP GRUMMAN CORP		11/21/2013	GOLDMAN, SACHS & CO.		19,954,600	20,000,000	19,351,771	19,450,067		50,661		50,661		19,500,729		453,871	453,871	544,931	03/15/2021
66859B-AC-2	NORTHWOODS 06-7A CDO - CF - LOANS	E	10/22/2013	SCHEDULED REDEMPTION		1,980,439	1,980,439	1,425,916	1,747,591		232,848		232,848		1,980,439				11,059	10/22/2021
66858N-AC-7	NORTHWOODS IV, CLASS A2 DUE 2018 CLO LOA	E	05/03/2013	CALLED @ 100		6,000,000	6,000,000	5,400,000	5,635,924		46,116		46,116		5,682,040		317,960	317,960	31,489	05/03/2018
66977W-AK-5	NOVA CHEMICALS CORP	A	07/30/2013	TENDER OFFER		3,094,800	3,000,000	3,225,000	3,159,190		(30,411)		(30,411)		3,128,778		(33,978)	(33,978)	277,740	11/01/2016
66977T-AC-0	NOVA CHEMICALS LTD	A	03/15/2013	CALLED @ 100.952		2,250,000	2,250,000	2,328,750	2,269,359		(1,407)		(1,407)		2,267,952		(17,952)	(17,952)	110,014	09/15/2025
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	12/31/2013	SCHEDULED REDEMPTION		13,477	13,477	13,385	13,381		95		95		13,477				38,145	03/10/2017
629377-BT-8	NRG ENERGY INC		07/31/2013	EXCHANGE		1,511,155	1,500,000	1,517,500	1,517,178		(1,019)		(1,019)		1,516,159		(5,004)	(5,004)	83,917	03/15/2023
670059-AJ-2	NUSIL TECHNOLOGY LLC TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		6,985	6,985	6,985	6,985						6,985				10,868	04/07/2017
484168-AC-3	NUSTAR PIPELINE OPER		06/01/2013	MATURED		3,000,000	3,000,000	3,093,300	3,011,365		(11,365)		(11,365)		3,000,000				88,125	06/01/2013
67085X-AD-6	OAK HILL APA I CDO - CF - LOANS	E	12/16/2013	SCHEDULED REDEMPTION		4,060,675	4,060,675	4,060,675	4,060,675						4,060,675				18,810	03/14/2022
67133X-AG-1	OAK HILL CREDIT OPPORTUNITIES FUND 2006,	E	09/13/2013	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				20,609	09/13/2013

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
67133X-AJ-5	OAK HILL CREDIT OPPORTUNITIES FUND 2006,	E	09/13/2013	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				111,033	09/13/2013
67085M-AG-3	OAK HILL SECURITIES FUND FINANCING 2006,	E	09/13/2013	MATURED		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				90,164	09/13/2013
67085M-AJ-7	OAK HILL SECURITIES FUND FINANCING 2006,	E	09/13/2013	MATURED		7,250,000	7,250,000	7,250,000	7,250,000						7,250,000				53,666	09/13/2013
67085M-AL-2	OAK HILL SECURITIES FUND FINANCING 2006,	E	09/13/2013	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				53,609	09/13/2013
67085P-AL-5	OAK HILL SECURITIES FUND FINANCING 2006-	E	09/13/2013	MATURED		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				214,435	09/13/2013
674599-CC-7	OCCIDENTAL PETROLEUM COR		04/25/2013	BARCLAYS BANK		5,307,450	5,000,000	4,904,650	4,915,302		2,645		2,645		4,917,948		389,502	389,502	110,677	02/15/2022
677415-CD-1	OHIO POWER COMPANY		02/15/2013	MATURED		7,530,000	7,530,000	7,664,787	7,540,999		(10,999)		(10,999)		7,530,000				207,075	02/15/2013
677415-CN-9	OHIO POWER COMPANY		09/01/2013	MATURED		5,000,000	5,000,000	4,996,000	4,999,398		602		602		5,000,000				287,500	09/01/2013
677730-A*-4	OHIO VALLEY ELECTRIC CORP		08/15/2013	SCHEDULED REDEMPTION		500,471	500,471	500,471	533,837		(33,365)		(33,365)		500,471				32,030	06/15/2040
678026-AD-7	OIL STATES INTL INC		09/26/2013	OPPENHEIMER & CO., INC.		970,960	916,000	957,220	953,675		(5,791)		(5,791)		947,885		23,075	23,075	49,617	06/01/2019
678026-AE-5	OIL STATES INTL INC		07/08/2013	BANK OF AMERICA		208,500	200,000	200,000	200,000						200,000		8,500	8,500	5,694	01/15/2023
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE SERIES		12/01/2013	SCHEDULED REDEMPTION		966,667	966,667	966,667	966,667						966,667				38,640	12/01/2040
86708*-AB-0	OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A		12/22/2013	SCHEDULED REDEMPTION		625,000	625,000	625,000	627,482		(2,482)		(2,482)		625,000				22,594	12/22/2017
681936-AX-8	OMEGA HEALTHCARE INVESTORS		04/11/2013	RBC DOMINION SECURITIES		1,665,000	1,500,000	1,522,500	1,517,374		(725)		(725)		1,516,649		148,351	148,351	50,906	10/15/2022
681936-AZ-3	OMEGA HLTHCARE INVESTORS		03/12/2013	BANK OF AMERICA		5,300,000	5,000,000	5,000,000	5,000,000						5,000,000		300,000	300,000	146,875	03/15/2024
Q8530#-AB-6	ONESTEEL LTD SER B SENIOR NOTES	F	06/12/2013	MATURED		15,000,000	15,000,000	15,073,478	15,006,574		(6,574)		(6,574)		15,000,000				441,000	06/12/2013
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		06/07/2013	Various		4,889,544	4,904,894	4,888,605	4,886,928		2,606		2,606		4,889,535		10	10	106,121	02/25/2017
14173V-AE-3	ONEX CARESTREAM FINANCE LP TL B 2013		12/31/2013	SCHEDULED REDEMPTION		116,067	116,067	115,683			384		384		116,067				39,334	06/07/2019
685048-AA-8	ONSLT 2006-A, A ABS		12/01/2013	SCHEDULED REDEMPTION		2,106,314	2,106,314	2,106,257	2,106,298		16		16		2,106,314				71,112	11/15/2021
68403B-AG-0	OOMLT 2007-FXD2 2A6 RMBS		12/01/2013	Various		134,049	134,049	122,899	125,769		10,221	1,941	8,280		134,049				4,159	03/25/2037
68403B-AH-8	OOMLT 2007-FXD2 M1 RMBS		12/01/2013	SCHEDULED REDEMPTION			9,958,546	858,932											90,760	03/25/2037
68389X-AD-7	ORACLE CORP		04/15/2013	MATURED		14,000,000	14,000,000	15,060,710	14,091,274		(91,274)		(91,274)		14,000,000				346,500	04/15/2013
68389X-AP-0	ORACLE CORP		08/20/2013	GOLDMAN, SACHS & CO.		4,550,500	5,000,000	4,993,900	4,993,999		348		348		4,994,348		(443,848)	(443,848)	102,778	10/15/2022
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		12/30/2013	SCHEDULED REDEMPTION		911,628	911,628	909,074	909,843		3,792		3,792		911,628				28,306	12/30/2020
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2013	SCHEDULED REDEMPTION		2,300,000	2,300,000	2,300,000	2,302,877		(2,877)		(2,877)		2,300,000				148,588	03/15/2014
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG		04/15/2013	MATURED		10,000,000	10,000,000	9,995,200	10,025,361		(25,361)		(25,361)		10,000,000				257,500	04/15/2013
69508S-AC-4	PACIFICA CDO 2004-3A, CLASS A2B CDO - CA	E	09/13/2013	SCHEDULED REDEMPTION		4,000,000	4,000,000	4,040,000	4,025,182		(25,182)		(25,182)		4,000,000				447,833	05/13/2016
69763N-AB-7	PAMCO III 98-1 B1 CDO - CF - LOANS	E	11/01/2013	Various		70,264	70,264	20,424			56,463	18,087	38,377		70,264				2,624	06/30/2014
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS	E	11/01/2013	Various		140,529	140,529	98,748			48,399	3,886	44,513		140,529				1,145	06/30/2014
69806L-AC-8	PAN PACIFIC RETAIL PROP		01/15/2013	MATURED		3,000,000	3,000,000	3,077,370	3,000,503		(503)		(503)		3,000,000				91,875	01/15/2013
698465-BJ-9	PANHANDLE EASTERN PIPELN		08/15/2013	MATURED		6,000,000	6,000,000	6,498,120	6,089,167		(89,167)		(89,167)		6,000,000				363,000	08/15/2013
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2013	SCHEDULED REDEMPTION		1,139,731	1,139,731	1,139,731	1,139,731						1,139,731				78,470	07/31/2029
701094-AG-9	PARKER-HANNIFIN CORP		02/15/2013	MATURED		5,000,000	5,000,000	4,963,250	5,004,580		(4,580)		(4,580)		5,000,000				121,875	02/15/2013
70109H-AK-1	PARKER-HANNIFIN CORP		04/25/2013	JEFFERIES & COMPANY, INC.		10,935,100	10,000,000	10,505,900	10,451,590		(13,349)		(13,349)		10,438,241		496,859	496,859	218,750	09/15/2022
74432G-AC-1	PCMT 2003-PWR1, B CMBS		03/01/2013	SCHEDULED REDEMPTION		8,000,000	8,000,000	8,043,553	8,000,455		(455)		(455)		8,000,000				92,140	02/11/2036
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1		12/31/2013	DISTRIBUTION		39,732		39,732	39,732						39,732					04/27/2015
707569-AN-9	PENN NATIONAL GAMING INC		10/30/2013	TENDER OFFER		6,523,440	6,000,000	6,727,500	6,493,772		(115,819)		(115,819)		6,377,953		145,487	145,487	754,375	08/15/2019
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		10/30/2013	Various		2,585,970	2,585,970	2,584,908	2,584,760		1,211		1,211		2,585,970				84,984	07/16/2018
708160-BS-4	PENNEY (JC) CO INC		09/04/2013	GOLDMAN, SACHS & CO.		1,756,250	2,500,000	2,580,000	2,577,503		(856)		(856)		2,576,646		(820,396)	(820,396)	173,694	04/01/2037
708696-BS-7	PENNSYLVANIA ELECTRIC CO		12/26/2013	CALLED @ 101.27940680		10,000,000	10,000,000	9,501,400	9,905,474		74,104		74,104		9,979,578		20,422	20,422	761,448	04/01/2014
709629-AD-1	PENTAIR FINANCE SA	E	04/29/2013	EXCHANGE		14,966,679	15,000,000	14,964,750	14,965,197		1,509		1,509		14,966,705		(26)	(26)	168,938	12/01/2019
709629-AG-4	PENTAIR FINANCE SA	E	04/29/2013	EXCHANGE		19,773,128	20,000,000	19,965,860	19,765,860		7,393		7,393		19,773,253		(125)	(125)	455,556	05/15/2021
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J		01/02/2013	SCHEDULED REDEMPTION		1,341,279	1,341,279	1,341,279	1,335,880		5,398		5,398		1,341,279				139,091	07/02/2018
71343X-AD-6	PEPSIAMERICAS INC		03/15/2013	MATURED		6,000,000	6,000,000	5,886,780	6,007,255		(7,255)		(7,255)		6,000,000				135,000	03/15/2013
713448-BG-2	PEPSICO INC		02/15/2013	MATURED		1,500,000	1,500,000	1,498,620	1,499,964		36		36		1,500,000				34,875	02/15/2013
713448-BK-3	PEPSICO INC		08/26/2013	CALLED @ 101.73200000		10,000,000	10,000,000	9,978,800	9,994,693		2,939		2,939		9,997,632		2,368	2,368	542,992	03/01/2014
713448-BM-9	PEPSICO INC		08/19/2013	BARCLAYS		3,102,150	3,000,000	2,996,970	2,998,708		398		398		2,999,106		103,044	103,044	102,558	01/15/2015
713448-BW-7	PEPSICO INC		06/25/2013	WELLS FARGO BROKERAGE SERVICES		4,900,700	5,000,000	4,969,650	4,973,204		1,341		1,341		4,974,546		(73,846)	(73,846)	126,250	08/25/2021
714290-B*-3	PERRIGO COMPANY 2010 2017		12/23/2013	PRINCIPAL PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,373,934	04/30/2017
714290-B@-1	PERRIGO COMPANY 2010 2020		12/23/2013	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				685,387	04/30/2020
743873-AX-9	PFMLT 2005-1 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,053,356	1,053,356	1,026,651	1,027,621		25,734		25,734		1,053,356				10,060	05/25/2035
743873-BX-8	PFMLT 2005-2 2A1B RMBS		12/01/2013	SCHEDULED REDEMPTION		472,975	472,975	255,407	262,567		210,408		210,408		472,975				8,972	02/25/2036
69336R-CQ-1	PHMC 2005-6 A4 RMBS		06/01/2013	SCHEDULED REDEMPTION		3,470,888	3,470,888	3,471,621	3,467,626		3,263		3,263		3,470,888				48,555	11/18/2035
69335V-AA-0	PHMC 2006-3 A1 RMBS		04/01/2013	SCHEDULED REDEMPTION		199,586	199,586	201,382	199,586						199,586				3,794	10/18/2036

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
69337A-AC-0	PHMC 2007-1 A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		3,811,705	3,811,705	3,828,435	3,810,803		903		903		3,811,705				77,211	02/18/2037
69337G-AA-1	PHMC 2007-2 A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		4,612,702	4,612,702	4,664,743	4,625,977		(13,275)		(13,275)		4,612,702				163,371	05/18/2037
69336Q-AC-6	PHMC 2007-4 A3 RMBS		11/01/2013	SCHEDULED REDEMPTION		1,052,542	1,052,542	1,026,056	1,046,603		5,939		5,939		1,052,542				21,912	08/15/2037
69337R-AC-3	PHMC 2007-5 A3 RMBS		11/01/2013	SCHEDULED REDEMPTION		3,253,358	3,253,358	3,129,838	3,245,311		8,048		8,048		3,253,358				98,612	09/18/2037
718546-AA-2	PHILLIPS 66		01/30/2013	EXCHANGE		19,956,000	20,000,000	19,952,600	19,955,685		315		315		19,955,999		1	1	284,278	04/01/2022
718546-AG-9	PHILLIPS 66		01/30/2013	EXCHANGE		9,998,491	10,000,000	9,998,200	9,998,464		27		27		9,998,491				72,931	05/01/2017
72165N-AL-3	PILOT TRAVEL CENTERS REFIN TRANCHE B TL		10/31/2013	SCHEDULED REDEMPTION		19,427	19,427	19,438	19,439		(12)		(12)		19,427				29,753	03/30/2018
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TLA		08/13/2013	SCHEDULED REDEMPTION		1,191,000	1,191,000	1,180,231	1,180,208		10,792		10,792		1,191,000				29,845	03/19/2019
72447W-AU-3	PITNEY BOWES INC		11/04/2013	CALLED @ 103.58500000		5,000,000	5,000,000	5,324,300	5,145,164		(74,486)		(74,486)		5,070,678		(70,678)	(70,678)	476,490	08/15/2014
72650R-AB-8	PLAINS ALL AMER PIPELINE		12/15/2013	MATURED		19,500,000	19,500,000	19,958,025	19,616,588		(116,588)		(116,588)		19,500,000				1,096,875	12/15/2013
727610-AD-9	PLASTIPAK HOLDINGS INC		01/21/2013	CALLED @ 101.417		3,297,000	3,297,000	3,395,910	3,328,887		(1,819)		(1,819)		3,327,069		(30,069)	(30,069)	74,743	12/15/2015
727610-AE-7	PLASTIPAK HOLDINGS INC		10/07/2013	TENDER OFFER		2,707,869	2,422,000	2,698,125	2,640,787		(41,264)		(41,264)		2,599,523		108,346	108,346	342,948	08/15/2019
72925#-AJ-6	PLUM CREEK TIMBER L.P. 6.18% SER O SR NT		01/21/2013	MATURED		14,116,766	14,116,766	14,116,766	14,116,267		499		499		14,116,766				436,208	01/21/2013
86708*-AA-2	POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA		12/22/2013	SCHEDULED REDEMPTION		625,000	625,000	625,000	625,000						625,000				45,188	12/22/2017
73316P-GK-0	POPLR 2005-5, AF6 RMBS		12/01/2013	Various		872,015	872,015	869,359	871,806		3,349	3,139	209		872,015				27,294	11/25/2035
73316P-JR-2	POPLR 2005-6 A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		893,875	893,875	894,713	894,119		(244)		(244)		893,875				26,717	01/25/2036
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		12/31/2013	SCHEDULED REDEMPTION		359,767	359,767	349,818	352,737		7,029		7,029		359,767				14,681	12/31/2022
50204#-AA-3	PPL CORP / PPL ENERGY SUPPLY / LMB FUNDI		12/21/2013	MATURED		11,907,170	11,907,170	11,907,170	11,907,170						11,907,170				934,564	12/21/2013
50204#-AB-1	PPL CORP / PPL ENERGY SUPPLY / LMB FUNDI		12/21/2013	MATURED		8,092,830	8,092,830	8,092,830	8,092,830						8,092,830				654,912	12/21/2013
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		07/26/2013	Various		16,500,000	16,500,000	16,500,000	16,467,394		4,385		4,385		16,471,779		28,221	28,221	4,723,388	06/30/2018
74005P-AL-8	PRAXAIR INC		06/01/2013	MATURED		15,000,000	15,000,000	13,942,618	14,937,941		62,059		62,059		15,000,000				296,250	06/01/2013
74005P-AX-2	PRAXAIR INC		06/14/2013	MATURED		10,500,000	10,500,000	10,487,400	10,498,277		1,723		1,723		10,500,000				111,563	06/14/2013
740189-AG-0	PRECISION CASTPARTS CORP		06/12/2013	BANK OF AMERICA		2,875,410	3,000,000	2,982,750	2,982,796		698		698		2,983,494		(108,084)	(108,084)	36,875	01/15/2023
74041A-AA-1	PREF TRM XIII CDO - CF - PREFERRED	E	12/24/2013	SCHEDULED REDEMPTION		3,880,464	3,880,464	3,880,464	3,880,464						3,880,464				25,061	03/24/2034
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		09/01/2013	Various		688,475	1,127,703	1,127,703		845,777		845,777					688,475	688,475		12/31/2012
74153W-BK-4	PRICOA GLOBAL FUNDING 1		09/27/2013	MATURED		6,000,000	6,000,000	5,989,260	5,998,673		1,327		1,327		6,000,000				318,000	09/27/2013
7425A0-A5-9	PRINCIPAL LIFE GLOBAL ABS		01/15/2013	MATURED		10,000,000	10,000,000	10,374,200	10,005,646		(5,646)		(5,646)		10,000,000				262,500	01/15/2013
74254P-YE-6	PRINCIPAL LIFE INC FDG		04/24/2013	MATURED		5,000,000	5,000,000	4,990,900	5,012,625		(12,625)		(12,625)		5,000,000				132,500	04/24/2013
144141-DB-1	PROGRESS ENERGY CAROLINA		04/25/2013	PARIBAS CAPITAL MARKETS		5,187,900	5,000,000	4,975,200	4,975,465		143		143		4,975,608		212,292	212,292	93,958	05/15/2042
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	12/31/2013	SCHEDULED REDEMPTION		12,500	12,500	12,442	12,439		61		61		12,500				18,190	10/24/2019
743759-AH-5	PROVIDENCE HEALTH SYSTEM AK 2005		10/01/2013	MATURED		1,205,000	1,205,000	1,205,000	1,232,802		(27,802)		(27,802)		1,205,000				60,732	10/01/2013
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		10/20/2013	SCHEDULED REDEMPTION		1,038,587	1,038,587	909,086	998,428		40,159		40,159		1,038,587				75,373	07/20/2016
69366A-AF-7	PSS WORLD MEDICAL INC		02/25/2013	CALLED @ 123.85656		750,000	750,000	764,063	763,231		(221)		(221)		763,010		(13,010)	(13,010)	202,034	03/01/2022
81130#-AA-7	PUNA GEOTHERMAL VENTURE SR SECD PROJECT		12/30/2013	SCHEDULED REDEMPTION		2,427,246	2,427,246	2,427,246	2,427,246						2,427,246				151,460	12/30/2019
74681@-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS		12/31/2013	Various		64,877											64,877	64,877		01/31/2016
69368H-AC-7	PVH CORP. TRANCHE B TL		12/18/2013	SCHEDULED REDEMPTION		281,045	281,045	279,640			1,405		1,405		281,045				12,854	02/13/2020
74733V-AC-4	QEP RESOURCES INC		09/16/2013	JPMORGAN CHASE & CO.		349,688	375,000	379,688	379,586		(247)		(247)		379,339		(29,651)	(29,651)	17,391	05/01/2023
747316@-BH-1	QUAD/GRAPHICS SR SECD NTS DUE 2013		12/11/2013	MATURED		650,000	650,000	661,400	652,160		(2,160)		(2,160)		650,000				45,695	12/11/2013
74819R-AN-6	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		675,000	675,000	675,000	675,000						675,000				16,927	01/15/2023
74834L-AF-7	QUEST DIAGNOSTIC		01/15/2013	Various		98											98	98		11/30/2021
74876W-AK-1	QUINTILES TRANSNATIONAL CORP TERM B-1 LO		01/28/2013	J. P. MORGAN SECURITIES, INC.		499,997	498,750	497,528	497,526		18		18		497,543		2,453	2,453	(2,716)	06/08/2018
74876W-AL-9	QUINTILES TRANSNATIONAL CORP TERM B-3		02/25/2013	SCHEDULED REDEMPTION		62,110	62,110	61,605	61,604		506		506		62,110				42,607	06/08/2018
747262-AG-8	QVC INC		02/13/2013	EXCHANGE		12,100,772	12,000,000	12,105,900	12,101,769		(998)		(998)		12,100,772				377,542	07/02/2022
749121-CA-5	QWEST COMMUNICATIONS INT		01/15/2013	Various		25											25	25		10/01/2015
898613-AA-2	QWEST/TUCKAHOE CTL ABS		12/20/2013	SCHEDULED REDEMPTION		508,047	508,047	532,463	523,648		(15,601)		(15,601)		508,047				29,895	10/20/2025
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E AB		12/07/2013	SCHEDULED REDEMPTION		99,628	99,628	99,628	101,487		(1,860)		(1,860)		99,628				5,775	12/07/2022
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E ABS		12/07/2013	Various		153,970	153,971	156,117	156,421		(2,449)		(2,449)		153,971		(1)	(1)	10,548	12/07/2022
751028-AE-1	RALCORP HOLDINGS CORP		01/31/2013	EXCHANGE		10,968,547	11,000,000	10,967,220	10,968,547		36		36		10,968,583		(37)	(37)	336,035	08/15/2039
751028-A#-8	RALCORP HOLDINGS, SER C, DUE 2013		02/28/2013	PRINCIPAL PAYDOWN		7,000,000	7,000,000	6,930,695	7,063,652		(10,251)		(10,251)		7,053,401		(53,401)	(53,401)	345,765	12/22/2013
76110H-S4-2	RALI 2005-QA2 A1 II RMBS		12/01/2013	SCHEDULED REDEMPTION		802,853	802,853	727,080	712,092		90,761		90,761		802,853				9,968	02/25/2035
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		12/01/2013	Various		1,990,488	2,131,657	2,020,240	2,024,699		(34,211)	1,488	(35,699)		1,990,488				36,746	07/25/2034
76112B-LA-6	RAMP 2004-RZ4, M1 RMBS		12/26/2013	SCHEDULED REDEMPTION		3,405,362	3,405,362	3,405,362	3,405,362						3,405,362				13,617	12/25/2034
75281A-AJ-8	RANGE RESOURCES CORP		05/02/2013	CALLED @ 103.625		402,000	402,000	424,110	418,127		(1,568)		(1,568)		416,559		(14,559)	(14,559)	29,226	05/01/2018
76110W-LL-8	RASC 2001-KS2 AI5 RMBS		12/01/2013	SCHEDULED REDEMPTION		12,534	12,534	13,069	12,534						12,534				371	08/25/2041
76110W-PD-2	RASC 2002-KS4 RMBS		12/01/2013	SCHEDULED REDEMPTION		463,240	495,127	465,566	468,732		(5,696)		(5,696)		463,240				594,264	07/25/2032
75405U-AB-2	RASGAS 3 2016	F	09/30/2013	SCHEDULED REDEMPTION		1,941,000	1,941,000	1,913,891	1,926,033		14,967		14,967		1,941,000				94,333	09/30/2016

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
75405T-AA-7	RASGAS II 2020	F	09/30/2013	SCHEDULED REDEMPTION		1,746,000	1,746,000	1,648,067	1,697,131		48,869		48,869		1,746,000				69,377	09/30/2020
45660N-VH-5	RAST 2003-A11 A9 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,443,724	1,443,724	1,457,485	1,449,798		(6,074)		(6,074)		1,443,724				28,493	09/25/2037
45660N-VZ-5	RAST 2003-A13 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,135,431	2,135,431	2,060,029	2,094,714		40,717		40,717		2,135,431				74,636	01/25/2034
45660N-QS-7	RAST 2003-A6 A2 RMBS		05/01/2013	SCHEDULED REDEMPTION		410,699	410,699	406,078	409,430		1,269		1,269		410,699				4,952	07/25/2033
45660N-K8-7	RAST 2004-A4 A15 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,556,294	1,556,294	1,541,558	1,545,067		11,227		11,227		1,556,294				31,939	01/25/2041
45660L-EW-5	RAST 2005-A1 A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,482,160	1,482,160	1,230,192	1,286,053		196,106		196,106		1,482,160				51,097	03/25/2042
755111-BW-0	RAYTHEON COMPANY		08/08/2013	DEUTSCHE BANK SECURITIES		9,980,700	10,000,000	9,952,000	9,952,802		481		481		9,953,283		27,417	27,417	310,722	12/15/2041
75902X-AA-6	REG DIVER 041 CDO - CF - PREFERRED	E	11/15/2013	SCHEDULED REDEMPTION		3,176,981	3,176,981	3,176,981	3,176,981						3,176,981				13,557	02/15/2034
75944R-A*-2	RELIANCE HOME COMFORT 6.3% 04/3/2013	A	04/03/2013	MATURED		25,000,000	25,000,000	25,000,000	25,072,169		(72,169)		(72,169)		25,000,000				538,125	04/03/2013
24227V-AL-2	REYNOLDS & REYNOLDS (DEALER COMPTR SVC)		12/31/2013	SCHEDULED REDEMPTION		319,392	319,392	317,966	317,866		1,525		1,525		319,392				22,655	04/21/2016
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		11/27/2013	Various		2,212,854	2,212,854	2,212,854	2,212,854						2,212,854				96,311	09/18/2018
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		01/30/2013	EXCHANGE		1,001,190	1,000,000	1,001,250	1,001,205		(14)		(14)		1,001,190				19,486	10/15/2020
76110V-LA-4	RFMS2 02 HI4 A-6 RMBS		12/01/2013	SCHEDULED REDEMPTION		461,787	461,787	461,628	461,672		115		115		461,787				9,637	10/25/2027
76110V-GP-7	RFMS2 2001-HI3 AI7 RMBS		12/01/2013	SCHEDULED REDEMPTION		301,686	301,686	312,410	306,186		(4,499)		(4,499)		301,686				8,068	07/25/2026
76110V-JX-7	RFMS2 2002-H13 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,487,789	1,487,789	1,400,092	1,264,936		222,853		222,853		1,487,789				39,340	06/25/2032
76110V-JQ-2	RFMS2 2002-HI2, A7 RMBS		12/01/2013	SCHEDULED REDEMPTION		333,095	333,095	332,936	334,168		(1,073)		(1,073)		333,095				15,055	03/25/2032
76110V-LM-8	RFMS2 2002-HI5, A7 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,236,573	1,236,573	1,235,940	1,236,311		262		262		1,236,573				33,340	01/25/2028
76110V-MG-0	RFMS2 2003-HI1 RMBS		12/01/2013	SCHEDULED REDEMPTION		345,279	345,279	345,223	345,257		22		22		345,279				7,320	04/25/2028
76110V-NE-4	RFMS2 2003-HI2, A-6 RMBS		12/01/2013	SCHEDULED REDEMPTION		842,385	842,385	842,194	842,310		75		75		842,385				16,758	07/25/2028
76110V-SF-6	RFMS2 2005-HI3, M1 RMBS		12/01/2013	SCHEDULED REDEMPTION		4,505,463	4,505,463	4,497,015	4,504,464		998		998		4,505,463				84,135	09/25/2035
43710R-AG-6	RFMS2 2007-HSA2 A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,940,609	1,940,609	1,940,334	1,940,460		150		150		1,940,609				71,810	04/25/2037
43710W-AF-7	RFMS2 2007-HSA3 AI6 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,107,697	1,107,697	1,107,317	728,397	379,082	218		379,300		1,107,697				42,747	06/25/2037
76111X-MG-5	RFMSI 2004-S6 3A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,467,076	2,467,076	2,430,069	2,458,020		9,055		9,055		2,467,076				63,225	07/25/2034
74957V-AJ-8	RFMSI 2006-S6 A9 RMBS		12/01/2013	Various		529,458	575,040	442,514	436,599		97,688	4,828	92,860		529,458				22,105	12/25/2039
76200R-AV-0	RFMSI 2007-S7 A20 RMBS		12/01/2013	Various		3,030,918	3,429,333	2,734,248	2,688,073		368,612	25,767	342,845		3,030,918				130,425	09/25/2037
771196-AS-1	ROCHE HLDGS INC	R	08/29/2013	CALLED @ 120.23500000		3,980,000	3,980,000	4,451,471	4,338,085		(34,006)		(34,006)		4,304,079		(324,079)	(324,079)	957,986	03/01/2019
772739-AK-4	ROCK-TENN CO		03/28/2013	EXCHANGE		5,989,597	6,000,000	5,988,600	5,989,374		223		223		5,989,597				169,050	03/01/2022
772739-AN-8	ROCK-TENN CO		03/28/2013	EXCHANGE		4,948,767	5,000,000	4,946,500	4,947,762		1,005		1,005		4,948,767				109,444	03/01/2023
774341-AA-9	ROCKWELL COLLINS		12/01/2013	MATURED		13,000,000	13,000,000	13,002,468	13,000,274		(274)		(274)		13,000,000				617,500	12/01/2013
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TL		09/04/2013	SCHEDULED REDEMPTION		1,727,206	1,727,206	1,727,206	1,727,206						1,727,206				53,064	02/10/2018
776696-AB-2	ROPER INDUSTRIES INC		08/15/2013	MATURED		18,000,000	18,000,000	18,286,284	18,051,539		(51,539)		(51,539)		18,000,000				1,192,500	08/15/2013
77775*-BQ-3	ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14		10/18/2013	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				193,800	10/18/2014
780153-AU-6	ROYAL CARIBBEAN CRUISES	E	04/11/2013	BARCLAYS BANK		763,125	750,000	750,000	750,000						750,000		13,125	13,125	17,391	11/15/2022
74966U-AH-3	RPI FINANCE Term Loan Facilty B-2		12/31/2013	SCHEDULED REDEMPTION		45,602	45,602	45,506	45,500		101		101		45,602				71,721	05/09/2018
75405R-AA-1	RPRO 2005, G ABS		12/20/2013	SCHEDULED REDEMPTION		2,612,063	2,612,063	2,612,063	2,612,063						2,612,063				8,965	03/23/2024
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		10/10/2013	SCHEDULED REDEMPTION		177,538	177,538	178,904			(1,366)		(1,366)		177,538				53,674	03/27/2020
78355H-JU-4	RYDER SYSTEM INC		02/25/2013	Various		10,994,600	11,000,000	10,987,790			4		4		10,987,794		6,806	6,806	588	02/26/2019
47922*-AM-8	S.C. JOHNSON & SON 6.74% SR NTS, DUE 201		12/04/2013	MATURED		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				202,200	12/04/2013
78571Y-AM-2	SABRE INC. NEW TERM LOAN EXTENDED		02/19/2013	SCHEDULED REDEMPTION		2,066,158	2,066,158	1,993,701	1,996,413		69,746		69,746		2,066,158				17,097	12/29/2017
785778-HU-8	SACO 2005-WM1, A		12/18/2013	VARIOUS		98											98	98		04/25/2035
79603M-AD-8	SAMSON INVESTMENT CO INITIAL TL 2ND LIEN		12/18/2013	Various		1,000,000	1,000,000	997,588	997,580		2,420		2,420		1,000,000				72,417	09/25/2018
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		10/15/2013	SCHEDULED REDEMPTION		850,000	850,000	850,000	845,175		4,825		4,825		850,000				61,013	07/15/2025
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		10/15/2013	SCHEDULED REDEMPTION		170,000	170,000	170,000	170,000						170,000				9,879	07/15/2025
797440-BP-8	SAN DIEGO G & E		04/24/2013	BANK OF AMERICA		5,248,150	5,000,000	4,993,000	4,993,141		42		42		4,993,183		254,967	254,967	89,972	11/15/2041
80281A-AB-5	SANTANDER DRIVE AUTO RECEIVABL ABS		04/24/2013	Various		11,777,741	11,759,911	11,759,597	11,759,785		72		72		11,759,857		17,884	17,884	45,668	04/15/2015
80282V-AB-8	SANTANDER DRIVE AUTO RECEIVABL ABS		04/24/2013	Various		8,596,197	8,587,127	8,586,458	8,586,808		178		178		8,586,986		9,211	9,211	24,666	05/15/2015
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2013	Various		2,666,517	2,821,532	2,249,178	2,231,428		444,490	9,401	435,089		2,666,517				93,519	10/25/2035
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		04/24/2013	SCHEDULED REDEMPTION		411,729	411,729	410,758	410,727		1,002		1,002		411,729				12,874	09/28/2019
78404X-AC-9	SBA SENIOR FIN II LLC TERM LOAN		04/24/2013	SCHEDULED REDEMPTION		623,942	623,942	622,677	622,679		1,263		1,263		623,942				14,442	06/30/2018
78401F-AE-7	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE		350,000	350,000	350,000	350,000						350,000				20,069	07/15/2020
806605-AE-1	SCHERING-PLOUGH		12/01/2013	MATURED		50,000,000	50,000,000	51,138,001	50,566,083		(566,083)		(566,083)		50,000,000				2,650,000	12/01/2013
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		03/01/2013	SCHEDULED REDEMPTION		3,267,779	2,999,999	2,999,999	3,316,664		1,297		1,297	(317,962)	2,999,999	267,780		267,780	147,700	03/01/2016
80821#-AB-1	SCHURZ COMMUNICATIONS, INC. FRN 10/02/13		10/10/2013	MATURED		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				89,725	10/10/2013
81180W-AF-8	SEAGATE HDD CAYMAN	E	05/17/2013	Various		1,102,500	1,000,000	1,087,500	1,078,979		(450)		(450)		1,078,529		23,971	23,971	37,722	11/01/2021
81180W-AG-6	SEAGATE HDD CAYMAN	F	05/17/2013	PARIBAS CAPITAL MARKETS		500,000	500,000	500,000							500,000					06/01/2023
81211L-AR-9	SEALED AIR CORP TERM B-1		11/15/2013	SCHEDULED REDEMPTION		47,638	47,638	47,534	47,520		118		118		47,638				6,115	10/03/2018

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
81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B		10/01/2013	SCHEDULED REDEMPTION		800,000	800,000	800,000	800,000						800,000				31,216	10/01/2020
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		10/01/2013	MATURED		7,610,000	7,610,000	7,609,635	7,818,480		(208,480)		(208,480)		7,610,000				441,228	10/01/2013
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		06/30/2013	MATURED		2,185,372	2,185,372	2,185,372	2,185,372						2,185,372				132,489	06/30/2013
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/31/2013	SCHEDULED REDEMPTION		2,359	2,359	2,362			(4)		(4)		2,359					05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/11/2013	Various		2,473,760	2,472,437	2,477,419	2,477,394		(3,500)		(3,500)		2,473,895		(134)	(134)	55,088	05/12/2018
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		12/31/2013	SCHEDULED REDEMPTION		15,000	15,000	14,950	14,943		57		57		15,000				31	05/09/2017
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/02/2013	SCHEDULED REDEMPTION		2,094,690	2,094,690	2,097,629	2,096,497		(1,807)		(1,807)		2,094,690				109,909	01/02/2020
822582-AM-4	SHELL INTERNATIONAL FIN	F	08/05/2013	Various		11,028,250	10,000,000	11,144,200	10,979,939		(67,294)		(67,294)		10,912,645		115,605	115,605	356,076	03/25/2020
826418-BH-7	SIERRA PACIFIC POWER CO		09/01/2013	MATURED		4,000,000	4,000,000	3,928,480	3,987,969		12,031		12,031		4,000,000				218,000	09/01/2013
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		01/18/2013	DIRECT			432,834	78,138											17,180	09/01/2018
82671#-AA-0	SIGNUM EMERALD LLC		01/28/2013	PRINCIPAL PAYMENT		1,801,504	3,650,964	1,782,479	1,822,739						1,822,739		(21,235)	(21,235)		06/30/2037
827554-AB-2	SILVER CREEK FUNDING CLASS A-2 CLO LOANS	E	05/25/2013	SCHEDULED REDEMPTION		5,552,252	5,552,252	5,725,760	5,619,140		(66,888)		(66,888)		5,552,252				115,194	02/25/2016
82967N-AG-3	SIRIUS XM RADIO INC		02/26/2013	Various		4,164,250	4,100,000	4,131,906	4,131,001		(387)		(387)		4,130,614		33,636	33,636	112,846	08/15/2022
863572-AW-3	SLH MTG TRUST 1989-1 Z RMBS		07/25/2013	DIRECT			618	635	619		(1)		(1)		618		(618)	(618)		10/25/2020
832248-AH-1	SMITHFIELD FOODS INC		05/15/2013	MATURED		4,500,000	4,500,000	4,702,500	4,513,364		(13,364)		(13,364)		4,500,000				174,375	05/15/2013
832696-C*-7	SMUCKER (J.M.) CO. (UNITED STATES) 15/10		04/01/2013	SCHEDULED REDEMPTION		3,125,000	3,125,000	3,125,000	3,125,000						3,125,000				86,719	04/01/2022
835898-AF-4	SOTHEBY'S		04/11/2013	BARCLAYS BANK		589,425	580,000	580,000	580,000						580,000		9,425	9,425	16,832	10/01/2022
842400-FT-5	SOUTHERN CAL EDISON		04/23/2013	CITIBANK		5,141,750	5,000,000	4,971,900	4,972,459		165		165		4,972,624		169,126	169,126	78,542	12/01/2041
843646-AH-3	SOUTHERN POWER CO		07/11/2013	MORGAN STANLEY DEAN WITTER		4,012,760	4,000,000	4,058,600	4,057,616		(495)		(495)		4,057,121		(44,361)	(44,361)	172,239	09/15/2041
844741-AR-9	SOUTHWEST AIR ABS		07/01/2013	Various		1,309,035	1,309,035	1,332,114	1,309,148		(113)		(113)		1,309,035				49,270	07/01/2013
845467-AF-6	SOUTHWESTERN ENERGY CO		01/15/2013	EXCHANGE		24,941,122	25,000,000	24,936,650	24,940,917		205		205		24,941,122				341,667	03/15/2022
84604K-AE-9	SOVC 2007-C1, AJ CMBS		12/01/2013	SCHEDULED REDEMPTION		19,529,773	19,529,773	19,277,505	20,602,493		(1,072,721)		(1,072,721)		19,529,773				1,000,610	07/22/2030
84755T-AB-3	SPECTRA ENERGY CORP		09/15/2013	MATURED		5,000,000	5,000,000	4,991,750	4,998,692		1,308		1,308		5,000,000				295,000	09/15/2013
847788-AN-6	SPEEDWAY MOTORSPORTS INC		06/01/2013	CALLED @ 104.375		2,000,000	2,000,000	2,120,000	2,080,738		(12,962)		(12,962)		2,067,776		(67,776)	(67,776)	175,000	06/01/2016
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		10/11/2013	Various		3,380,688	3,175,000	3,258,344	3,235,730		(10,253)		(10,253)		3,225,478		155,210	155,210	253,031	02/01/2019
873144-AA-7	SPI ELECTRICITY & GAS AU	F	11/15/2013	MATURED		10,000,000	10,000,000	10,134,700	10,239,615		(239,615)		(239,615)		10,000,000				615,000	11/15/2013
85205T-AD-2	SPIRIT AEROSYSTEMS INC		01/15/2013	J. P. MORGAN SECURITIES, INC.		189,000	175,000	190,313	188,551		(115)		(115)		188,437		564	564	1,083	12/15/2020
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS		12/31/2013	Various		2,244,177	2,244,177	2,230,349	2,451,632		8,402		8,402		2,244,177				96,547	12/31/2021
84860R-AA-1	SPMF 2006-1A, A CMBS		03/01/2013	Various		17,211,680	17,126,698	17,121,253	17,123,124		22		22		17,123,146		88,534	88,534	259,599	03/20/2024
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN		04/23/2013	Various		2,456,250	2,456,250	2,418,918	2,417,064		39,186		39,186		2,456,250				76,838	04/18/2018
790849-AE-3	ST JUDE MEDICAL INC		05/02/2013	CALLED @ 104.066		1,810,000	1,810,000	1,848,095	1,823,438		(2,885)		(2,885)		1,820,553		(10,553)	(10,553)	127,706	07/15/2014
790849-AF-0	ST JUDE MEDICAL INC		05/02/2013	CALLED @ 123.763		7,000,000	7,000,000	6,911,100	6,936,839		2,779		2,779		6,939,618		60,382	60,382	1,935,462	07/15/2019
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		12/15/2013	Various		24,397,770	24,323,599	24,580,431	23,849,407		(2,009)		(2,009)		24,397,770				131,795	04/15/2028
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 CLO LOANS	E	03/21/2013	Various		1,918,319	1,918,319	1,784,037	1,861,579		14,630		14,630		1,876,209		42,110	42,110	21,425	03/21/2017
85571N-AA-7	STARZ LLC/STARZ FIN CORP		02/18/2013	EXCHANGE		1,850,000	1,850,000	1,850,000	1,850,000						1,850,000				39,826	09/15/2019
85771P-AA-0	STATOIL	F	01/28/2013	CALLED @ 106.04800000		4,000,000	4,000,000	3,975,720	3,994,363		309		309		3,994,672		5,329	5,329	292,031	04/30/2014
858119-AH-3	STEEL DYNAMICS INC		03/26/2013	TENDER OFFER		2,921,250	3,000,000	2,995,000	2,992,178		(1,315)		(1,315)		2,990,863		(69,613)	(69,613)	188,438	04/01/2015
858119-AS-9	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		750,000	750,000	750,000	750,000						750,000				44,917	08/15/2019
858119-AU-4	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				70,125	08/15/2022
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		12/31/2013	SCHEDULED REDEMPTION		1,414,089	1,414,089	1,414,089	1,414,089						1,414,089				37,763	06/30/2017
L8882W-AD-4	STYRON CORP (TRINSEO) TERM LOAN B	E	01/29/2013	SCHEDULED REDEMPTION		663,750	663,750	663,750	663,750						663,750				8,850	08/02/2017
864486-AG-0	SUBURBAN PROPANE PARTNRS		08/02/2013	Various		720,000	720,000	765,188	765,036		(3,311)		(3,311)		761,724		(41,724)	(41,724)	79,798	08/01/2021
867363-AV-5	SUNGARD DATA SYSTEMS INC		07/31/2013	EXCHANGE		400,000	400,000	400,000	400,000						400,000				19,875	11/01/2019
86736G-AG-9	SUNGARD DATA SYSTEMS INC TRANCHE B US TE		03/08/2013	Various		695,628	698,285	695,080	695,470		156		156		695,626		2	2	6,323	02/28/2016
86736G-AK-0	SUNGARD DATA SYSTEMS INC TRANCHE C TERM		03/08/2013	Various		1,379,854	1,415,771	1,378,433	1,378,302		1,531		1,531		1,379,833		21	21	13,692	02/28/2017
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				26,665	01/31/2020
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		15,855	15,855	15,566			289		289		15,855				474	03/08/2020
G77348-AD-1	SVG CAPITAL - 2007 DEAL 7 YEAR	F	09/30/2013	PRINCIPAL PAYDOWN		14,110,250	14,110,250	14,110,250	14,433,596		(152,668)		(152,668)		14,280,928		(170,678)	(170,678)	2,327,302	07/18/2014
78487T-AA-2	SVOVM 2005-A, A ABS		02/01/2013	SCHEDULED REDEMPTION		1,931,030	1,931,030	1,930,550	1,931,024		6		6		1,931,030				18,072	02/20/2021
84474Y-AA-4	SW AIRLINES 07-1 TRUST ABS		08/01/2013	SCHEDULED REDEMPTION		302,164	302,164	297,254	298,235		3,929		3,929		302,164				18,583	02/01/2024
870537-AA-5	SWEETWATER INVESTORS SR SEC NOTES ABS		11/15/2013	SCHEDULED REDEMPTION		1,243,368	1,243,368	1,243,368	1,243,368						1,243,368				36,524	05/15/2014
404240-AK-2	SWETT & CRAWFORD (HMSC) 2ND LIEN (2007)		04/16/2013	Various		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,504	10/03/2014
404240-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		04/16/2013	Various		4,241,250	4,241,250	4,228,098	4,224,261		16,989		16,989		4,241,250				31,497	04/03/2014
87075R-AL-1	SWIFT TRANSPORTATION CO. LLC TL B-2		03/07/2013	SCHEDULED REDEMPTION		57,300	57,300	59,792	1,028		56,272		56,272		57,300				1,538	12/21/2017
871829-AQ-0	SYSCO CORPORATION		04/24/2013	BANK OF AMERICA		5,060,900	5,000,000	4,936,100	4,939,197		1,859		1,859		4,941,057		119,843	119,843	49,472	06/12/2022
361561-AA-1	SYSTEM ENERGY RESOURCES		01/15/2013	SCHEDULED REDEMPTION		2,685,091	2,685,091	2,685,091	2,685,091						2,685,091				137,718	01/15/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00386S-AE-2	TAQA ABU DHABI NATL ENER	F	08/01/2013	MATURED		4,500,000	4,500,000	4,625,250	4,521,819		(21,819)		(21,819)		4,500,000				297,000	08/01/2013
87612B-AJ-1	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE		2,892,077	2,750,000	2,896,875	2,893,816		(1,739)		(1,739)		2,892,078				90,578	08/01/2022
87612B-AK-8	TARGA RESOURCES PARTNERS		06/28/2013	CALLED @ 106.37500000		688,000	688,000	689,600			(73)		(73)		689,527		(1,527)	(1,527)	61,770	08/01/2022
87612B-AL-6	TARGA RESOURCES PARTNERS		11/07/2013	EXCHANGE		986,401	980,000	987,100	987,063		(662)		(662)		986,401				53,165	05/01/2023
87612E-AM-8	TARGET CORP		06/15/2013	MATURED		5,000,000	5,000,000	4,623,350	4,978,329		21,671		21,671		5,000,000				100,000	06/15/2013
87612E-AT-3	TARGET CORP		01/15/2013	MATURED		2,915,000	2,915,000	2,905,497	2,914,917		83		83		2,915,000				74,697	01/15/2013
87612E-AU-0	TARGET CORP		04/11/2013	TENDER OFFER		4,773,347	3,327,000	3,304,310	3,305,639		89		89		3,305,728		1,467,619	1,467,619	271,890	01/15/2038
87612E-BA-3	TARGET CORP		04/23/2013	DEUTSCHE BANK SECURITIES		11,167,090	11,000,000	10,764,490	10,766,565		1,317		1,317		10,767,882		399,208	399,208	366,667	07/01/2042
87650Q-AF-9	TASC, INC. TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		9,982	9,982	9,951	9,949		34		34		9,982				33,495	12/18/2015
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	R	07/15/2013	SCHEDULED REDEMPTION		1,030,480	1,030,480	1,030,480	1,030,480						1,030,480				60,077	01/15/2021
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	R	01/15/2013	SCHEDULED REDEMPTION		1,175,552	1,175,552	1,175,552	1,175,552						1,175,552				34,267	01/15/2021
877249-AA-0	TAYLOR MORRISON COMM/MON		01/14/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		402,188	375,000	375,000	375,000						375,000		27,188	27,188	7,427	04/15/2020
87235M-AJ-4	TCW LEV INC II CDO - MV - LOANS		09/01/2013	Various		17,876	8,965								17,876		17,876			12/31/2014
87938W-AP-8	TELEFONICA EMISIONES SAU	F	01/11/2013	MORGAN STANLEY DEAN WITTER		1,087,500	1,000,000	860,000	865,926		493		493		866,419		221,081	221,081	22,758	02/16/2021
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		12/31/2013	SCHEDULED REDEMPTION		457,745	457,745	453,168			18,077		18,077		457,745				55,287	03/18/2020
Q8977*-AA-2	TEN GROUP PTY LTD SR NTS	F	02/25/2013	CALLED @ 100.00000000		15,000,000	15,000,000	15,000,000	15,019,756		(15,241)		(15,241)		15,004,516		(4,516)	(4,516)	403,500	03/11/2013
88031R-AA-6	TENASKA ALABAMA		12/30/2013	SCHEDULED REDEMPTION		1,185,791	1,185,791	1,194,363	1,190,848		(5,058)		(5,058)		1,185,791				49,933	03/30/2023
88031V-AA-7	TENASKA GATEWAY		12/30/2013	SCHEDULED REDEMPTION		790,398	790,398	771,776	776,175		14,223		14,223		790,398				38,867	12/30/2023
88031Q-AA-8	TENASKA VIRGINIA		12/30/2013	SCHEDULED REDEMPTION		999,810	999,810	1,001,907	1,001,094		(1,284)		(1,284)		999,810				38,236	03/30/2024
88033G-BT-6	TENET HEALTHCARE CORP		07/03/2013	Various		1,771,340	1,750,000	1,747,813	1,747,845		77		77		1,747,922		23,417	23,417	43,509	06/01/2020
88078F-AT-5	TEREX CORP NEW TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		609,156	609,156	609,716	609,750		(594)		(594)		609,156				52,030	04/28/2017
881609-AZ-4	TESORO CORP		01/31/2013	J. P. MORGAN SECURITIES, INC.		156,375	150,000	150,000	150,000						150,000		6,375	6,375	2,867	10/01/2022
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		12/09/2013	SCHEDULED REDEMPTION		338,250	338,250	341,125			(2,875)		(2,875)		338,250				20,886	05/30/2016
882508-AR-5	TEXAS INSTRUMENTS INC		08/21/2013	GOLDMAN, SACHS & CO.		10,357,900	10,000,000	10,170,600	10,121,678		(22,929)		(22,929)		10,098,749		259,151	259,151	185,382	05/16/2016
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		12/24/2013	Various		2,105,263	2,105,263	2,071,826	2,096,418		8,845		8,845		2,105,263				69,316	12/24/2013
883556-BA-9	THERMO FISHER SCIENTIFIC		06/11/2013	BARCLAYS BANK		5,120,750	5,000,000	4,991,300	4,993,597		772		772		4,994,369		126,381	126,381	93,438	08/15/2016
884903-BA-2	THOMSON REUTERS CORP	A	07/15/2013	MATURED		7,500,000	7,500,000	7,915,378	7,565,799		(65,799)		(65,799)		7,500,000				446,250	07/15/2013
87244E-AG-7	TIAA GLOBAL MARKETS		07/15/2013	MATURED		15,761,000	15,761,000	16,926,684	15,937,031		(176,031)		(176,031)		15,761,000				780,170	07/15/2013
88948A-AN-7	TOLL ROAD VA INVESTOR PARTNERSHIP II 99		02/15/2013	MATURED		31,000,000	31,000,000	20,679,170	30,817,088		182,912		182,912		31,000,000					02/15/2013
69349F-AH-4	TOMKINS TL B2	E	12/31/2013	SCHEDULED REDEMPTION		4,255	4,255	4,225	4,213		43		43		4,255				11,056	09/29/2016
891145-LV-4	TORONTO-DOMINION BANK	A	08/14/2013	CITIBANK		15,448,350	15,000,000	14,978,850	14,988,805		2,656		2,656		14,991,461		456,889	456,889	345,583	07/29/2015
87262C-AL-7	TPF GENERATION HOLDINGS LLC TL		12/31/2013	SCHEDULED REDEMPTION		4,090	4,090	4,097			(7)		(7)		4,090				50	12/31/2017
87262C-AH-6	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		05/09/2013	Various		819,399	818,027	819,401	819,695		(1,268)		(1,268)		818,427		972	972	13,266	12/15/2014
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		12/31/2013	SCHEDULED REDEMPTION		43,927	43,927	43,927	43,927						43,927				107,227	02/10/2018
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		02/28/2013	EXCHANGE		2,940,000	2,940,000	2,940,000	2,940,000						2,940,000				19,273	02/14/2017
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		12/31/2013	SCHEDULED REDEMPTION		44,250	44,250	44,189			61		61		44,250				98,424	02/28/2020
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		02/28/2013	Various		1,478,879	1,485,007	1,478,820	1,478,660		215		215		1,478,875		4	4	17,325	02/14/2017
G9020*-AA-8	TRAVIS PERKINS PLC 5.77% DUE 1/26/2013	F	01/26/2013	MATURED		39,000,000	39,000,000	39,000,000	39,133,868		(133,868)		(133,868)		39,000,000				1,125,150	01/26/2013
990981-9B-0	TRIBUNE CO. TERM B		07/21/2008	VARIOUS															(8,240)	06/04/2014
89566E-AA-6	TRISTATE GENERAT ABS		01/31/2013	SCHEDULED REDEMPTION		1,738,200	1,738,200	1,745,313	1,741,046		(2,846)		(2,846)		1,738,200				52,494	01/31/2018
89655N-AA-8	TRL 2004-1 ABS		12/14/2013	SCHEDULED REDEMPTION		315,182	315,182	315,182	315,182						315,182				10,342	08/14/2027
89655X-AA-6	TRL 2006-1A, A1 ABS		12/14/2013	SCHEDULED REDEMPTION		1,365,226	1,365,226	1,365,226	1,415,264		(50,038)		(50,038)		1,365,226				38,883	05/14/2036
89655V-AA-0	TRLT II 2003-1 ABS		12/12/2013	SCHEDULED REDEMPTION		506,666	506,666	506,666	506,666						506,666				12,173	10/12/2026
87305N-AR-9	TTX CO. 6.61% SR NTS ABS		07/15/2013	Various		1,533,191	1,533,191	1,723,705	1,556,547		(23,309)		(23,309)		1,533,238		(47)	(47)	101,337	01/15/2015
900212-AA-9	TURLOCK CORP		11/19/2013	EXCHANGE		9,969,842	10,000,000	9,968,800	9,968,918		924		924		9,969,842				398,889	11/02/2032
87311X-AC-2	TW TELECOM HOLDINGS INC		01/18/2013	EXCHANGE		275,000	275,000	275,000	275,000						275,000				4,352	10/01/2022
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		1,243	1,243	1,246	1,247		(5)		(5)		1,243				3	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		12/31/2013	SCHEDULED REDEMPTION		14,667	14,667	14,826			(159)		(159)		14,667				300	11/10/2018
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN		05/10/2013	Various		238,988	238,988	85,365	79,103		159,884		159,884		238,988				7,219	11/05/2015
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB		08/14/2013	SCHEDULED REDEMPTION		972,222	972,222	972,222	972,222						972,222				57,167	02/14/2014
902134-AB-1	TYCO FLOW CONTROL FINANC		04/29/2013	EXCHANGE		2,991,089	3,000,000	2,990,610	2,990,827		266		266		2,991,093		(5)	(5)	56,438	09/15/2022
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/26/2013	Various		8,950,373	8,950,373	8,950,373	8,950,373						8,950,373				2,697,301	03/31/2021
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		12/31/2013	SCHEDULED REDEMPTION		2,445	2,445	2,445	2,445						2,445				11,626	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		12/31/2013	SCHEDULED REDEMPTION		14,456	14,456	14,355	14,347		109		109		14,456				68,408	07/28/2017

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
907818-CU-0	UNION PACIFIC CORP		08/21/2013	EXCHANGE		4,032,388	3,998,000	4,038,140	4,032,911		(520)		(520)		4,032,391		(2)	(2)	201,288	05/01/2034
907818-CZ-9	UNION PACIFIC CORP		08/21/2013	Various		3,498,762	3,500,000	3,497,480	3,498,599		163		163		3,498,761		1	1	154,292	11/15/2017
907818-DQ-8	UNION PACIFIC CORP		09/01/2013	Various		527	500	567			27		27		567		(40)	(40)		02/15/2024
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-1 AB		07/02/2013	SCHEDULED REDEMPTION		167,546	167,546	167,546	167,546						167,546				4,608	01/02/2022
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-1 AB		07/02/2013	SCHEDULED REDEMPTION		335,016	335,016	335,016	335,016						335,016				17,957	01/02/2023
907818-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2013	Various		690,765	690,835	690,549	690,726		39		39		690,765				19,032	07/01/2015
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013	SCHEDULED REDEMPTION		184,527	184,527	182,905	183,551		976		976		184,527				4,862	01/02/2021
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013	SCHEDULED REDEMPTION		141,979	141,979	140,731	141,229		751		751		141,979				3,741	01/02/2021
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013	SCHEDULED REDEMPTION		407,316	407,316	403,755	405,228		2,088		2,088		407,316				12,521	01/02/2021
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2013	SCHEDULED REDEMPTION		409,395	409,395	405,355	406,896		2,498		2,498		409,395				25,785	01/02/2022
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B AB		07/02/2013	SCHEDULED REDEMPTION		1,155,476	1,155,476	1,155,476	1,155,476						1,155,476				58,236	01/02/2020
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1 ABS		07/02/2013	Various		999,738	999,738	999,738	1,301,822						999,738				59,142	01/02/2029
90783X-AA-9	UNION PACIFIC RR CO 07-3 ABS		07/02/2013	SCHEDULED REDEMPTION		155,883	155,883	155,883	155,883						155,883				4,814	01/02/2031
908594-AC-8	UNION TANK CAR CO. SR NTS		05/15/2013	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,799,967	1,806,828		11,354		11,354		1,818,182				42,818	05/15/2020
908594-A*-5	UNION TANK CAR SECD. NTS ABS		06/01/2013	SCHEDULED REDEMPTION		607,093	607,093	607,093	607,093						607,093				27,603	06/01/2016
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2013	SCHEDULED REDEMPTION		3,181,818	3,181,818	3,201,045	3,414,571		(232,753)		(232,753)		3,181,818				179,455	06/01/2019
H2654#-AA-1	UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS,	F	04/11/2013	SCHEDULED REDEMPTION		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				170,910	04/11/2015
909218-AB-5	UNIT CORP		10/11/2013	BANK OF AMERICA/MERRILL LYNCH		412,500	400,000	411,000	410,688		(1,119)		(1,119)		409,569		2,931	2,931	24,439	05/15/2021
909218-AC-3	UNIT CORP		01/18/2013	EXCHANGE		2,250,637	2,250,000	2,250,625	2,250,682		(45)		(45)		2,250,637				26,086	05/15/2021
911312-AQ-9	UNITED PARCEL SERVICE		06/12/2013	DEUTSCHE BANK SECURITIES		6,763,820	7,000,000	6,990,690	6,990,905		376		376		6,991,281		(227,461)	(227,461)	122,432	10/01/2022
91324P-AQ-5	UNITEDHEALTH GROUP		01/15/2013	Various		913											913	913		03/15/2016
91324P-AE-2	UNITEDHEALTH GROUP INC		04/01/2013	MATURED		5,000,000	5,000,000	5,080,750	5,013,542		(13,542)		(13,542)		5,000,000				121,875	04/01/2013
91324P-BH-4	UNITEDHEALTH GROUP INC		02/15/2013	MATURED		5,000,000	5,000,000	4,901,500	4,997,238		2,762		2,762		5,000,000				121,875	02/15/2013
91324P-BS-0	UNITEDHEALTH GROUP INC		04/15/2013	GOLDMAN, SACHS & CO.		4,128,880	4,000,000	3,964,720	3,972,440		2,038		2,038		3,974,478		154,402	154,402	31,875	11/15/2016
91335F-AE-1	UNIVAR INC TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		14,974	14,974	14,974	14,974						14,974				5,055	06/30/2017
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		01/18/2013	EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,201	08/15/2020
914908-AN-8	UNIVISION COMMUNICATIONS 1ST LIEN EXTEND		05/29/2013	Various		6,169,921	6,168,430	6,167,601	6,167,572		858		858		6,168,430		1,490	1,490	62,794	03/31/2017
90321N-AA-0	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		7,531,891	7,375,000	7,557,031	7,533,433		(1,716)		(1,716)		7,531,717		175	175	219,099	07/15/2018
90321N-AB-8	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		2,112,524	2,000,000	2,120,000	2,113,425		(1,001)		(1,001)		2,112,424		100	100	27,042	05/15/2020
90321N-AC-6	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		2,075,414	2,000,000	2,080,000	2,075,816		(447)		(447)		2,075,369		45	45	40,667	04/15/2022
N9039*-AC-5	URALITA S.A. (SPAIN) SER. A GTD SR NTS	F	04/29/2013	Various		13,432,213	15,379,232	10,884,873	10,658,477						10,658,477		2,773,736	2,773,736		03/31/2014
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2013	SCHEDULED REDEMPTION		474,424	474,424	474,424	474,424						474,424				22,160	04/01/2026
90345W-AD-6	US AIRWAYS 2012-2A PTT ABS		12/03/2013	SCHEDULED REDEMPTION		34,321	34,321	34,321	34,321						34,321				1,168	06/03/2025
90345K-AA-8	US AIRWAYS GROUP INC ABS		10/22/2013	SCHEDULED REDEMPTION		322,797	322,797	322,797	322,797						322,797				20,175	10/22/2024
903329-AA-8	US CAPITAL I CDO - CF - PREFERRED	E	11/01/2013	SCHEDULED REDEMPTION		4,798,857	4,798,857	4,798,857	4,798,857						4,798,857				47,896	05/01/2034
991841-9H-2	US SHIPPING PARTNERS LP CPR 11/09		06/18/2013	BARCLAYS BANK			301,760													08/07/2014
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		04/30/2013	SCHEDULED REDEMPTION		1,089,671	1,089,671	1,009,514	956,573		133,098		133,098		1,089,671				33,389	08/07/2013
991841-9G-4	US SHIPPING PARTNERS LP SUBORDINATED LOA		06/18/2013	Various		179,445	326,264	115,180	67,022						67,022		112,423	112,423	1,722	08/07/2013
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	09/26/2013	SCHEDULED REDEMPTION		15,625	15,625	15,552	15,547		78		78		15,625				26,508	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	09/26/2013	SCHEDULED REDEMPTION		12,469	12,469	12,092	12,167		301		301		12,469				21,153	02/13/2019
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		05/15/2013	Various		496,250	496,250	494,089	493,979		2,271		2,271		496,250				6,972	03/27/2019
92257J-AB-1	VELO HOLDINGS INC TERM LOAN		12/03/2013	SCHEDULED REDEMPTION		257,210	257,210				257,210		257,210		257,210				16,835	02/04/2018
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2013	SCHEDULED REDEMPTION		1,187,070	1,187,070	1,187,070	1,187,070						1,187,070				67,069	01/01/2022
92344S-AP-5	VERIZON WIRELESS CAPITAL		11/29/2013	CALLED @ 100.80900000		3,000,000	3,000,000	3,260,010	3,069,449		(58,295)		(58,295)		3,011,154		(11,154)	(11,154)	245,345	02/01/2014
92534H-AB-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		02/04/2013	Various		31,174	1,204,936	1,071,380									31,174	31,174		08/16/2014
92549*-AT-2	VETCOR PROF PRACTICES DD TL (NEW)		12/31/2013	SCHEDULED REDEMPTION		2,010	2,010	2,010							2,010				23	12/19/2017
92549*-AR-6	VETCOR PROF PRACTICES TLA (NEW)		12/31/2013	SCHEDULED REDEMPTION		72,000	72,000	71,131	70,093		1,907		1,907		72,000				288,609	12/19/2017
92553P-AM-4	VIACOM INC		01/15/2013	WELLS FARGO BROKERAGE SERVICES		5,099,650	5,000,000	4,927,650	4,931,028		296		296		4,931,324		168,326	168,326	14,323	06/15/2022
92719U-AC-6	VINACASA CLO CLASS B LOANS	E	01/14/2013	SCHEDULED REDEMPTION		351,233	351,233	351,233	351,233						351,233				4,741	10/14/2015
92719U-AD-4	VINACASA CLO CLASS C LOANS	E	01/14/2013	SCHEDULED REDEMPTION		3,079,688	3,079,688	2,321,893	2,830,909		248,780		248,780		3,079,688				119,445	10/14/2015
927804-FN-9	VIRGINIA ELEC & POWER CO		08/05/2013	Various		5,010,300	5,000,000	4,984,400			19		19		4,984,419		25,881	25,881	1,910	03/15/2023
92857W-AF-7	VODAFONE GROUP PLC	F	12/16/2013	MATURED		2,000,000	2,000,000	1,861,400	1,978,373		21,627		21,627		2,000,000				100,000	12/16/2013
92966*-AB-5	WABASH VALLEY POWER ASSOCIATION		10/31/2013	SCHEDULED REDEMPTION		1,610,488	1,610,488	1,610,488	1,610,488						1,610,488				36,961	04/30/2019
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		1,240,578	1,240,578	1,240,578	1,240,578						1,240,578				35,108	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		1,054,150	1,054,150	1,054,150	1,054,150						1,054,150				29,832	01/15/2019

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		12/02/2013	Various		201,892	201,892	201,892	201,892						201,892				11,244	01/02/2024
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013	Various		38,069	38,069	38,069	38,069						38,069				2,086	01/02/2025
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013	Various		172,434	172,434	172,434	172,434						172,434				9,910	01/02/2025
94978#-DA-2	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013	SCHEDULED REDEMPTION		31,488	31,488	31,488	31,488						31,488				863	01/02/2025
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2013	SCHEDULED REDEMPTION		4,722	4,722	4,722	4,722						4,722				259	01/02/2025
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2013	SCHEDULED REDEMPTION		866,745	866,745	866,745	866,745						866,745				24,529	01/15/2019
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	SCHEDULED REDEMPTION		34,959	34,959	34,959	34,959						34,959				1,000	09/26/2029
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		11/15/2013	Various		119,783	119,783	119,783	119,783						119,783				7,039	09/26/2029
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		04/15/2013	Various		48,878	48,878	48,878	48,878						48,878				1,488	09/26/2029
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	SCHEDULED REDEMPTION		44,833	44,833	44,833	44,833						44,833				2,564	01/15/2023
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	SCHEDULED REDEMPTION		93,111	93,111	93,111	93,111						93,111				2,663	01/15/2028
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	Various		42,250	42,250	42,250	42,250						42,250				2,417	01/15/2028
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	SCHEDULED REDEMPTION		23,084	23,084	23,084	23,084						23,084				1,320	09/26/2029
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2013	SCHEDULED REDEMPTION		82,472	82,472	82,472	82,472						82,472				4,717	09/30/2029
931422-AD-1	WALGREEN CO		08/01/2013	MATURED		6,000,000	6,000,000	6,110,160	6,014,444		(14,444)		(14,444)		6,000,000				292,500	08/01/2013
931142-BT-9	WAL-MART STORES		05/01/2013	MATURED		1,000,000	1,000,000	957,868	998,066		1,934		1,934		1,000,000				22,750	05/01/2013
931142-CT-8	WAL-MART STORES INC		08/14/2013	WELLS FARGO BROKERAGE SERVICES		10,324,300	10,000,000	9,969,500	9,984,194		3,890		3,890		9,988,084		336,216	336,216	250,625	07/08/2015
92948#-AF-5	WAL-MART WESTMINSTER CTL ABS		11/15/2013	SCHEDULED REDEMPTION		207,564	207,564	208,110	207,867		(303)		(303)		207,564				6,985	05/15/2023
25468P-CN-4	WALT DISNEY COMPANY/THE		06/10/2013	BANK OF AMERICA		5,032,050	5,000,000	5,264,500	5,259,552		(12,426)		(12,426)		5,247,126		(215,076)	(215,076)	113,438	08/16/2021
25468P-CW-4	WALT DISNEY COMPANY/THE		06/11/2013	Various		19,485,100	20,000,000	19,846,400	19,847,575		5,085		5,085		19,852,661		(367,561)	(367,561)	215,417	12/01/2022
93316U-AD-9	WALTER ENERGY INC TERM LOAN B		03/27/2013	SCHEDULED REDEMPTION		106,851	106,851	106,851	106,851						106,851				7,671	04/01/2018
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN (CO.)		08/30/2013	Various		767,834	767,834	766,495	766,439		1,395		1,395		767,834				12,079	03/15/2018
93443N-AW-9	WARNER CHILCOTT CORP TL B-1		10/01/2013	Various		1,535,667	1,535,667	1,533,230	1,532,878		2,789		2,789		1,535,667				56,367	03/15/2018
93443N-AZ-2	WARNER CHILCOTT CORP TL B-1 ADDITIONAL		10/01/2013	Various		583,202	583,202	582,283	582,146		1,056		1,056		583,202				23,045	03/15/2018
93443N-AY-5	WARNER CHILCOTT CORP TL B-3 (LUXCO)	E	10/01/2013	Various		1,055,771	1,055,771	1,054,101	1,053,854		1,918		1,918		1,055,771				34,096	03/15/2018
939322-AG-8	WASHINGTON MUTUAL INC		09/23/2013	Various		3,078											3,078	3,078		01/15/2007
942683-AD-5	WATSON PHARMACEUTICALS INC		11/05/2013	CALLED @ 103.47400000		10,000,000	10,000,000	10,278,980	10,103,440		(53,002)		(53,002)		10,050,437		(50,437)	(50,437)	958,511	08/15/2014
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		12/31/2013	SCHEDULED REDEMPTION		35,000	35,000	34,425	34,656		35,344		35,344		35,000				139,448	10/12/2019
94403*-AY-2	WAWA INC SR UNSEC. NTS		05/04/2013	SCHEDULED REDEMPTION		3,625,000	3,625,000	3,625,000	3,790,173		(165,173)		(165,173)		3,625,000				106,394	05/04/2016
94768N-AF-1	WEBSTER BANK		01/15/2013	MATURED		15,000,000	15,000,000	15,024,150	15,000,137		(137)		(137)		15,000,000				440,625	01/15/2013
94973V-AX-5	WELLPOINT INC		05/23/2013	DEUTSCHE BANK SECURITIES		12,987,780	13,000,000	12,933,440	12,937,151		2,382		2,382		12,939,532		48,248	48,248	218,924	05/15/2022
94974B-FD-7	WELLS FARGO & COMPANY		06/11/2013	WELLS FARGO BROKERAGE SERVICES		5,074,950	5,000,000	4,996,000	4,996,497		350		350		4,996,846		78,104	78,104	63,000	05/08/2017
95235L-AJ-9	WEST CORPORATION TERM B-4		02/20/2013	EXCHANGE		3,295,389	3,339,998	3,291,930	3,293,712		1,642		1,642		3,295,354		35	35	32,190	07/15/2016
95235L-AL-4	WEST CORPORATION TERM B-5		02/20/2013	EXCHANGE		489,385	489,778	489,344	489,370		15		15		489,385				6,142	07/15/2016
95235L-AN-0	WEST CORPORATION TERM B-8		10/01/2013	SCHEDULED REDEMPTION		50,341	50,341	49,750			592		592		50,341				368	06/30/2018
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB		08/26/2013	FIRST MIAMI SECURITIES		360,900	10,000,000	178,896	211,306		12,165		12,165		223,470		137,430	137,430		06/01/2047
97180*-QB-7	WESTAR ENERGY INC ABS		01/03/2013	SCHEDULED REDEMPTION		1,332,894	1,332,894	1,332,894	1,333,269		(375)		(375)		1,332,894				134,222	01/03/2019
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		12/15/2013	SCHEDULED REDEMPTION		650,358	650,358	657,304	654,975		(4,617)		(4,617)		650,358				22,939	05/15/2028
958254-AB-0	WESTERN GAS PARTNERS		12/13/2013	MORGAN STANLEY		4,144,211	4,300,000	4,265,342	4,266,784		2,818		2,818		4,269,602		(125,391)	(125,391)	253,222	07/01/2022
959802-AL-3	WESTERN UNION CO/THE		01/25/2013	Various		10,049,115	9,304,000	8,691,427	8,825,011		3,631		3,631		8,828,642		1,220,473	1,220,473	155,896	04/01/2020
959802-AR-0	WESTERN UNION CO/THE		01/07/2013	GOLDMAN, SACHS & CO.		6,991,600	7,000,000	6,965,420	6,965,797		162		162		6,965,959		25,641	25,641	16,771	12/10/2017
962166-AR-5	WEYERHAEUSER CO.		07/01/2013	MATURED		2,000,000	2,000,000	2,132,540	2,008,241		(8,241)		(8,241)		2,000,000				145,000	07/01/2013
94975T-AG-3	WFMBS 2004-6 A7 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,483,514	1,483,514	1,457,552	1,472,286		11,227		11,227		1,483,514				29,752	06/25/2034
94981Q-AU-2	WFMBS 2005-AR16 6A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,481,382	1,481,382	1,478,315	1,479,369		2,013		2,013		1,481,382				25,003	10/25/2035
94984M-AE-4	WFMBS 2006-AR14 1A5 RMBS		12/01/2013	Various		259,797	259,797	241,556	201,320		55,463	(3,014)	58,478		259,797				8,453	10/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2013	Various		762,762	762,762	578,347	580,717		198,134	16,090	182,045		762,762				23,472	10/25/2036
94983P-AA-6	WFMBS 2006-AR4 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		994,414	1,196,561	872,417	928,770		65,643		65,643		994,414				44,778	04/25/2036
94983T-BY-3	WFMBS 2007-10 2A5 RMBS		12/01/2013	Various		736,846	736,846	693,147	667,553		69,665	372	69,293		736,846				28,628	07/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2013	Various		2,249,391	2,249,391	1,982,400	1,943,587		306,117	313	305,804		2,249,391				79,965	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2013	Various		1,264,603	1,324,068	1,193,027	1,159,358		106,683	1,438	105,245		1,264,603				47,511	09/25/2037
94983U-AD-9	WFMBS 2007-AR3 A4 RMBS		12/01/2013	Various		1,339,819	1,557,282	1,205,014	1,155,003		184,353	(463)	184,816		1,339,819				56,283	04/27/2037
96332H-CA-5	WHIRLPOOL CORP		03/01/2013	MATURED		10,000,000	10,000,000	9,977,500	9,999,155		845		845		10,000,000				275,000	03/01/2013
966387-AG-7	WHITING PETROLEUM CORP		09/11/2013	MORGAN STANLEY		977,438	975,000	975,000							975,000		2,438	2,438	542	03/15/2019
966600-AE-8	WHITNEY CLO 1, A2F CLO LOANS	E	09/01/2013	SCHEDULED REDEMPTION		7,745,000	7,745,000	7,813,979	7,784,686		(39,686)		(39,686)		7,745,000				301,474	03/01/2017
97381W-AC-8	WINDSTREAM CORP		08/01/2013	MATURED		3,000,000	3,000,000	3,045,000	3,009,183		(9,183)		(9,183)		3,000,000				243,750	08/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97381H-AN-7	WINDSTREAM CORP TL B-4		12/31/2013	SCHEDULED REDEMPTION		40,000	40,000	40,000							40,000				210	01/23/2020
97381H-AF-4	WINDSTREAM CORP TRANCH B-2 TERM LOAN		01/23/2013	Various		4,675,847	4,675,847	4,675,847	4,675,847						4,675,847				39,230	12/17/2015
97381H-AM-9	WINDSTREAM CORP. TRANCHE B-5 TERM LOAN		09/30/2013	SCHEDULED REDEMPTION		18,000	18,000	17,832	17,826		174		174		18,000				56,192	08/08/2019
976656-BX-5	WISCONSIN ELECTRIC POWER		05/15/2013	MATURED		3,180,000	3,180,000	3,055,185	3,173,122		6,878		6,878		3,180,000				71,550	05/15/2013
92933B-AE-4	WMG ACQUISITION CORP		06/21/2013	Various		248,000	248,000	250,250	235,173		(100)		(100)		250,123		(2,123)	(2,123)	17,239	01/15/2021
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		05/09/2013	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,012	3,000,029		(29)		(29)		3,000,000				92,914	11/01/2018
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		7,405	7,405	7,391			14		14		7,405				71	07/01/2020
980888-AA-9	WOOLWORTHS LIMITED	F	06/19/2013	TENDER OFFER		20,108,141	18,518,000	18,501,519	19,627,474		(174,675)		(174,675)		19,452,799		655,342	655,342	1,271,319	11/15/2015
980888-AD-3	WOOLWORTHS LIMITED	F	06/19/2013	TENDER OFFER		5,054,190	4,750,000	4,744,158	4,745,291		245		245		4,745,536		308,654	308,654	283,417	09/22/2020
981464-BE-9	WORLD FINANCIAL NETWORK CREDIT ABS		04/15/2013	SCHEDULED REDEMPTION		5,950,000	5,950,000	5,896,078	5,933,982		16,018		16,018		5,950,000				8,158	02/15/2017
981464-BF-6	WORLD FINANCIAL NETWORK CREDIT ABS		04/15/2013	SCHEDULED REDEMPTION		9,000,000	9,000,000	8,874,844	8,969,304		30,696		30,696		9,000,000				16,505	02/15/2017
98310W-AE-8	WYNDHAM WORLDWIDE		03/04/2013	TENDER OFFER		9,989,223	8,155,000	8,741,950	8,639,755		(9,463)		(9,463)		8,630,292		1,358,931	1,358,931	550,378	03/01/2020
98458P-AB-1	YALE UNIVERSITY		05/31/2013	Various		10,526,000	10,526,000	10,553,878	10,536,561		(1,955)		(1,955)		10,534,606		(8,606)	(8,606)	581,132	10/15/2014
988498-AD-3	YUM! BRANDS INC		11/20/2013	TENDER OFFER		1,692,741	1,483,000	1,318,773	1,325,454		1,918		1,918		1,327,372		365,369	365,369	177,522	11/15/2037
989701-AJ-6	ZIONS BANCORP		12/06/2013	TENDER OFFER		3,908,475	3,594,000	3,927,379	3,690,225		(31,695)		(31,695)		3,658,530		249,945	249,945	264,159	09/15/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,266,781,050	5,576,410,822	5,180,189,065	5,153,005,866	3,677,052	6,287,019	9,428,532	535,539	(317,962)	5,240,898,839	267,780	25,614,431	25,882,211	187,658,225	XXX
04622D-AA-9	ASSURED GUARANTY US HLDG		05/03/2013	Various		9,500,000	10,000,000	9,980,500	9,980,710		14		14		9,980,724		(480,724)	(480,724)	240,178	12/15/2066
14043C-AB-9	CAPITAL ONE CAPITAL V		01/02/2013	CALLED @ 100.00		3,000,000	3,000,000	2,965,380	2,966,098		1		1		2,966,098		33,902	33,902	117,021	08/15/2039
14043D-AB-7	CAPITAL ONE CAPITAL VI		01/02/2013	CALLED @ 100.00		1,000,000	1,000,000	987,050	987,351						987,352		12,648	12,648	11,587	05/15/2040
31769P-AB-6	FINL SECURITY ASSUR HLGS		05/16/2013	Various		9,345,000	10,000,000	9,977,600	9,977,829		18		18		9,977,846		(632,846)	(632,846)	259,556	12/15/2066
58551T-AA-5	MELLON CAPITAL IV		05/22/2013	CANTOR, FITZGERALD & CO.		2,951,250	3,000,000	3,000,000	3,000,000						3,000,000		(48,750)	(48,750)	53,000	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						25,796,250	27,000,000	26,910,530	26,911,987		32		32		26,912,020		(1,115,770)	(1,115,770)	681,341	XXX
8399997. Total - Bonds - Part 4						7,013,648,635	7,325,192,521	6,938,800,743	6,892,011,896	3,701,482	2,342,353	13,132,837	(7,089,002)	(317,962)	6,973,487,092	267,780	39,893,763	40,161,543	228,566,291	XXX
8399998. Total - Bonds - Part 5						1,053,204,324	1,061,226,522	1,058,095,500			(208,099)	4,046	(212,145)		1,058,056,028		(4,851,705)	(4,851,705)	12,105,935	XXX
8399999. Total - Bonds						8,066,852,959	8,386,419,043	7,996,896,244	6,892,011,896	3,701,482	2,134,254	13,136,883	(7,301,147)	(317,962)	8,031,543,121	267,780	35,042,058	35,309,838	240,672,225	XXX
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		01/24/2013	BANK OF AMERICA	70,000.000	1,758,750	0.00	1,750,000	1,750,000						1,750,000		8,750	8,750		
46183P-AA-4	INVICTA CAPITAL LLC ABS		09/19/2013	DIRECT	20,000,000.000	20,000,000	0.00	20,000,000	17,400,000	2,600,000			2,600,000		20,000,000				143,591	
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	12/16/2013	Various	532.000	139,234	0.00	125,485							125,485	1,721	12,027	13,748		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						21,897,984	XXX	21,875,485	19,150,000	2,600,000			2,600,000		21,875,486	1,721	20,777	22,498	143,591	XXX
8999997. Total - Preferred Stocks - Part 4						21,897,984	XXX	21,875,485	19,150,000	2,600,000			2,600,000		21,875,486	1,721	20,777	22,498	143,591	XXX
8999998. Total - Preferred Stocks - Part 5						24,442	XXX	24,707				412	(412)		24,295	78	69	147		XXX
8999999. Total - Preferred Stocks						21,922,426	XXX	21,900,192	19,150,000	2,600,000		412	2,599,588		21,899,781	1,799	20,846	22,645	143,591	XXX
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/17/2013	Various	20,206.000	2,143,857		1,640,121							1,640,121		503,736	503,736	2,425	
F0191J-10-1	ALCATEL EUR10		10/31/2013	JPMORGAN CHASE & CO.	541.000	2,032		1,765							1,765	(24)	292	267		
018490-10-2	ALLERGAN I NC COM		12/17/2013	GOLDMAN, SACHS & CO.	10,477.000	1,047,603		947,645							947,645		99,958	99,958	1,048	
W0817X-10-5	ASSA ABLOY B	D	10/31/2013	JPMORGAN CHASE & CO.	75.000	3,710		3,445							3,445	(3)	269	265		
T05404-10-7	ATLANTIA S.P.A.	D	11/01/2013	Various	10,584.000	227,527		212,340							212,340	4,823	10,365	15,187		
F06106-10-2	AXA	D	10/31/2013	Various	1,494.000	36,937		34,633							34,633	621	1,683	2,304		
T0783G-10-6	AZIMUT HOLDING SPA	D	10/31/2013	JPMORGAN CHASE & CO.	125.000	3,153		2,707							2,707	50	397	447		
G08036-12-4	BARCLAYS ORD GBP0.25	D	12/10/2013	Various	7,861.000	34,093		33,799							33,799	969	(675)	294	128	
D07112-11-9	BAYER AG ORD NPV	D	12/05/2013	Various	584.000	75,211		66,397							66,397	1,065	7,749	8,814		
D11648-10-8	BILFINGER BERGER SE	D	12/27/2013	Various	2,220.000	242,980		229,230							229,230	6,717	7,033	13,750		
12673P-10-5	CA INC		12/17/2013	GOLDMAN, SACHS & CO.	80,883.000	2,633,104		2,181,741							2,181,741		451,363	451,363	60,662	
F13587-12-0	CAP GEMINI	D	10/31/2013	JPMORGAN CHASE & CO.	73.000	4,828		4,345							4,345	80	403	483		
14149Y-10-8	CARDINAL HEALTH INC		12/17/2013	GOLDMAN, SACHS & CO.	36,788.000	2,381,898		1,699,318							1,699,318		682,581	682,581	22,257	
14170T-10-1	CAREFUSION CORP		12/17/2013	GOLDMAN, SACHS & CO.	9,603.000	364,740		347,415							347,415		17,324	17,324		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		12/17/2013	Various	23,943.000	587,132		490,832							490,832		96,300	96,300	3,591	
D172W1-27-9	COMMERZBANK AG	D	10/31/2013	Various	2,144.000	28,656		24,698							24,698	621	3,337	3,958		
D16212-14-0	CONTINENTAL AG	D	12/16/2013	Various	763.000	149,926		125,461							125,461	2,811	21,655	24,465		
21254X-10-6	CONVERSUS CAP	R	03/01/2013	Various	0.000	1,032,000		1,671,840							1,032,000					
D19225-10-7	DEUTSCHE POST AG COM STK	D	10/31/2013	Various	1,083.000	35,019		34,095							34,095	612	312	924		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	10/31/2013	Various	246.000	3,875		3,384							3,384	13	478	491		
961810-10-1	DIAL GLOBAL INC		12/16/2013	MERGER	604,124.000	93,639			148,010	(148,010)			(148,010)				93,639	93,639		
256669-10-2	DOLLAR GENERAL		09/27/2013	Various	0.000	102											102	102		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
F2924U-10-6	EIFFAGE	D	10/31/2013	JPMORGAN CHASE & CO.	69.000	4,080		3,787							3,787	15	279	294		
T3643A-14-5	ENI SPA	D	10/31/2013	Various	7,451.000	176,186		170,959							170,959	4,078	1,148	5,226	4,696	
G3205Z-10-2	ESURE GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	776.000	2,835		3,029							3,029	18	(212)	(194)		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	12/17/2013	Various	316,937.000	2,337,810		2,269,217							2,269,217		68,593	68,593		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	10/31/2013	JPMORGAN CHASE & CO.	143.000	2,700		2,610							2,610	5	85	90		
413875-10-5	HARRIS CORP.		12/17/2013	Various	42,511.000	2,818,459		2,068,190							2,068,190		750,269	750,269	51,438	
42809H-10-7	HESS CORP		12/17/2013	GOLDMAN, SACHS & CO.	32,876.000	2,631,482		2,185,925							2,185,925		445,557	445,557	15,288	
432589-10-9	HILLSHIRE BRANDS CO		12/18/2013	Various	53,264.000	1,758,657		1,637,335							1,637,335		121,322	121,322	12,789	
431288-10-5	HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ		04/01/2013	Various	0.000	37,010											37,010	37,010		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	10/31/2013	JPMORGAN CHASE & CO.	496.000	5,446		5,291							5,291	45	110	155	50	
N4578E-41-3	ING GROEP NV -CVA OTHER	D	10/31/2013	Various	17,124.000	201,332		204,396							204,396	2,652	(5,715)	(3,063)		
460690-10-0	INTERPUBLIC GROUP OF COS INC		12/17/2013	GOLDMAN, SACHS & CO.	156,008.000	2,614,573		2,248,345							2,248,345		366,228	366,228	35,102	
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		12/30/2013	VARIOUS	0.000	137,340			78,888	870			870		135,908		1,432	1,432	1,018	
B5337G-16-2	KBC GROUP NV	D	10/31/2013	Various	1,990.000	108,265		97,063							97,063	1,946	9,256	11,202		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	10/31/2013	JPMORGAN CHASE & CO.	213.000	4,058		4,057							4,057	(61)	62	1		
50540R-40-9	LABORATORY CORP AMER HLDGS		12/17/2013	Various	23,942.000	2,299,683		2,238,752							2,238,752		60,931	60,931		
F56196-18-5	LEGRAND	D	10/31/2013	JPMORGAN CHASE & CO.	64.000	3,640		3,553							3,553	66	21	87		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	12/05/2013	Various	247,968.000	313,310		295,469							295,469	5,057	12,784	17,842		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	148.000	3,891		3,684							3,684	22	185	207		
W5650X-10-4	LOOMIS AB	D	10/31/2013	JPMORGAN CHASE & CO.	173.000	4,133		3,800							3,800	(4)	337	333		
D5357W-10-3	MERCK KGAA ORD NPV	D	11/25/2013	Various	313.000	53,318		47,616							47,616	589	5,112	5,701		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/17/2013	GOLDMAN, SACHS & CO.	69,720.000	2,406,493		2,190,602							2,190,602		215,890	215,890		
61945C-10-3	MOSAIC COMPANY		12/17/2013	Various	3,897.000	172,920		167,649							167,649		5,271	5,271	974	
G6359F-10-3	NABORS INDUSTRIES LTD		12/17/2013	Various	150,755.000	2,381,051		2,308,059							2,308,059		72,992	72,992	18,091	
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	705.000	2,946		2,944							2,944	(12)	13	1		
64110D-10-4	NETAPP INC		12/17/2013	GOLDMAN, SACHS & CO.	60,863.000	2,486,715		2,172,398							2,172,398		314,317	314,317	18,259	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	12/10/2013	Various	9,066.000	110,907		109,346							109,346	(2,164)	3,726	1,562		
D5813Z-10-4	NORMA GROUP ORD	D	10/31/2013	Various	1,116.000	55,704		51,626							51,626	576	3,502	4,078		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	12/05/2013	Various	908.000	71,407		68,487							68,487	2,002	918	2,920		
67389#-10-6	OAKRIVER TECHNOLOGY, INC		10/09/2013	Various	0.000	66,567											66,567	66,567		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/16/2013	GOLDMAN, SACHS & CO.	24,867.000	2,299,690		2,322,368							2,322,368		(22,678)	(22,678)		
X3232T-10-4	OPAP SA	D	10/31/2013	JPMORGAN CHASE & CO.	175.000	2,202		1,917							1,917	7	277	285		
F7607Z-16-5	PUBLICIS GROUPE	D	10/31/2013	JPMORGAN CHASE & CO.	52.000	4,322		4,090							4,090	3	230	233		
74834L-10-0	QUEST DIAGNOSTICS INC		12/17/2013	Various	39,236.000	2,265,025		2,310,761							2,310,761		(45,736)	(45,736)	23,542	
F77098-10-5	RENAULT SA COMMON STOCK	D	10/31/2013	JPMORGAN CHASE & CO.	46.000	4,068		3,629							3,629	67	372	439		
F7782J-36-6	REXEL S.A.	D	10/31/2013	Various	1,727.000	44,177		43,228							43,228	1,410	(461)	949		
G75754-10-4	RIO TINTO CMN STK	D	12/12/2013	Various	3,745.000	192,405		183,335							183,335	2,114	6,956	9,070		
74965L-10-1	RLJ LODGING TRUST		09/25/2013	Various	1,063,514.000	25,814,743		19,143,252	20,600,266	(1,457,014)			(1,457,014)		19,143,252		6,671,491	6,671,491	654,061	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	10/31/2013	JPMORGAN CHASE & CO.	376.000	13,081		12,636							12,636	89	356	445		
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	10/31/2013	CITIGROUP GLOBAL MARKETS	61.000	3,046		2,971							2,971		75	75		
F5548N-10-1	SANOFI S.A.	D	12/10/2013	Various	909.000	92,687		89,252							89,252	2,696	740	3,435		
G80797-10-6	SIG PLC	D	10/31/2013	JPMORGAN CHASE & CO.	1,003.000	3,254		2,873							2,873	24	356	381		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	11/20/2013	Various	1,504.000	82,585		74,982							74,982	702	6,901	7,603		
855710-10-2	STARZ		12/17/2013	Various	1,010.000	27,694		25,043							25,043		2,651	2,651		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	10/31/2013	JPMORGAN CHASE & CO.	145.000	4,125		3,657							3,657	(4)	471	468		
H84989-10-4	TE CONNECTIVITY LTD		12/17/2013	GOLDMAN, SACHS & CO.	49,631.000	2,623,235		2,215,272							2,215,272		407,963	407,963	31,457	
T92778-10-8	TELECOM ITALIA EURO.55	D	10/31/2013	JPMORGAN CHASE & CO.	4,173.000	4,012		3,236							3,236	27	749	776		
D8790K-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	10/31/2013	JPMORGAN CHASE & CO.	432.000	3,409		3,278							3,278	61	70	131		
F9156M-10-8	THALES S.A.	D	10/31/2013	JPMORGAN CHASE & CO.	67.000	4,097		3,659							3,659	68	370	437		
88732J-20-7	TIME WARNER CABLE INC		12/09/2013	GOLDMAN, SACHS & CO.	10,962.000	1,433,665		1,223,359							1,223,359		210,306	210,306	7,125	
H89231-33-8	UBS AG CHF0.1	D	10/31/2013	JPMORGAN CHASE & CO.	169.000	3,271		3,458							3,458	76	(263)	(187)		
90341W-10-8	US AIRWAYS GROUP INC		12/09/2013	MERGER	270.000	3,075			3,645	(3,645)			(3,645)				3,075	3,075		
903417-10-3	US SHIPPING PARTNERS COMMON STOCK		02/14/2013	BARCLAYS BANK	21,270.000															
91913Y-10-0	VALERO ENERGY CORP		05/09/2013	DISTRIBUTION	0.000	49,032		49,032							49,032					
92337#-10-7	VERDE REALTY PRIVATE REIT		04/03/2013	Various	0.000	159,644											159,644	159,644		
F5879X-10-8	VINCI	D	10/31/2013	JPMORGAN CHASE & CO.	106.000	6,762		5,963							5,963	110	689	800		
F97982-10-6	VIVENDI EUR5.50	D	11/22/2013	Various	2,725.000	69,168		62,727							62,727	863	5,579	6,442		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	12/10/2013	Various	10,660.000	39,662		35,966							35,966	749	2,947	3,696		
949746-10-1	WELLS FARGO CO		07/30/2013	Various	0.000	193,766											193,766	193,766		
989209-10-1	ZEBU INC		11/29/2013	Various	0.000	12,662											12,662	12,662		
N9837R-10-5	ZIGGO N.V.	D	10/31/2013	JPMORGAN CHASE & CO.	78.000	3,362		3,161							3,161	59	142	201		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	11/21/2013	Various	158.000	43,619		40,510							40,510	534	2,575	3,109		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	12/27/2013	DISTRIBUTION	0.000	(3,412)										(3,412)		(3,412)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						69,907,075	XXX	58,193,013	20,830,810	(1,607,799)			(1,607,799)		57,689,082	39,426	12,178,567	12,217,993	964,000	XXX
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/19/2013	Various	810.000	77,262		54,322	61,953	(14,491)			(14,491)		54,322		22,941	22,941	179	
73937B-77-9	POWERSHARES S.P 500 LOW VOLA		04/23/2013	JPMORGAN CHASE & CO.	1,000,000.000	31,918,785		28,055,100	27,680,000	375,100			375,100		28,055,100		3,863,685	3,863,685	282,900	
78462F-10-3	SPDR S&P 500 ETF TRUST		05/31/2013	Various	6,920.000	1,054,232		623,406	986,238	(362,833)			(362,833)		623,406		430,827	430,827	8,923	
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	12/10/2013	GOLDMAN, SACHS & CO.	511,194.000	21,110,815		20,503,991	22,763,469	(225,742)		2,033,736	(2,259,477)		20,503,991		606,823	606,823	464,675	
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		12/31/2013	Various	0.000	1,580,193											1,580,193	1,580,193		
9299999. Subtotal - Common Stocks - Mutual Funds						55,741,287	XXX	49,236,818	51,491,660	(227,965)		2,033,736	(2,261,701)		49,236,818		6,504,469	6,504,469	756,678	XXX
9799997. Total - Common Stocks - Part 4						125,648,362	XXX	107,429,832	72,322,470	(1,835,765)		2,033,736	(3,869,500)		106,925,900	39,426	18,683,035	18,722,462	1,720,677	XXX
9799998. Total - Common Stocks - Part 5						47,461,849	XXX	43,757,393				358,162	(358,162)		43,399,231	49,805	4,012,813	4,062,618	141,104	XXX
9799999. Total - Common Stocks						173,110,211	XXX	151,187,224	72,322,470	(1,835,765)		2,391,898	(4,227,662)		150,325,131	89,232	22,695,848	22,785,080	1,861,781	XXX
9899999. Total - Preferred and Common Stocks						195,032,636	XXX	173,087,417	91,472,471	764,235		2,392,310	(1,628,074)		172,224,912	91,031	22,716,694	22,807,725	2,005,372	XXX
9999999 - Totals						8,261,885,595	XXX	8,169,983,660	6,983,484,366	4,465,718	2,134,254	15,529,193	(8,929,221)	(317,962)	8,203,768,033	358,810	57,758,753	58,117,563	242,677,598	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-UW-8	US TREASURY N/B		04/09/2013	BANK OF MONTREAL	04/17/2013	GOLDMAN, SACHS & CO.	100,000,000	99,725,640	99,750,000	99,726,386		746		746			23,614	23,614	2,049	
0599999. Subtotal - Bonds - U.S. Governments							100,000,000	99,725,640	99,750,000	99,726,386		746		746			23,614	23,614	2,049	
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES	04/04/2013	DEUTSCHE BANK SECURITIES	400,000	400,000	415,000	400,000							15,000	15,000		
00101J-AD-8	ADT CORP		01/07/2013	MORGAN STANLEY DEAN WITTER	05/24/2013	EXCHANGE	20,000,000	19,997,200	19,997,278	19,997,278		78		78					297,917	
009158-AT-3	AIR PRODUCTS & CHEMICALS		01/30/2013	J. P. MORGAN SECURITIES, INC.	01/30/2013	J. P. MORGAN SECURITIES, INC.	4,000,000	3,983,720	4,018,840	3,983,720							35,120	35,120		
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/10/2013	CITIBANK	04/11/2013	CITIBANK	500,000	497,500	504,375	497,502		2		2			6,873	6,873	80	
01377B-AD-0	ALCATEL-LUCENT USA INC. U.S. TERM LOAN	R	02/25/2013	CREDIT SUISSE	03/11/2013	CREDIT SUISSE	1,500,000	1,492,500	1,513,125	1,492,541		41		41			20,584	20,584	(12,427)	
023772-AA-4	AMER AIRLN 13-1 A PASS T ABS		03/05/2013	DEUTSCHE BANK SECURITIES	04/18/2013	DEUTSCHE BANK SECURITIES	3,000,000	3,000,000	3,018,750	3,000,000							18,750	18,750	13,667	
0258M0-DJ-5	AMERICAN EXPRESS CREDIT		07/24/2013	DEUTSCHE BANK SECURITIES	08/08/2013	MORGAN STANLEY DEAN WITTER	20,000,000	19,979,200	20,084,400	19,979,354		154		154			105,046	105,046	16,528	
03074E-AF-1	AMERIFORGE GROUP INC. TERM LOAN		02/25/2013	DEUTSCHE BANK SECURITIES	02/26/2013	DEUTSCHE BANK SECURITIES	250,000	248,750	252,813	248,750							4,062	4,062	(565)	
031652-BH-2	AMKOR TECHNOLOGY INC		05/15/2013	DEUTSCHE BANK SECURITIES	08/16/2013	EXCHANGE	500,000	515,000	514,530	514,530		(470)		(470)					11,953	4,339
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.	08/21/2013	Various	15,000,000	14,944,650	14,547,700	14,946,721		2,071		2,071			(399,021)	(399,021)	28,750	
037833-AK-6	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.	06/12/2013	Various	40,500,000	40,446,135	39,204,180	40,446,490		355		355			(1,242,310)	(1,242,310)	71,967	
038521-AL-4	ARAMARK CORP		02/22/2013	GOLDMAN, SACHS & CO.	10/11/2013	BARCLAYS	600,000	600,000	620,250	600,000							20,250	20,250	21,083	
03969A-AB-6	ARDAGH PKG FIN/MP HD USA	F	08/09/2013	Various	12/11/2013	Various	10,700,000	10,381,413	10,525,750	10,390,686		9,273		9,273			135,064	135,064	463,585	283,734
05070G-AD-0	AUDATEX NORTH AMERICA IN		06/27/2013	TRANSFER	11/18/2013	CALLED @ 106.86842439	1,025,000	1,045,523	1,025,000	1,042,813		(2,709)		(2,709)			(17,813)	(17,813)	99,806	2,306
054303-BA-9	AVON PRODUCTS INC		03/07/2013	GOLDMAN, SACHS & CO.	03/08/2013	Various	10,000,000	9,903,000	10,089,350	9,903,021		21		21			186,330	186,330	1,389	
05745P-AD-5	BAKERCORP INTERNATIONAL INC. 02/13 TERM		03/20/2013	DEUTSCHE BANK SECURITIES	03/25/2013	DEUTSCHE BANK SECURITIES	2,955,000	2,955,000	2,955,000	2,955,000									(6,560)	
067901-AP-3	BARRICK GOLD CORP	A	08/05/2013	Various	09/30/2013	Various	14,000,000	13,401,420	11,890,892	13,408,007		6,587		6,587			(1,517,115)	(1,517,115)	134,617	43,733
06849R-AF-9	BARRICK NA FINANCE LLC		07/10/2013	BARCLAYS BANK	07/12/2013	BANK OF AMERICA	8,000,000	7,021,280	7,123,800	7,021,683		403		403			102,117	102,117	45,467	44,000
06849R-AH-5	BARRICK NA FINANCE LLC		06/27/2013	Various	09/30/2013	EXCHANGE	8,000,000	6,519,500	6,522,949	6,523,029		3,529		3,529			(79)	(79)	189,111	75,708
055451-AU-2	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	GOLDMAN, SACHS & CO.	11/21/2013	GOLDMAN, SACHS & CO.	15,000,000	14,981,550	14,981,100	14,981,788		238		238			(688)	(688)	89,833	
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	JPMORGAN CHASE & CO.	10/16/2013	Various	20,000,000	19,997,000	20,269,300	19,997,002		2		2			272,298	272,298	54,167	
10801Q-AD-4	BRICKMAN GROUP HLDGS TERM B-2		05/29/2013	Various	12/18/2013	VARIOUS	285,256	281,203	285,256	285,256		4,053		4,053					5,238	
10801Q-AE-2	BRICKMAN GROUP HLDGS TERM B-3		05/29/2013	Various	12/18/2013	VARIOUS	359,779	354,668	359,779	359,779		5,111		5,111					7,988	
14170T-AG-6	CAREFUSION CORP		03/06/2013	J. P. MORGAN SECURITIES, INC.	03/13/2013	J. P. MORGAN SECURITIES, INC.	5,000,000	4,995,400	5,010,850	4,995,408		8		8			15,442	15,442	3,208	
17119R-AD-4	CCART_2013-A ABS		10/16/2013	CITIGROUP GLOBAL MARKETS	12/02/2013	CREDIT SUISSE	6,000,000	5,999,952	6,036,797	5,999,954		2		2			36,843	36,843	9,157	
17305E-FC-4	CCCIT_13-A3 ABS		09/25/2013	RBC DOMINION SECURITIES	11/20/2013	NOMURA SECURITIES INTERNATIONAL INC	17,700,000	17,741,484	17,832,059	17,739,382		(2,103)		(2,103)			92,677	92,677	56,758	28,379
17305E-FE-0	CCCIT_13-A6 ABS		09/24/2013	JPMORGAN CHASE & CO.	12/02/2013	NOMURA SECURITIES INTERNATIONAL INC	20,000,000	20,137,500	20,240,625	20,128,800		(8,700)		(8,700)			111,825	111,825	55,000	5,133
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		04/19/2013	BANK OF AMERICA	07/12/2013	OPPENHEIMER & CO. INC	500,000	500,000	482,500	500,000							(17,500)	(17,500)	5,910	
150191-AD-6	CEDAR FAIR LP/CANADA'S W		03/13/2013	Various	09/04/2013	JEFFERIES & COMPANY, INC.	5,000,000	4,981,250	4,775,000	4,982,159		909		909			(207,159)	(207,159)	133,438	8,750
156700-AX-4	CENTURYLINK INC		11/14/2013	WELLS FARGO	11/14/2013	BAIRD (ROBERT W.) & CO. INC.	1,400,000	1,400,000	1,421,000	1,400,000							21,000	21,000		
161571-FL-3	CHAIT_12-A5 ABS		10/15/2013	CREDIT SUISSE	10/24/2013	CREDIT SUISSE	16,000,000	15,990,000	16,004,375	15,990,167		167		167			14,208	14,208	3,671	787
165167-CX-1	CHESAPEAKE ENERGY CORP		03/19/2013	MESIROW FINANCIAL, INC.	04/17/2013	BANK OF AMERICA	750,000	754,688	765,000	754,650		(37)		(37)			10,350	10,350	2,352	
165258-AA-2	CHESAPEAKE OIL OP/FIN		04/17/2013	TRANSFER	07/22/2013	EXCHANGE	750,000	770,625	769,650	769,628		(997)		(997)			22	22	35,185	21,669
166764-AE-0	CHEVRON CORP		06/17/2013	BARCLAYS BANK	08/21/2013	Various	13,000,000	13,000,000	12,825,330	13,000,000							(174,670)	(174,670)	37,032	
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		03/22/2013	Various	05/30/2013	Various	7,500,000	8,410,313	8,505,000	8,374,234		(36,079)		(36,079)			130,766	130,766	290,469	159,500
14041N-EK-3	COMET_13-A1 ABS		09/24/2013	NOMURA SECURITIES INTERNATIONAL INC	12/02/2013	NOMURA SECURITIES INTERNATIONAL INC	12,350,000	12,306,100	12,340,352	12,309,675		3,576		3,576			30,676	30,676	17,290	2,594
205887-BM-3	CONAGRA FOODS INC		02/19/2013	EXCHANGE	10/07/2013	Various	11,000,000	10,886,047	10,901,935	10,901,943		15,897		15,897			(8)	(8)	500,003	
212015-AK-7	CONTINENTAL RESOURCES		04/02/2013	BANK OF AMERICA	07/19/2013	Various	400,000	400,000	403,750	400,000							3,750	3,750	4,075	
223030-AP-5	COVIDIEN INTL FINANCE SA	F	05/13/2013	BANK OF AMERICA	05/23/2013	BANK OF AMERICA	5,000,000	4,988,650	4,961,600	4,988,685		35		35			(27,085)	(27,085)	5,326	
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		04/23/2013	DEUTSCHE BANK SECURITIES	05/01/2013	DEUTSCHE BANK SECURITIES	500,000	496,250	500,000	496,260		10		10			3,740	3,740	528	
22764Y-AH-8	CROSSMARK HOLDINGS INC. TERM LOAN B		03/05/2013	Various	03/07/2013	Various	750,000	746,250	750,938	746,253		3		3			4,685	4,685	(1,693)	
228189-AA-4	CROWN AMER/CAP CORP IV		08/12/2013	Various	11/19/2013	EXCHANGE	7,875,000	7,615,781	7,622,153	7,622,035		6,254		6,254			118	118	235,406	28,500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12646R-AA-3	CST BRANDS INC		11/14/2013	Various	12/19/2013	EXCHANGE	9,808,000	9,689,511	9,690,740	9,690,740		1,229		1,229					264,962	57,817
23331A-BG-3	D.R. HORTON INC		01/30/2013	J. P. MORGAN SECURITIES, INC.	01/31/2013	OPPENHEIMER & CO. INC	750,000	750,000	748,125	750,000							(1,875)	(1,875)		
233851-BA-1	DAIMLER FINANCE NA LLC		07/24/2013	DEUTSCHE BANK SECURITIES	11/21/2013	Various	30,000,000	29,925,600	30,100,900	29,927,439		1,839		1,839			173,461	173,461	93,021	
254683-AV-7	DCENT_12-A3 ABS		10/15/2013	NOMURA SECURITIES INTERNATIONAL INC	10/24/2013	CITIGROUP GLOBAL MARKETS	10,000,000	10,041,406	10,047,266	10,040,609		(797)		(797)			6,656	6,656	3,344	717
241738-AA-7	DE US, INC. SER. A SENIOR NTS DUE 5/2019		02/21/2013	Various	09/23/2013	PRINCIPAL PAYDOWN	5,000,000	5,000,000	5,000,000	5,000,000									532,016	48,000
25470X-AM-7	DISH DBS CORP		04/02/2013	TRANSFER	08/29/2013	EXCHANGE	1,850,000	1,850,000	1,850,000	1,850,000									31,450	
25470X-AN-5	DISH DBS CORP		04/02/2013	TRANSFER	09/04/2013	EXCHANGE	1,850,000	1,850,000	1,850,000	1,850,000									39,242	
25470X-AR-6	DISH DBS CORP		05/15/2013	BARCLAYS BANK	06/24/2013	Various	1,500,000	1,500,000	1,500,000	1,500,000									3,882	
26613T-AD-2	DUPONT FABROS TECHNOLOGY INC		09/12/2013	GOLDMAN, SACHS & CO.	12/19/2013	EXCHANGE	1,150,000	1,150,000	1,150,000	1,150,000									15,952	
263534-CK-3	E. I. DU PONT DE NEMOURS		02/12/2013	GOLDMAN, SACHS & CO.	08/20/2013	Various	15,000,000	14,994,750	14,885,650	14,994,892		142		142			(109,242)	(109,242)	129,889	
269871-AA-7	EAGLE SPINCO INC		01/17/2013	BARCLAYS BANK	01/30/2013	BARCLAYS BANK	425,000	425,000	429,250	425,000							4,250	4,250	218	
291011-BE-3	EMERSON ELECTRIC CO		02/14/2013	J. P. MORGAN SECURITIES, INC.	08/05/2013	Various	10,000,000	9,956,500	9,856,750	9,957,739		1,239		1,239			(100,989)	(100,989)	84,948	
31677Q-AV-1	FIFTH THIRD BANCORP		02/25/2013	DEUTSCHE BANK SECURITIES	08/21/2013	JPMORGAN CHASE & CO.	10,000,000	9,981,800	9,598,200	9,983,540		1,740		1,740			(385,340)	(385,340)	71,694	
336130-AA-7	FIRST QUALITY FINANCE CO		05/09/2013	WELLS FARGO	05/13/2013	WELLS FARGO	950,000	957,000	955,938	956,994		(6)		(6)			(1,057)	(1,057)	244	
33938E-AR-8	FLEXTRONICS INTL LTD	F	08/12/2013	Various	08/30/2013	Various	10,250,000	10,122,500	10,177,601	10,123,163		663		663			54,437	54,437	197,681	86,493
345397-WK-5	FORD MOTOR CREDIT CO LLC		08/01/2013	HSBC SECURITIES, INC.	12/05/2013	Various	11,000,000	10,897,260	11,011,882	10,899,237		1,977		1,977			112,645	112,645	115,281	
35671D-AX-3	FREEPORT-MCMORAN C & G		02/28/2013	Various	10/14/2013	EXCHANGE	25,000,000	24,985,250	24,985,979	24,985,986		736		736			(7)	(7)	583,941	
35671D-BA-2	FREEPORT-MCMORAN C & G		02/28/2013	J. P. MORGAN SECURITIES, INC.	10/14/2013	EXCHANGE	10,000,000	9,954,400	9,954,768	9,954,771		371		371			(3)	(3)	328,514	
35671D-BF-1	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA	10/14/2013	EXCHANGE	30,000,000	29,988,600	29,989,477	29,989,485		885		885			(8)	(8)	560,583	
35687M-AZ-0	FREESCALE SEMICONDUCTOR INC		10/28/2013	JPMORGAN CHASE & CO.	10/29/2013	JPMORGAN CHASE & CO.	800,000	800,000	807,000	800,000							7,000	7,000		
302941-AK-5	FTI CONSULTING INC		03/12/2013	TRANSFER	07/31/2013	EXCHANGE	3,000,000	3,180,000	3,172,612	3,172,612		(7,388)		(7,388)					122,000	53,667
37045X-AK-2	GENERAL MOTORS FINL CO		05/07/2013	DEUTSCHE BANK SECURITIES	05/08/2013	OPPENHEIMER & CO. INC	100,000	100,000	102,500	100,000							2,500	2,500		
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP	05/17/2013	BNP PARIBAS SECURITIES CORP	1,000,000	1,000,000	1,011,250	1,000,000							11,250	11,250	(2,033)	
36159R-AF-0	GEO GROUP INC/THE		03/14/2013	Various	10/21/2013	Various	8,900,000	8,943,750	8,938,928	8,941,625		(2,125)		(2,125)			(2,696)	(2,696)	243,124	
384313-AD-4	GRAFTECH INTERNATIONAL		08/09/2013	EXCHANGE	09/18/2013	JPMORGAN CHASE & CO.	700,000	700,000	705,250	700,000							5,250	5,250	15,867	10,413
43814F-AD-4	HAROT_2013-4 ABS		10/23/2013	RBS SECURITIES INC	12/02/2013	Various	32,000,000	31,995,382	32,068,906	31,995,503		121		121			73,403	73,403	27,849	
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK	05/15/2013	Various	1,500,000	1,500,000	1,516,500	1,500,000							16,500	16,500		
40416G-AA-6	HDTFS INC		01/09/2013	TRANSFER	03/14/2013	EXCHANGE	2,000,000	2,120,000	2,116,964	2,116,964		(3,036)		(3,036)					48,306	28,722
440543-AP-1	HORNBECK OFFSHORE SERV		03/14/2013	BARCLAYS BANK	09/30/2013	EXCHANGE	4,300,000	4,300,000	4,300,000	4,300,000									109,590	
440543-AQ-9	HORNBECK OFFSHORE SERVICES INC		09/30/2013	EXCHANGE	10/10/2013	JPMORGAN CHASE & CO.	4,300,000	4,300,000	4,138,750	4,300,000							(161,250)	(161,250)	26,875	17,319
441339-AA-6	HOT TOPIC INC		06/06/2013	BANK OF AMERICA	06/07/2013	BANK OF AMERICA	200,000	197,236	203,000	197,236							5,764	5,764		
44266R-AC-1	HOWARD HUGHES MEDICAL IN		07/16/2013	GOLDMAN, SACHS & CO.	11/26/2013	CREDIT SUISSE	5,000,000	4,989,650	4,989,400	4,989,961		311		311			(561)	(561)	63,194	
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L		08/01/2013	BANK OF AMERICA	10/24/2013	OPPENHEIMER & CO., INC.	3,000,000	2,962,500	2,970,000	2,963,486		986		986			6,514	6,514	66,625	32,906
459200-HK-0	IBM CORP		02/05/2013	HSBC SECURITIES, INC.	04/09/2013	WELLS FARGO BROKERAGE SERVICES	7,500,000	7,465,650	7,560,075	7,466,835		1,185		1,185			93,240	93,240	16,667	
45671X-AA-8	INERGY MID LP / FIN CORP		06/13/2013	OPPENHEIMER & CO. INC	12/10/2013	EXCHANGE	1,250,000	1,286,250	1,283,407	1,283,407		(2,843)		(2,843)					67,792	30,958
457030-AH-7	INGLES MARKETS INC		05/29/2013	BANK OF AMERICA	12/18/2013	EXCHANGE	4,000,000	4,000,000	4,000,000	4,000,000									118,833	
458140-AM-2	INTEL CORP		01/17/2013	WELLS FARGO BROKERAGE SERVICES	08/05/2013	BANK OF AMERICA	6,505,000	6,412,434	6,087,834	6,416,857		4,423		4,423			(329,023)	(329,023)	115,626	20,491
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		02/12/2013	GOLDMAN, SACHS & CO.	04/16/2013	GOLDMAN, SACHS & CO.	60	7,083	7,325	7,083							241	241	38	
464592-AP-9	ISLE OF CAPRI CASINOS		04/12/2013	Various	06/11/2013	EXCHANGE	7,845,000	7,889,225	7,887,800	7,887,797		(1,428)		(1,428)			3	3	122,905	18,149
487836-BL-1	KELLOGG CO		02/11/2013	DEUTSCHE BANK SECURITIES	08/20/2013	BANK OF AMERICA/MERRILL LYNCH	5,000,000	4,969,500	4,573,400	4,970,875		1,375		1,375			(397,475)	(397,475)	71,424	
49327M-2A-1	KEY BANK NA		01/29/2013	KEYBANK NATIONAL ASSOCIATION	08/19/2013	Various	17,500,000	17,483,200	17,168,475	17,484,725		1,525		1,525			(316,250)	(316,250)	136,010	
492914-AS-5	KEY ENERGY SERVICES INC		04/12/2013	STERNE AGEE & LEACH	07/17/2013	BANK OF AMERICA	525,000	548,625	505,313	547,726		(899)		(899)			(42,414)	(42,414)	13,880	4,528
513075-BE-0	LAMAR MEDIA CORP		03/11/2013	BARCLAYS BANK	04/18/2013	BANK OF AMERICA	1,000,000	1,005,000	1,002,500	1,004,946		(54)		(54)			(2,446)	(2,446)	24,028	18,611
521865-AT-2	LEAR CORP		01/14/2013	TRANSFER	04/03/2013	J. P. MORGAN SECURITIES, INC.	550,000	550,000	538,313	550,000							(11,688)	(11,688)	5,878	
526057-BM-5	LENNAR CORP		01/30/2013	TRANSFER	09/18/2013	EXCHANGE	1,000,000	980,730	981,956	981,956		1,226		1,226					44,424	13,326
52736R-BE-1	LEVI STRAUSS & CO		03/11/2013	BANK OF AMERICA	06/13/2013	EXCHANGE	1,000,000	1,080,000	1,077,545	1,077,545		(2,455)		(2,455)					42,396	25,399
536022-AF-3	LINN ENERGY LLC/FIN CORP		02/22/2013	BANK OF AMERICA	09/12/2013	Various	1,000,000	1,077,500	1,001,250	1,070,082		(7,418)		(7,418)			(68,832)	(68,832)	75,024	34,875
55181X-AA-0	LYNX II CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	04/04/2013	BANK OF AMERICA	200,000	200,000	210,500	200,000							10,500	10,500	1,665	
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS		07/26/2013	MORGAN STANLEY DEAN WITTER	08/08/2013	MORGAN STANLEY DEAN WITTER	15,000,000	14,972,400	15,024,600	14,972,561		161		161			52,039	52,039	9,625	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55277B-AC-9	MCE FINANCE LTD	F	08/07/2013	Various	09/18/2013	Various	5,200,000	4,950,000	4,979,500	4,953,287		3,287		3,287			26,213	26,213	159,722	126,389
552697-AN-4	MDC PARTNERS INC	A	03/15/2013	J. P. MORGAN SECURITIES, INC.	05/22/2013	BANK OF MONTREAL	1,000,000	1,000,000	1,050,000	1,000,000							50,000	50,000	12,750	
58446V-AF-8	MEDIACOM BRDBND LLC/CORP		03/08/2013	J. P. MORGAN SECURITIES, INC.	04/29/2013	EXCHANGE	5,000,000	5,187,500	5,185,244	5,185,140		(2,360)		(2,360)			104	104	213,385	172,656
585055-AY-2	MEDTRONIC INC		03/19/2013	J. P. MORGAN SECURITIES, INC.	04/05/2013	Various	15,000,000	14,691,450	15,031,400	14,691,615		165		165			339,785	339,785	18,889	
59001A-AS-1	MERITAGE HOMES CORP		02/27/2013	CITIBANK	05/23/2013	Various	625,000	625,000	628,150	625,000							3,150	3,150	2,713	
59001K-AB-6	MERITOR INC		05/28/2013	CITIBANK	12/06/2013	CITIGROUP GLOBAL MARKETS	400,000	400,000	404,000	400,000							4,000	4,000	14,325	
626738-AA-6	MURPHY OIL USA INC		08/13/2013	Various	10/11/2013	BARCLAYS	4,575,000	4,616,563	4,586,438	4,615,854		(709)		(709)			(29,416)	(29,416)	48,038	887
63254A-AE-8	NATIONAL AUSTRALIA BK LT	F	01/14/2013	GOLDMAN, SACHS & CO.	01/17/2013	SUSQUEHANNA FINANCIAL GROUP LLLP	20,000,000	19,962,400	19,851,850	19,962,407		7		7			(110,557)	(110,557)	1,250	
636180-BL-4	NATIONAL FUEL GAS CO		02/12/2013	Various	12/12/2013	MORGAN STANLEY	15,000,000	14,959,950	14,193,600	14,962,751		2,801		2,801			(769,151)	(769,151)	471,875	
62886E-AE-8	NCR CORP		03/08/2013	JEFFERIES & COMPANY, INC.	05/31/2013	EXCHANGE	1,000,000	1,015,000	1,014,628	1,014,628		(372)		(372)					18,889	8,056
62886E-AG-3	NCR CORP		03/13/2013	J. P. MORGAN SECURITIES, INC.	05/31/2013	EXCHANGE	5,000,000	4,987,500	4,987,768	4,987,768		268		268					68,090	21,198
640217-AF-2	NEIMAN MARCUS GROUP INC TERM LOAN B		03/25/2013	Various	10/25/2013	Various	1,950,000	1,961,875	1,950,000	1,951,813		(178,689)		(178,689)			(1,813)	(1,813)	44,569	
64126X-AA-0	NEUSTAR INC		01/11/2013	TRANSFER	08/09/2013	EXCHANGE	1,950,000	1,955,875	1,955,534	1,955,534		(341)		(341)					48,019	
64126X-AC-6	NEUSTAR INC		08/09/2013	EXCHANGE	11/19/2013	BANK OF AMERICA/MERRILL LYNCH	1,950,000	1,955,534	1,766,000	1,955,395		(139)		(139)			(189,395)	(189,395)	22,075	5,850
Q6775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/19/2013	UNION BANK OF SWITZERLAND	04/26/2013	UNION BANK OF SWITZERLAND	250,000	249,688	251,250	249,688		1		1			1,562	1,562	(1,181)	
655844-BK-3	NORFOLK SOUTHERN CORP		01/30/2013	CITIBANK	05/24/2013	EXCHANGE	5,000,000	4,950,550	4,951,851	4,951,850		1,300		1,300					110,475	66,124
66977W-AN-9	NOVA CHEMICALS CORP	A	07/16/2013	BARCLAYS BANK	09/18/2013	BARCLAYS	1,100,000	1,100,000	1,102,750	1,100,000							2,750	2,750	8,502	
629377-BT-8	NRG ENERGY INC		04/12/2013	Various	07/31/2013	EXCHANGE	6,525,000	6,975,563	6,958,932	6,957,360		(18,202)		(18,202)			1,571	1,571	319,877	160,803
67574U-AB-4	OCWEN LOAN SERVICING INITIAL TL		03/21/2013	BARCLAYS BANK	04/19/2013	CITIBANK	500,000	497,500	506,875	497,535		35		35			9,340	9,340	(783)	
678026-AE-5	OIL STATES INTL INC		04/12/2013	WELLS FARGO	07/08/2013	BANK OF AMERICA	445,000	449,450	463,913	449,340		(110)		(110)			14,573	14,573	12,670	7,349
69763N-AC-5	PAMCO III 98-1 B2 CDO - OF - LOANS	E	03/04/2013	CONVERSION	03/04/2013	CONVERSION							4,046	(4,046)						
704549-AM-6	PEABODY ENERGY CORP		03/13/2013	BANK OF AMERICA	07/17/2013	J. P. MORGAN SECURITIES, INC.	350,000	367,063	354,375	366,526		(536)		(536)			(12,151)	(12,151)	15,009	7,474
713448-CK-2	PEPSICO INC		07/25/2013	BANK OF AMERICA	08/14/2013	HSBC SECURITIES, INC.	13,000,000	12,985,570	12,955,540	12,985,702		132		132			(30,162)	(30,162)	15,438	
714290-AD-5	PERRIGO COMPANY		05/09/2013	TRANSFER	12/27/2013	Various	5,000,000	4,974,250	4,850,000	4,975,621		1,371		1,371			(125,621)	(125,621)	240,549	
71656L-AP-6	PETROLEOS MEXICANOS	F	01/23/2013	Various	09/04/2013	EXCHANGE	15,000,000	14,958,600	14,960,679	14,960,679		2,079		2,079					312,083	
71656L-AQ-4	PETROLEOS MEXICANOS	F	07/11/2013	MORGAN STANLEY DEAN WITTER	09/04/2013	EXCHANGE	1,000,000	994,810	994,859	994,859		49		49					6,229	
737446-AB-0	POST HOLDINGS INC		07/08/2013	BLAYLOCK ROBERT VAN, LLC	10/11/2013	SUNTRUST INVESTMENT SERVICES, INC.	375,000	404,063	396,563	403,036		(1,027)		(1,027)			(6,473)	(6,473)	18,591	11,216
74005P-BF-0	PRAXAIR INC		02/13/2013	BANK OF AMERICA	04/23/2013	HSBC SECURITIES, INC.	5,000,000	4,982,600	5,151,800	4,982,875		275		275			168,925	168,925	24,375	
74819R-AN-6	QUEBECOR MEDIA INC	A	04/09/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	05/22/2013	EXCHANGE	1,900,000	1,942,750	1,942,377	1,942,377		(373)		(373)					47,645	35,506
747262-AJ-2	QVC INC		03/04/2013	Various	08/29/2013	EXCHANGE	23,000,000	22,992,640	22,992,906	22,992,906		266		266					450,017	
75281A-AP-4	RANGE RESOURCES CORP		03/08/2013	Various	06/27/2013	EXCHANGE	3,900,000	3,960,000	3,958,275	3,958,275		(1,725)		(1,725)					53,625	
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	J. P. MORGAN SECURITIES, INC.	04/24/2013	Various	175,000	175,000	178,075	175,000							3,075	3,075		
76009N-AJ-9	RENT-A-CENTER INC		04/29/2013	J. P. MORGAN SECURITIES, INC.	06/14/2013	BARCLAYS BANK	50,000	50,000	48,500	50,000							(1,500)	(1,500)	310	
775109-AW-1	ROGERS COMMUNICATIONS IN	A	02/28/2013	J. P. MORGAN SECURITIES, INC.	04/25/2013	Various	9,000,000	8,986,050	9,173,820	8,986,212		162		162			187,608	187,608	36,417	
775109-AX-9	ROGERS COMMUNICATIONS IN	A	02/28/2013	J. P. MORGAN SECURITIES, INC.	03/07/2013	BANK OF AMERICA	5,000,000	4,952,750	4,961,650	4,952,760		10		10			8,890	8,890	3,125	
777779-AD-1	ROSETTA RESOURCES INC		04/18/2013	J. P. MORGAN SECURITIES, INC.	09/19/2013	CANTOR FITZGERALD	200,000	200,000	192,000	200,000							(8,000)	(8,000)	4,438	
74977X-AA-9	RSI HOME PRODUCTS INC		02/15/2013	BANK OF AMERICA	02/15/2013	BANK OF AMERICA	100,000	100,000	101,500	100,000							1,500	1,500		
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/20/2013	BANK OF AMERICA	05/21/2013	BANK OF AMERICA	200,000	200,000	202,500	200,000							2,500	2,500	30	
80007P-AN-9	SANDRIDGE ENERGY INC		01/10/2013	OPPENHEIMER & CO. INC	01/25/2013	J. P. MORGAN SECURITIES, INC.	2,100,000	2,199,750	2,239,125	2,199,204		(546)		(546)			39,921	39,921	59,063	52,500
78388J-AP-1	SBA COMMUNICATIONS CORP		03/14/2013	BANK OF AMERICA	07/12/2013	EXCHANGE	4,000,000	4,145,000	4,137,740	4,137,740		(7,260)		(7,260)					177,500	106,875
81180W-AF-8	SEAGATE HDD CAYMAN	E	03/08/2013	BANK OF AMERICA	05/17/2013	BARCLAYS BANK	2,000,000	2,175,000	2,250,000	2,169,375		(5,625)		(5,625)			80,625	80,625	54,833	28,000
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		01/09/2013	MORGAN STANLEY DEAN WITTER	12/11/2013	Various	249,367	249,367	249,500	249,367							133	133	4,458	
817565-BU-7	SERVICE CORP INTL		03/13/2013	JEFFERIES & COMPANY, INC.	05/24/2013	BARCLAYS BANK	700,000	840,000	875,000	837,419		(2,581)		(2,581)			37,581	37,581	30,333	19,133
82967N-AJ-7	SIRIUS XM RADIO INC		05/03/2013	J. P. MORGAN SECURITIES, INC.	05/13/2013	BANK OF AMERICA	650,000	651,250	650,875	651,250							(375)	(375)		
78428G-AA-2	SIWF MERGER SUB/SPRING I		05/21/2013	J. P. MORGAN SECURITIES, INC.	09/20/2013	JPMORGAN CHASE & CO.	400,000	400,000	395,000	400,000							(5,000)	(5,000)	7,708	
78454L-AG-5	SM ENERGY CO		05/15/2013	BANK OF AMERICA	09/16/2013	JPMORGAN CHASE & CO.	1,000,000	1,000,000	922,500	1,000,000							(77,500)	(77,500)	16,528	
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE	10/11/2013	Various	100,000	104,593	106,500	104,172		(420)		(420)			2,328	2,328	4,575	2,081
847788-AR-7	SPEEDWAY MOTORSPORTS INC		01/08/2013	TRANSFER	05/22/2013	EXCHANGE	100,000	105,000	104,593	104,593		(407)		(407)					5,456	3,000
85207U-AB-1	SPRINT CORP		09/04/2013	JPMORGAN CHASE & CO.	09/11/2013	BANK OF AMERICA/MERRILL LYNCH	750,000	750,000	774,375	750,000							24,375	24,375	820	

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
852061-AS-9	SPRINT NEXTEL CORP		04/29/2013	Various	09/04/2013	Various	600,000	619,500	558,000	618,911		(589)		(589)			(60,911)	(60,911)	29,500	15,967
853254-AJ-9	STANDARD CHARTERED PLC	F	01/08/2013	BANK OF AMERICA	01/09/2013	Various	10,000,000	9,988,500	10,086,000	9,988,508		8		8			97,492	97,492	3,292	
855030-AM-4	STAPLES INC		01/07/2013	BARCLAYS BANK	01/08/2013	Various	5,000,000	4,990,400	5,031,375	4,990,400							40,975	40,975		
858119-AY-6	STEEL DYNAMICS INC		03/13/2013	TRANSFER	11/29/2013	EXCHANGE	4,850,000	4,875,000	4,873,267	4,873,267		(1,733)		(1,733)					171,872	
86723C-AA-6	SUNCOKE ENRGY PART LP/FI		01/17/2013	J. P. MORGAN SECURITIES, INC.	01/18/2013	STERNE AGEE & LEACH	250,000	250,000	259,375	250,000							9,375	9,375		
991410-9A-1	SURVEYMONKEY.COM LLC TERM LOAN		03/14/2013	J. P. MORGAN SECURITIES, INC.	03/21/2013	J. P. MORGAN SECURITIES, INC.	500,000	497,500	500,625	497,508		8		8			3,118	3,118	(1,010)	
87612B-AL-6	TARGA RESOURCES PARTNERS		08/13/2013	Various	11/07/2013	EXCHANGE	3,000,000	2,917,500	2,918,943	2,918,943		1,443		1,443					81,375	45,938
87612B-AN-2	TARGA RESOURCES PARTNERS		08/09/2013	Various	09/16/2013	STERNE AGEE CLEARING INC.	2,200,000	2,105,000	1,963,500	2,105,675		675		675			(142,175)	(142,175)	32,465	10,625
877249-AC-6	TAYLOR MORRISON COMM/MON		04/11/2013	CITIBANK	10/10/2013	BARCLAYS	250,000	250,000	235,938	250,000							(14,063)	(14,063)	6,563	
88033G-BX-7	TENET HEALTHCARE CORP		08/06/2013	BANK OF AMERICA	09/18/2013	EXCHANGE	2,000,000	1,860,000	1,861,583	1,861,583		1,583		1,583					55,750	46,000
88033G-BZ-2	TENET HEALTHCARE CORP		05/23/2013	Various	12/19/2013	Various	2,400,000	2,385,375	2,386,154	2,386,154		779		779					33,858	
893647-AQ-0	TRANSDIGM INC		05/30/2013	DEUTSCHE BANK SECURITIES	08/07/2013	EXCHANGE	1,000,000	1,040,000	1,038,843	1,038,843		(1,157)		(1,157)					17,111	7,486
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		01/22/2013	Various	04/15/2013	VARIOUS	2,500,000	2,475,000	2,518,703	2,475,814		814		814			42,889	42,889	16,249	
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/21/2013	GOLDMAN, SACHS & CO.	05/23/2013	J. P. MORGAN SECURITIES, INC.	1,500,000	1,492,500	1,520,625	1,492,505		5		5			28,120	28,120	(7,504)	
87311X-AD-0	TW TELECOM HOLDINGS INC		01/18/2013	TRANSFER	09/17/2013	CREDIT SUISSE	275,000	275,000	262,281	275,000							(12,719)	(12,719)	14,289	4,352
90472V-AE-1	UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		03/07/2013	Various	10/10/2013	Various	500,000	497,500	500,000	497,755		255		255			2,245	2,245	11,246	
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/18/2013	DIRECT	07/01/2013	SCHEDULED REDEMPTION	424,059	423,990	424,059	424,059		70		70					11,683	
909218-AB-5	UNIT CORP		04/01/2013	STERNE AGEE & LEACH	10/11/2013	BANK OF AMERICA/MERRILL LYNCH	500,000	525,000	515,625	523,133		(1,867)		(1,867)			(7,508)	(7,508)	30,549	12,790
91324P-CB-6	UNITEDHEALTH GROUP INC		02/25/2013	WELLS FARGO BROKERAGE SERVICES	08/21/2013	BARCLAYS	15,000,000	14,939,850	14,345,250	14,944,541		4,691		4,691			(599,291)	(599,291)	120,521	
91359P-AK-6	UNIVERSAL HOSPITAL SERVI		03/12/2013	BARCLAYS BANK	05/09/2013	EXCHANGE	2,000,000	2,175,000	2,170,817	2,170,817		(4,183)		(4,183)					35,583	12,708
903293-BC-1	USG CORP		10/28/2013	GOLDMAN, SACHS & CO.	11/13/2013	GOLDMAN, SACHS & CO.	600,000	600,000	615,000	600,000							15,000	15,000	1,763	
92343E-AE-2	VERISIGN INC		04/11/2013	J. P. MORGAN SECURITIES, INC.	09/12/2013	BANK OF AMERICA/MERRILL LYNCH	400,000	400,000	368,000	400,000							(32,000)	(32,000)	7,760	
92553P-AR-3	VIACOM INC		03/11/2013	GOLDMAN, SACHS & CO.	03/14/2013	DEUTSCHE BANK SECURITIES	5,000,000	4,957,400	4,981,800	4,957,450		50		50			24,350	24,350	2,257	
92553P-AT-9	VIACOM INC		08/12/2013	CITIBANK	08/19/2013	RBC DOMINION SECURITIES	5,000,000	4,948,400	4,860,150	4,948,411		11		11			(88,261)	(88,261)	590	
92553P-AU-6	VIACOM INC		08/12/2013	J. P. MORGAN SECURITIES, INC.	08/13/2013	Various	5,000,000	4,967,650	5,021,950	4,967,650							54,300	54,300		
927804-FN-9	VIRGINIA ELEC & POWER CO		03/11/2013	DEUTSCHE BANK SECURITIES	08/05/2013	BARCLAYS BANK	5,000,000	4,984,400	4,815,900	4,984,942		542		542			(169,042)	(169,042)	54,618	
94973B-AA-9	WELLS ENTERPRISES INC		01/15/2013	BANK OF MONTREAL	01/15/2013	BANK OF MONTREAL	250,000	250,000	259,375	250,000							9,375	9,375		
94974B-FN-5	WELLS FARGO & COMPANY		08/08/2013	WELLS FARGO BROKERAGE SERVICES	12/06/2013	BARCLAYS	14,000,000	13,952,260	13,695,220	13,953,516		1,256		1,256			(258,296)	(258,296)	186,083	
146303-AF-9	WILLIAM CARTER		08/07/2013	BANK OF AMERICA	09/10/2013	BANK OF AMERICA/MERRILL LYNCH	2,900,000	2,900,000	2,900,000	2,900,000									13,110	
97381W-AY-0	WINDSTREAM CORP		01/08/2013	TRANSFER	04/18/2013	EXCHANGE	200,000	200,000	200,000	200,000									3,010	
97381W-BA-1	WINDSTREAM CORP		08/12/2013	Various	12/26/2013	EXCHANGE	3,000,000	3,105,000	3,100,318	3,100,318		(4,682)		(4,682)					77,500	
98160N-AD-1	WOART 2013-B ABS		10/23/2013	JPMORGAN CHASE & CO.	12/02/2013	INCAPITAL	12,000,000	11,996,741	12,009,375	11,996,821		81		81			12,554	12,554	15,400	
98978V-AA-1	ZOETIS INC		01/16/2013	BARCLAYS BANK	11/04/2013	EXCHANGE	13,000,000	12,985,700	12,986,633	12,986,640		940		940			(7)	(7)	323,917	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							958,126,522	955,269,860	950,327,199	955,229,642		(208,846)	4,046	(212,891)			(4,902,443)	(4,902,443)	12,103,885	2,202,488
83367T-BF-5	SOCIETE GENERALE SA	F	12/11/2013	SOCIETE GENERALE	12/11/2013	CREDIT SUISSE	3,100,000	3,100,000	3,127,125	3,100,000							27,125	27,125		
4899999. Subtotal - Bonds - Hybrid Securities							3,100,000	3,100,000	3,127,125	3,100,000							27,125	27,125		
8399998. Total - Bonds							1,061,226,522	1,058,095,500	1,053,204,324	1,058,056,028		(208,099)	4,046	(212,145)			(4,851,705)	(4,851,705)	12,105,935	2,202,488
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	09/30/2013	MS PASSPORT	10/14/2013	MS PASSPORT	103.000	24,707	24,442	24,295			412	(412)		78	69	147		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								24,707	24,442	24,295			412	(412)		78	69	147		
8999998. Total - Preferred Stocks								24,707	24,442	24,295			412	(412)		78	69	147		
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/30/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	6,350.000	520,421	692,714	520,421							172,292	172,292		
00846U-10-1	AGILENT TECHNOLOGIES INC		06/30/2013	GOLDMAN, SACHS & CO.	10/01/2013	Various	83,443.000	3,626,866	4,322,334	3,567,045		59,821		(59,821)			755,289	755,289	20,026	
018490-10-2	ALLERGAN I NC COM		09/30/2013	GOLDMAN, SACHS & CO.	12/16/2013	GOLDMAN, SACHS & CO.	27,680.000	2,520,514	2,738,495	2,503,656		16,858		(16,858)			234,839	234,839	2,768	
T3000G-11-5	BANCA GENERALI SPA	D	09/30/2013	Various	10/04/2013	Various	9,654.000	229,639	230,861	218,239		11,401		(11,401)		1,133	11,489	12,622		
G08036-12-4	BARCLAYS ORD GBP0.25	D	10/09/2013	UNION BANK OF SWITZERLAND	12/10/2013	Various	14,438.000	62,321	63,482	62,321						1,124	37	1,161	41	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F10580-23-8	BNP PARIBAS S.A.	D	10/31/2013	UNION BANK OF SWITZERLAND	12/12/2013	Various	7,685.000	565,014	560,900	565,014						6,569	(10,683)	(4,114)		
14170T-10-1	CAREFUSION CORP		08/02/2013	Various	12/17/2013	GOLDMAN, SACHS & CO.	74,150.000	2,573,649	2,919,752	2,573,649							346,103	346,103		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/10/2013	Various	12/17/2013	Various	88,250.000	1,903,446	2,135,490	1,809,500			93,946	(93,946)			325,990	325,990	13,238	
12646R-10-5	CST BRANDS INC		05/02/2013	DISTRIBUTION	05/16/2013	Various	1,610.330	49,032	53,647	49,032							4,615	4,615		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/19/2013	MS PASSPORT	10/31/2013	JPMORGAN CHASE & CO.	208.000	2,840	3,256	2,840						11	405	416		
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	09/18/2013	GS ALGOS	10/17/2013	Various	5,564.000	344,711	365,581	344,711						4,978	15,892	20,869		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		02/21/2013	DISTRIBUTION	02/21/2013	GOLDMAN, SACHS & CO.	17,100.000	633,350	622,729	633,350							(10,621)	(10,621)		
G3922B-10-7	GENPACT LTD		03/18/2013	DISTRIBUTION	03/26/2013	JPMORGAN CHASE & CO.	25,206.000	435,308	448,626	435,308							13,318	13,318		
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	09/18/2013	GS ALGOS	12/02/2013	Various	95,021.000	502,138	483,171	502,138						11,258	(30,225)	(18,967)		
432589-10-9	HILLSHIRE BRANDS CO		09/30/2013	Various	12/17/2013	Various	17,165.000	529,886	556,046	527,652			2,234	(2,234)			28,394	28,394	120	
F54432-11-1	LAFARGE (FRANCE)	D	09/30/2013	GS ALGOS	11/11/2013	Various	4,989.000	348,844	351,939	347,732			1,112	(1,112)		6,529	(2,322)	4,207		
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		12/03/2013	DISTRIBUTION	12/13/2013	Various	27,094.000	708,592	694,259	708,592							(14,332)	(14,332)		
61945C-10-3	MOSAIC COMPANY		08/15/2013	Various	12/17/2013	Various	55,000.000	2,264,712	2,493,450	2,264,712							228,739	228,739	13,750	
D5813Z-10-4	NORMA GROUP ORD	D	10/10/2013	Various	10/18/2013	BERENBERG	368.000	16,626	18,192	16,626						213	1,353	1,566		
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/06/2013	DISTRIBUTION	10/07/2013	GOLDMAN, SACHS & CO.	33,914.000	653,675	628,748	653,675							(24,926)	(24,926)		
F72313-11-1	PEUGEOT SA EUR1	D	09/30/2013	GS ALGOS	10/14/2013	Various	20,986.000	348,309	337,355	345,155			3,154	(3,154)		5,345	(13,145)	(7,800)		
724479-10-0	PITNEY BOWES INC		06/30/2013	GOLDMAN, SACHS & CO.	07/30/2013	Various	259,955.000	3,935,774	3,886,048	3,789,769			146,006	(146,006)			96,279	96,279		
N73430-11-3	REED ELSEVIER (NL)	D	09/18/2013	GS ALGOS	10/11/2013	Various	21,389.000	423,495	418,975	423,495						5,877	(10,397)	(4,520)		
G7368G-10-8	ROYAL MAIL PLC	D	10/11/2013	UNION BANK OF SWITZERLAND	10/11/2013	MS PASSPORT	7,779.000	40,936	55,289	40,936							14,354	14,354		
G80797-10-6	SIG PLC	D	10/09/2013	REDBURN	10/31/2013	JPMORGAN CHASE & CO.	225.000	644	730	644						5	80	86		
842587-10-7	SOUTHERN CO		05/16/2013	Various	07/22/2013	Various	24,803.000	1,169,631	1,128,858	1,169,631							(40,772)	(40,772)	5,981	
855030-10-2	STAPLES INC.		06/03/2013	Various	08/28/2013	Various	253,940.000	3,614,855	3,568,055	3,614,855							(46,800)	(46,800)	30,473	
855710-10-2	STARZ		08/28/2013	Various	12/17/2013	Various	69,485.000	1,581,654	1,939,680	1,565,556			16,097	(16,097)			374,124	374,124		
87612G-10-1	TARGA RES CORP		05/17/2013	DISTRIBUTION	05/21/2013	GOLDMAN, SACHS & CO.	3,515.000	227,491	225,185	227,491							(2,306)	(2,306)		
887389-10-4	TIMKEN CO.		06/30/2013	Various	10/18/2013	Various	67,171.000	3,776,734	4,011,051	3,769,201			7,533	(7,533)			241,850	241,850	25,651	
G91709-10-8	UBM PLC	D	09/18/2013	GS ALGOS	12/20/2013	Various	26,598.000	305,805	272,648	305,805						6,765	(39,922)	(33,157)		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		06/03/2013	GOLDMAN, SACHS & CO.	09/30/2013	Various	281,571.000	3,797,077	4,298,542	3,797,077							501,465	501,465		
959802-10-9	WESTERN UN CO COM		06/03/2013	GOLDMAN, SACHS & CO.	07/30/2013	Various	231,889.000	3,717,155	4,192,825	3,717,155							475,670	475,670	28,986	
985817-10-5	YELP INC		08/15/2013	DISTRIBUTION	10/07/2013	Various	68,963.000	2,317,154	2,732,527	2,317,154							415,372	415,372		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								43,748,299	47,451,442	43,390,137			358,162	(358,162)		49,805	4,011,500	4,061,305	141,034	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/12/2013	GOLDMAN, SACHS & CO.	07/19/2013	MORGAN STANLEY	100.000	9,094	10,407	9,094							1,313	1,313	69	
9299999. Subtotal - Common Stocks - Mutual Funds								9,094	10,407	9,094							1,313	1,313	69	
9799998. Total - Common Stocks								43,757,393	47,461,849	43,399,231			358,162	(358,162)		49,805	4,012,813	4,062,618	141,104	
9899999. Total - Preferred and Common Stocks								43,782,100	47,486,291	43,423,526			358,574	(358,574)		49,883	4,012,882	4,062,765	141,104	
9999999 - Totals								1,101,877,600	1,100,690,615	1,101,479,554		(208,099)	362,620	(570,719)		49,883	(838,823)	(788,940)	12,247,038	2,202,488

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		10,751,055	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK		70874	2CIB1	NO		553,925,484	100,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY		61808	2CIB1	NO		11,410,856	110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY		64831	2CIB1	NO		9,620,758	300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY		65595	2CIB1	NO		332,472,959	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							918,181,113	XXX	XXX
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY			2CIB3			992,590	1,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION			2CIB3			15,593,735	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							16,586,326	XXX	XXX
1899999. Total Common Stocks							934,767,439	XXX	XXX
1999999 - Totals							934,767,439	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			12/31/2013	JPMORGAN CHASE & CO.	04/03/2014	9,998,594		15			10,000,000	9,998,579			0.000	0.055	MAT		
	TREASURY BILL	C		12/12/2013	BANK MONTREAL / NESBITT BURNS	03/13/2014	2,399,690		87			2,400,000	2,399,603			0.000	0.066	MAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							12,398,284		103			12,400,000	12,398,182			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							12,398,284		103			12,400,000	12,398,182			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG			03/23/2010	TRANSFER	09/19/2010						60,510				10.000	10.000	MS		
	Intercompany Note - ALIC 2013 - DEC			12/18/2013	VARIOUS	02/24/2014	10,000,000					10,000,000	10,000,000	8,576		0.000	0.000			
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							10,000,000					10,060,510	10,000,000	8,576		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							10,000,000					10,060,510	10,000,000	8,576		XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							22,398,284		103			22,460,510	22,398,182	8,576		XXX	XXX	XXX		
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							22,398,284		103			22,460,510	22,398,182	8,576		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTI			12/02/2013	DIRECT	XXX	10,719						10,719			0.010	0.015	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							10,719					XXX	10,719			XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/30/2013	DIRECT	XXX	6,600,774						6,600,774	566		0.000	0.070	NA	182	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/02/2013	DIRECT	XXX	320,367						320,368	24		0.000	0.060	NA	314	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/02/2013	DIRECT	XXX	14,424						14,424			0.000	0.010	NA	6	
09248U-61-9	TREASURY TEMP FUND			12/02/2013	DIRECT	XXX	24,655						24,655	1		0.000	0.055	NA	266	
8999999. Subtotal - Class One Money Market Mutual Funds							6,960,220					XXX	6,960,221	591		XXX	XXX	XXX	769	
9199999 - Totals							29,369,223		103			XXX	29,369,122	9,167		XXX	XXX	XXX	769	

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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 INDEX 01/17/2014 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/04/2013	01/17/2014	100		1,400.00		1,252,000	3,208,500	4,460,500		4,460,500			3,208,500				100/100
S&P500 INDEX 01/17/2014 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/11/2013	01/17/2014	120		1,450.00		1,166,400	3,587,400	4,753,800		4,753,800			3,587,400				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		10,800	55,748	66,548		66,548			55,748				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		13,000	71,439	84,439		84,439			71,439				100/100
S&P500 CLIQUET 01/03/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	JPMORGAN CHASE BANK, N.A.	01/04/2013	01/03/2014		1,000,000	S&P 500		15,200	86,190	101,390		101,390			86,190				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/11/2013	01/17/2014	70		1,475.00		585,900	2,012,150	2,598,050		2,598,050			2,012,150				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/22/2013	01/17/2014	200		1,475.00		1,704,000	5,719,000	7,423,000		7,423,000			5,719,000				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	01/28/2013	01/17/2014	150		1,475.00		1,335,000	4,232,250	5,567,250		5,567,250			4,232,250				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	30		1,475.00		316,200	797,250	1,113,450		1,113,450			797,250				100/100
S&P500 INDEX 01/17/2014 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,475.00		450,000	1,405,750	1,855,750		1,855,750			1,405,750				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/04/2013	01/17/2014	115		1,500.00		886,650	3,095,225	3,981,875		3,981,875			3,095,225				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/08/2013	01/17/2014	220		1,500.00		1,865,600	5,751,900	7,617,500		7,617,500			5,751,900				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	60		1,500.00		540,000	1,537,500	2,077,500		2,077,500			1,537,500				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,500.00		380,000	1,351,250	1,731,250		1,731,250			1,351,250				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	100		1,500.00		994,000	2,468,500	3,462,500		3,462,500			2,468,500				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		10,900	83,209	94,109		94,109			83,209				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		12,700	95,250	107,950		107,950			95,250				100/100
S&P500 CLIQUET 01/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/11/2013	01/10/2014		1,000,000	S&P 500		14,800	106,940	121,740		121,740			106,940				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		10,200	47,585	57,785		57,785			47,585				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		12,100	59,010	71,110		71,110			59,010				100/100
S&P500 CLIQUET 01/17/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/18/2013	01/17/2014		1,000,000	S&P 500		14,200	70,222	84,422		84,422			70,222				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	90		1,525.00		748,800	2,143,350	2,892,150		2,892,150			2,143,350				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		11,600	13,134	24,734		24,734			13,134				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		13,700	26,475	40,175		40,175			26,475				100/100
S&P500 CLIQUET 01/24/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	01/25/2013	01/24/2014		1,000,000	S&P 500		15,900	40,378	56,278		56,278			40,378				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		11,700	4,582	16,282		16,282			4,582				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		13,800	12,569	26,369		26,369			12,569				100/100
S&P500 CLIQUET 02/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	BARCLAYS BANK PLC	02/15/2013	02/14/2014		1,000,000	S&P 500		15,900	21,222	37,122		37,122			21,222				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		10,500	13,003	23,503		23,503			13,003				100/100
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		12,500	24,227	36,727		36,727			24,227				100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 CLIQUET 02/28/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/01/2013	02/28/2014		1,000,000	S&P 500		14,800	35,402	50,202		50,202			35,402				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		10,800	14,917	25,717		25,717			14,917				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		12,900	20,584	33,484		33,484			20,584				100/100
S&P500 CLIQUET 03/07/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/08/2013	03/07/2014		1,000,000	S&P 500		15,200	26,815	42,015		42,015			26,815				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		10,900	(1,696)	9,204		9,204			(1,696)				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		13,000	1,703	14,703		14,703			1,703				100/100
S&P500 CLIQUET 03/14/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	03/15/2013	03/14/2014		1,000,000	S&P 500		15,300	6,006	21,306		21,306			6,006				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	03/21/2014	325		1,500.00		3,575,000	7,580,625	11,155,625		11,155,625			7,580,625				100/100
S&P500 INDEX 03/21/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/22/2013	03/21/2014	100		1,500.00		1,140,000	2,292,500	3,432,500		3,432,500			2,292,500				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	03/21/2014	325		1,525.00		3,126,500	7,232,875	10,359,375		10,359,375			7,232,875				100/100
S&P500 INDEX 03/21/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/19/2013	03/21/2014	100		1,525.00		990,000	2,197,500	3,187,500		3,187,500			2,197,500				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/06/2013	03/21/2014	250		1,575.00		2,500,000	4,251,250	6,751,250		6,751,250			4,251,250				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/22/2013	03/21/2014	350		1,550.00		2,999,500	7,302,750	10,302,250		10,302,250			7,302,750				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/03/2013	03/21/2014	300		1,550.00		2,490,000	6,340,500	8,830,500		8,830,500			6,340,500				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/19/2013	03/21/2014	100		1,550.00		850,000	2,093,500	2,943,500		2,943,500			2,093,500				100/100
S&P500 INDEX 03/21/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/06/2013	03/21/2014	300		1,550.00		3,450,000	5,380,500	8,830,500		8,830,500			5,380,500				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	1.00		10,700	15,519	26,219		26,219			15,519				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	S&P 500		12,700	24,314	37,014		37,014			24,314				100/100
S&P500 CLIQUET 04/04/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	04/05/2013	04/04/2014		1,000,000	S&P 500		14,900	32,862	47,762		47,762			32,862				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		10,600	19,427	30,027		30,027			19,427				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		15,400	29,237	44,637		44,637			29,237				100/100
S&P500 CLIQUET 04/11/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	04/12/2013	04/11/2014		1,000,000	S&P 500		12,900	24,630	37,530		37,530			24,630				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/20/2013	06/20/2014	15		1,600.00		210,000	166,125	376,125		376,125			166,125				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/09/2013	06/20/2014	400		1,600.00		4,752,000	5,278,000	10,030,000		10,030,000			5,278,000				100/100
S&P500 INDEX 06/20/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/29/2013	06/20/2014	150		1,550.00		1,713,000	2,733,750	4,446,750		4,446,750			2,733,750				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/29/2013	06/20/2014	150		1,575.00		1,485,000	2,616,750	4,101,750		4,101,750			2,616,750				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/08/2013	06/20/2014	75		1,575.00		907,500	1,143,375	2,050,875		2,050,875			1,143,375				100/100
S&P500 INDEX 06/20/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/08/2013	06/20/2014	150		1,575.00		1,984,500	2,117,250	4,101,750		4,101,750			2,117,250				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/09/2013	06/20/2014	250		1,625.00		2,675,000	3,038,750	5,713,750		5,713,750			3,038,750				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	06/24/2013	06/20/2014	65		1,625.00		462,475	1,023,100	1,485,575		1,485,575			1,023,100				100/100

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	06/28/2013	06/20/2014	200		1,625.00		1,840,000	2,731,000	4,571,000		4,571,000			2,731,000				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/22/2013	06/20/2014	80		1,625.00		1,040,000	788,400	1,828,400		1,828,400			788,400				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/09/2013	06/20/2014	220		1,650.00		2,037,200	2,509,100	4,546,300		4,546,300			2,509,100				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		26,500	5,710	32,210		32,210			5,710				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		32,500	18,013	50,513		50,513			18,013				100/100
S&P500 CLIQUET 04/25/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	04/25/2014		2,500,000	S&P 500		39,250	31,743	70,993		70,993			31,743				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		23,750	16,733	40,483		40,483			16,733				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		28,500	26,255	54,755		54,755			26,255				100/100
S&P500 CLIQUET 05/09/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/09/2014		2,500,000	S&P 500		34,000	36,295	70,295		70,295			36,295				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		19,500	(7,681)	11,820		11,820			(7,681)				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		23,750	502	24,252		24,252			502				100/100
S&P500 CLIQUET 05/23/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/06/2013	05/23/2014		2,500,000	S&P 500		28,250	9,110	37,360		37,360			9,110				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		10,800	(8,120)	2,681		2,681			(8,120)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		12,600	(6,521)	6,079		6,079			(6,521)				100/100
S&P500 CLIQUET 05/30/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CREDIT SUISSE INTERNATIONAL	06/10/2013	05/30/2014		1,000,000	S&P 500		14,600	(3,670)	10,930		10,930			(3,670)				100/100
S&P500 CLIQUET 06/10/2014 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CITIBANK N.A.	06/14/2013	06/10/2014		2,000,000	1.00		17,400	7,678	25,078		25,078			7,678				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	08/19/2013	12/19/2014	100		1,675.00		980,000	1,108,500	2,088,500		2,088,500			1,108,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/19/2013	12/19/2014	50		1,725.00		710,000	153,250	863,250		863,250			153,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/15/2013	12/19/2014	150		1,750.00		1,935,000	398,250	2,333,250		2,333,250			398,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/05/2013	12/19/2014	100		1,750.00		1,210,000	345,500	1,555,500		1,555,500			345,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/19/2013	12/19/2014	175		1,775.00		1,942,500	492,625	2,435,125		2,435,125			492,625				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/05/2013	12/19/2014	100		1,775.00		1,070,000	321,500	1,391,500		1,391,500			321,500				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/13/2013	12/19/2014	200		1,800.00		1,730,000	741,000	2,471,000		2,471,000			741,000				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/16/2013	12/19/2014	350		1,800.00		3,262,000	1,062,250	4,324,250		4,324,250			1,062,250				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/17/2013	12/19/2014	100		1,650.00		1,360,000	917,500	2,277,500		2,277,500			917,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/30/2013	09/19/2014	225		1,650.00		2,497,500	2,395,125	4,892,625		4,892,625			2,395,125				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/03/2013	09/19/2014	100		1,650.00		1,118,000	1,056,500	2,174,500		2,174,500			1,056,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/25/2013	09/19/2014	200		1,650.00		3,060,000	1,289,000	4,349,000		4,349,000			1,289,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/15/2013	09/19/2014	200		1,650.00		3,660,000	689,000	4,349,000		4,349,000			689,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/30/2013	09/19/2014	225		1,675.00		2,175,750	2,266,875	4,442,625		4,442,625			2,266,875				100/100

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY SEP14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/14/2013	09/19/2014	300		1,675.00		3,135,000	2,788,500	5,923,500		5,923,500			2,788,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/25/2013	09/19/2014	200		1,625.00		3,380,000	1,381,000	4,761,000		4,761,000			1,381,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/14/2013	09/19/2014	300		1,700.00		2,760,000	2,581,500	5,341,500		5,341,500			2,581,500				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/22/2013	09/19/2014	400		1,700.00		4,660,000	2,462,000	7,122,000		7,122,000			2,462,000				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	11/01/2013	09/19/2014	150		1,700.00		1,837,500	833,250	2,670,750		2,670,750			833,250				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											95,636,475	130,617,699	226,254,174	XXX	226,254,174			130,617,699			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											95,636,475	130,617,699	226,254,174	XXX	226,254,174			130,617,699			XXX	XXX
Payer Swaption 5Y RTP 1.855000 1/3/2014	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	12/09/2013	01/03/2014		2,640,000,000	1.86		2,277,000		735,662		735,662	(1,541,338)						0001
Payer Swaption 7Y RTP 2.550000 1/3/2014	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	12/09/2013	01/03/2014		1,930,000,000	2.55		2,846,750		598,011		598,011	(2,248,740)						0001
Payer Swaption 10Y RTP 3.180000 1/3/2014	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	BANK OF AMERICA, N.A.	12/09/2013	01/03/2014		1,420,000,000	3.18		2,449,500		277,525		277,525	(2,171,975)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											7,573,250		1,611,198	XXX	1,611,198	(5,962,052)					XXX	XXX
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	11/15/2012	10/15/2017		3,600,000	0.77	141,300		6,050	274,215		274,215	121,600						0002
BAS026GN4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	11/15/2012	10/15/2017		300,000	0.77	11,775		504	22,851		22,851	10,133						0002
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	12/14/2012	11/15/2017		2,700,000	0.81	115,615		2,577	206,685		206,685	92,014						0002
BAS02M6C4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	12/14/2012	11/15/2017		200,000	0.81	8,564		191	15,310		15,310	6,816						0002
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	GOLDMAN SACHS BANK USA	01/15/2013	12/15/2017		1,200,000	0.86		53,760	371	84,582		84,582	30,822						0002
BAS02YCQ0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	GOLDMAN SACHS BANK USA	01/15/2013	12/15/2017		100,000	0.86		4,480	31	7,049		7,049	2,569						0002
BAS03GAF4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	02/19/2013	01/15/2018		800,000	1.02		39,467		60,748		60,748	21,281						0002
BAS03J668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	03/15/2013	02/15/2018		600,000	1.00		30,923		47,251		47,251	16,328						0002
BAS03J668 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	JPMORGAN CHASE BANK, N.A.	03/15/2013	02/15/2018		100,000	1.00		5,154		7,875		7,875	2,721						0002
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	BANK OF AMERICA, N.A.	04/15/2013	03/15/2018		1,100,000	0.87		50,000		94,216		94,216	44,216						0002
BAS0482X1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	INTEREST RATE	BANK OF AMERICA, N.A.	04/15/2013	03/15/2018		300,000	0.87		13,636		25,695		25,695	12,059						0002
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/15/2013	04/15/2018		800,000	0.99		41,067		66,641		66,641	25,574						0002
BAS04HXJ8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/15/2013	04/15/2018		200,000	0.99		10,267		16,660		16,660	6,394						0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	06/14/2013	05/15/2018		700,000	1.20		40,250		54,168		54,168	13,918						0002
BAS04V517 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	06/14/2013	05/15/2018		100,000	1.20		5,750		7,738		7,738	1,988						0002
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/15/2013	06/15/2018		1,100,000	1.58		71,844		72,267		72,267	423						0002
BAS055N21 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/15/2013	06/15/2018		100,000	1.58		6,531		6,570		6,570	38						0002
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	08/15/2013	07/15/2018		900,000	1.72		60,300		56,765		56,765	(3,535)						0002
BAS05H1G8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	08/15/2013	07/15/2018		100,000	1.72		6,700		6,307		6,307	(393)						0002
BAS05H1H6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	08/15/2013	07/15/2018		400,000	1.73		26,000		25,114		25,114	(886)						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/15/2013	09/15/2018		400,000	0.00		26,889		28,656		28,656	1,767						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/15/2013	09/15/2018		300,000	0.00		20,167		21,492		21,492	1,325						0002
BAS063AU7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/15/2013	09/15/2018		400,000	0.00		26,889		28,656		28,656	1,767						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	12/16/2013	11/15/2018		100,000	0.00		8,000		7,620		7,620	(381)						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	12/16/2013	11/15/2018		300,000	0.00		24,000		22,859		22,859	(1,141)						0002
BAS06TBV7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	12/16/2013	11/15/2018		300,000	0.00		24,000		22,859		22,859	(1,141)						0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011	04/15/2016		2,100,000	2.03	152,466			21,970		21,970	12,831						0002
BRSCMBFC3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	05/20/2011	04/15/2016		5,200,000	2.03	377,534			54,402		54,402	31,771						0002
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/21/2010	03/15/2015		2,100,000	2.67	151,251			250		250	(149)						0002
BRSCMBFF6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/21/2010	03/15/2015		2,000,000	2.67	144,048			238		238	(142)						0002
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/07/2011	03/15/2016		1,700,000	2.50	127,182			9,486		9,486	5,585						0002
BRSCMBFL3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/07/2011	03/15/2016		9,300,000	2.50	695,763			51,894		51,894	30,553						0002
BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011	11/15/2015		3,200,000	2.19	235,673			15,356		15,356	8,751						0002

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BRSCMBFN9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/12/2011	11/15/2015		9,700,000	2.19	714,382			46,547		46,547	26,526						0002
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	01/14/2011	12/15/2015		1,800,000	2.13	134,047			10,456		10,456	5,912						0002
BRSCMBFQ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	01/14/2011	12/15/2015		6,700,000	2.13	498,953			38,920		38,920	22,005						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		1,700,000	2.26	112,356			2,201		2,201	1,027						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		3,550,000	2.26	234,625			4,597		4,597	2,146						0002
BRSCMBFT6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/17/2010	05/15/2015		650,000	2.26	42,959			842		842	393						0002
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/18/2010	04/15/2015		2,000,000	2.46	144,852			989		989	232						0002
BRSCMBFU3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/18/2010	04/15/2015		3,800,000	2.46	275,219			1,878		1,878	441						0002
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67	121,365						(143)						0002
BRSCMBFY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	02/17/2010	01/15/2015		1,100,000	2.67	83,438						(98)						0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83	225,486												0002
BRSCMBG65 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83	254,581												0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42	191,303												0002
BRSCMBGA6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42	153,042												0002
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/17/2010	02/15/2015		1,300,000	2.61	94,699			44		44	(160)						0002
BRSCMBGC2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/17/2010	02/15/2015		900,000	2.61	65,561			30		30	(111)						0002
BRSCMBGL2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83	290,058												0002
BRSCMBGL2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83	148,402												0002
BRSCMBGM0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83	255,852												0002
BRSCMBGM0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83	359,576												0002

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BRSCMBGN8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83	511,022												0002
BRSCMBGN8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83	170,341												0002
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	09/16/2010	08/15/2015		1,200,000	1.71	74,595			7,290		7,290	4,078						0002
BRSCMBGS7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	09/16/2010	08/15/2015		2,500,000	1.71	155,405			15,188		15,188	8,497						0002
BRSCMBGJ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/14/2010	09/15/2015		1,300,000	1.41	77,212		1,869	15,718		15,718	9,613						0002
BRSCMBGJ2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/14/2010	09/15/2015		2,000,000	1.41	118,788		2,876	24,181		24,181	14,789						0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/16/2011	05/15/2016		4,100,000	1.84	290,361			58,078		58,078	33,959						0002
BRSCMBGY4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	06/16/2011	05/15/2016		8,100,000	1.84	573,639			114,739		114,739	67,090						0002
BRSCMBHD7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/12/2010	07/15/2015		2,900,000	1.66	168,881			16,496		16,496	9,268						0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/22/2010	12/15/2014		2,600,000	2.68	196,110						(141)						0002
BRSCMBHC1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	01/22/2010	12/15/2014		700,000	2.68	52,799						(38)						0002
BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009	11/15/2014		2,400,000	2.73	182,954						(66)						0002
BRSCMBHD9 ON LIABILITY-STRIKE 5Y CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	12/21/2009	11/15/2014		1,400,000	2.73	106,723						(38)						0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		2,000,000	1.94	127,004			7,532		7,532	4,294						0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		3,550,000	1.94	225,433			13,369		13,369	7,621						0002
BRSCMBLK8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	07/16/2010	07/15/2015		350,000	1.94	22,226			1,318		1,318	751						0002
BRSCMBLT9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/16/2009	03/15/2014		2,900,000	2.89	195,424												0002
BRSCMBLT9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	03/15/2014		2,300,000	2.89	154,991												0002
BRSCMBLW2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/16/2009	05/15/2014		2,500,000	2.89	177,990												0002
BRSCMBLW2 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	05/15/2014		2,500,000	2.89	177,990												0002

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BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		3,200,000	2.49	221,107						(100)						0002
BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		740,000	2.49	51,131						(23)						0002
BRSCMBM84 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	11/23/2009	10/15/2014		160,000	2.49	11,055						(5)						0002
BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/14/2009	07/15/2014		6,000,000	2.83	470,485						(1)						0002
BRSCMBMS0 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	07/15/2014		5,400,000	2.83	423,437						(1)						0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/14/2009	04/15/2014		4,800,000	2.83	351,314												0002
BRSCMBMT8 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	04/15/2014		1,200,000	2.83	87,828												0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/19/2009	09/15/2014		4,000,000	2.74	278,529						(24)						0002
BRSCMBMU5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	09/15/2014		3,000,000	2.74	208,897						(18)						0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/21/2009	08/15/2014		5,400,000	2.77	386,777						(9)						0002
BRSCMBMV3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	08/15/2014		4,500,000	2.77	322,314						(8)						0002
BRSCMBMW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/21/2009	05/15/2014		2,625,000	2.77	177,440												0002
BRSCMBMW1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	05/15/2014		1,275,000	2.77	86,185												0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	10/19/2009	06/15/2014		4,000,000	2.74	261,613												0002
BRSCMBMX9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	11/01/2009	06/15/2014		2,000,000	2.74	130,806												0002
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	02/18/2011	01/15/2016		1,500,000	2.56	110,727			6,348		6,348	3,802						0002
BRSCMBN00 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	02/18/2011	01/15/2016		4,000,000	2.56	295,273			16,928		16,928	10,138						0002
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/15/2011	02/15/2016		1,300,000	2.20	95,613			8,962		8,962	5,134						0002
BRSCMBN42 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/15/2011	02/15/2016		4,900,000	2.20	360,387			33,778		33,778	19,352						0002
BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/21/2011	06/15/2016		4,300,000	1.84	309,177			65,930		65,930	38,394						0002

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BRSCRBGL7 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/21/2011	06/15/2016		7,900,000	1.84	568,023			121,128		121,128	70,538						0002
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/25/2011	07/15/2016		6,600,000	1.29	385,383		9,069	182,446		182,446	100,486						0002
BRSD6FLY5 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/25/2011	07/15/2016		1,400,000	1.29	81,748		1,924	38,701		38,701	21,315						0002
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/22/2011	08/15/2016		4,600,000	1.11	221,683		9,280	157,080		157,080	82,772						0002
BRSD6FM16 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/22/2011	08/15/2016		5,000,000	1.11	240,960		10,087	170,739		170,739	89,970						0002
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	09/15/2016		2,000,000	1.29	88,000		3,576	64,737		64,737	36,230						0002
BRSDNJ2Q6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	09/15/2016		3,300,000	1.29	145,200		5,900	106,816		106,816	59,780						0002
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	10/15/2016		2,000,000	1.29	90,800		1,165	65,021		65,021	34,642						0002
BRSDNJ310 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	10/15/2016		2,400,000	1.29	108,960		1,398	78,025		78,025	41,570						0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	11/15/2016		900,000	1.29	41,940		307	29,888		29,888	15,391						0002
BRSDNJ3D4 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	12/22/2011	11/15/2016		700,000	1.29	32,620		239	23,246		23,246	11,971						0002
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	01/17/2012	12/15/2016		500,000	1.11	23,200		93	20,536		20,536	10,438						0002
BRSDTB3N3 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	01/17/2012	12/15/2016		300,000	1.11	13,920		56	12,322		12,322	6,263						0002
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/08/2012	01/15/2017		300,000	1.09	15,667			10,426		10,426	3,927						0002
BRSDZCAE6 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/08/2012	01/15/2017		400,000	1.09	20,889			13,901		13,901	5,236						0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	03/22/2012	02/15/2017		600,000	1.36	31,320			23,436		23,436	12,727						0002
BRSECSJ47 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	03/22/2012	02/15/2017		500,000	1.36	26,100			19,530		19,530	10,606						0002
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/16/2012	03/15/2017		1,800,000	1.12	84,375			85,534		85,534	43,849						0002
BRSEJUBE1 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	04/16/2012	03/15/2017		1,100,000	1.12	51,563			52,271		52,271	26,797						0002
BRSESKFW9 ON LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/11/2012	04/15/2017		1,600,000	1.10	70,720			81,088		81,088	41,252						0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BRSESKFW9 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	05/11/2012	04/15/2017		200,000	1.10	8,840			10,136		10,136	5,157						0002
BRSF0MEN3 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	06/13/2012	05/15/2017		1,400,000	1.00	54,667			76,558		76,558	36,598						0002
BRSF0MEN3 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	06/13/2012	05/15/2017		300,000	1.00	11,714			16,405		16,405	7,842						0002
BRSF855J1 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/11/2012	06/15/2017		2,100,000	0.86	80,132		5,179	128,922		128,922	57,736						0002
BRSF855J1 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	07/11/2012	06/15/2017		1,300,000	0.86	49,605		3,206	79,809		79,809	35,741						0002
BRSFGTPY5 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	08/15/2012	07/15/2017		3,000,000	0.98	134,400		8,411	185,687		185,687	90,156						0002
BRSFGTPY5 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	08/15/2012	07/15/2017		1,500,000	0.98	67,200		4,205	92,843		92,843	45,078						0002
BRSFPPBQ5 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/11/2012	08/15/2017		3,300,000	0.82	149,187		10,273	234,919		234,919	109,755						0002
BRSFPPBQ5 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JPMORGAN CHASE BANK, N.A.	09/11/2012	08/15/2017		400,000	0.82	18,083		1,245	28,475		28,475	13,304						0002
BRSGOH7K6 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	10/15/2012	09/15/2017		2,900,000	0.80	118,900		9,418	217,342		217,342	101,332						0002
BRSGOH7K6 0N LIABILITY-STRIKE 5YR CMS RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	UBS AG	10/15/2012	09/15/2017		200,000	0.80	8,200		650	14,989		14,989	6,988						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										18,005,909	596,073	100,150	4,399,753	XXX	4,399,753	2,025,399					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										18,005,909	8,169,323	100,150	6,010,950	XXX	6,010,950	(3,936,654)					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											103,209,725	130,617,699	227,865,372	XXX	227,865,372	(5,962,052)		130,617,699			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										18,005,909	596,073	100,150	4,399,753	XXX	4,399,753	2,025,399					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										18,005,909	103,805,798	130,717,849	232,265,125	XXX	232,265,125	(3,936,654)		130,617,699			XXX	XXX
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/04/2013	01/17/2014	100		1,550.00		(525,500)	(2,439,000)	(2,964,500)		(2,964,500)			(2,439,000)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/08/2013	01/17/2014	270		1,550.00		(1,587,600)	(6,416,550)	(8,004,150)		(8,004,150)			(6,416,550)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	80		1,550.00		(500,800)	(1,870,800)	(2,371,600)		(2,371,600)			(1,870,800)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,550.00		(260,000)	(1,222,250)	(1,482,250)		(1,482,250)			(1,222,250)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/27/2013	01/17/2014	75		1,550.00		(442,500)	(1,780,875)	(2,223,375)		(2,223,375)			(1,780,875)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	100		1,550.00		(697,000)	(2,267,500)	(2,964,500)		(2,964,500)			(2,267,500)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/04/2013	01/17/2014	35		1,575.00		(147,875)	(802,550)	(950,425)		(950,425)			(802,550)				100/100

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	130		1,575.00		(661,700)	(2,868,450)	(3,530,150)		(3,530,150)			(2,868,450)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,575.00		(210,000)	(1,147,750)	(1,357,750)		(1,357,750)			(1,147,750)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/27/2013	01/17/2014	75		1,575.00		(351,000)	(1,685,625)	(2,036,625)		(2,036,625)			(1,685,625)				100/100
S&P500 INDEX 01/17/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/06/2013	01/17/2014	100		1,575.00		(577,000)	(2,138,500)	(2,715,500)		(2,715,500)			(2,138,500)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/19/2013	01/17/2014	60		1,600.00		(244,200)	(1,235,700)	(1,479,900)		(1,479,900)			(1,235,700)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	02/26/2013	01/17/2014	50		1,600.00		(160,000)	(1,073,250)	(1,233,250)		(1,233,250)			(1,073,250)				100/100
S&P500 INDEX 01/17/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	01/17/2014	60		1,600.00		(300,000)	(1,179,900)	(1,479,900)		(1,479,900)			(1,179,900)				100/100
S&P500 INDEX 01/17/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	01/17/2014	60		1,625.00		(240,000)	(1,091,100)	(1,331,100)		(1,331,100)			(1,091,100)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/22/2013	03/21/2014	175		1,600.00		(1,053,500)	(3,248,875)	(4,302,375)		(4,302,375)			(3,248,875)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/03/2013	03/21/2014	300		1,600.00		(1,743,000)	(5,632,500)	(7,375,500)		(7,375,500)			(5,632,500)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/19/2013	03/21/2014	300		1,600.00		(1,770,000)	(5,605,500)	(7,375,500)		(7,375,500)			(5,605,500)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/06/2013	03/21/2014	300		1,600.00		(2,550,000)	(4,825,500)	(7,375,500)		(7,375,500)			(4,825,500)				100/100
S&P500 INDEX 01/17/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	03/18/2013	01/17/2014	60		1,650.00		(186,000)	(996,300)	(1,182,300)		(1,182,300)			(996,300)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/06/2013	03/21/2014	300		1,625.00		(2,127,000)	(4,531,500)	(6,658,500)		(6,658,500)			(4,531,500)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	04/08/2013	03/21/2014	25		1,650.00		(96,250)	(399,625)	(495,875)		(495,875)			(399,625)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/15/2013	03/21/2014	75		1,650.00		(637,500)	(850,125)	(1,487,625)		(1,487,625)			(850,125)				100/100
S&P500 INDEX 06/20/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/10/2013	06/20/2014	75		1,500.00		(1,398,750)	(1,175,625)	(2,574,375)		(2,574,375)			(1,175,625)				100/100
S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/07/2013	03/21/2014	200		1,700.00		(802,000)	(2,247,000)	(3,049,000)		(3,049,000)			(2,247,000)				100/100
S&P500 INDEX 03/21/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	06/05/2013	03/21/2014	100		1,700.00		(490,000)	(1,034,500)	(1,524,500)		(1,524,500)			(1,034,500)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/09/2013	06/20/2014	160		1,675.00		(1,264,000)	(1,700,000)	(2,964,000)		(2,964,000)			(1,700,000)				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/15/2013	03/21/2014	75		1,675.00		(533,250)	(780,375)	(1,313,625)		(1,313,625)			(780,375)				100/100
S&P500 INDEX 03/21/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/20/2013	03/21/2014	100		1,675.00		(825,000)	(926,500)	(1,751,500)		(1,751,500)			(926,500)				100/100
S&P500 INDEX 03/21/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/31/2013	03/21/2014	100		1,725.00		(497,000)	(805,500)	(1,302,500)		(1,302,500)			(805,500)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	09/09/2013	06/20/2014	165		1,700.00		(1,089,000)	(1,626,075)	(2,715,075)		(2,715,075)			(1,626,075)				100/100
S&P500 INDEX 06/20/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/20/2013	06/20/2014	90		1,800.00		(412,200)	(398,250)	(810,450)		(810,450)			(398,250)				100/100
S&P500 INDEX 03/21/2014 1800 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	05/20/2013	03/21/2014	100		1,800.00		(330,000)	(367,500)	(697,500)		(697,500)			(367,500)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	08/23/2013	06/20/2014	350		1,725.00		(1,785,000)	(3,274,250)	(5,059,250)		(5,059,250)			(3,274,250)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/22/2013	06/20/2014	30		1,725.00		(219,000)	(214,650)	(433,650)		(433,650)			(214,650)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	07/30/2013	06/20/2014	60		1,725.00		(405,600)	(461,700)	(867,300)		(867,300)			(461,700)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	08/06/2013	06/20/2014	200		1,725.00		(1,340,000)	(1,551,000)	(2,891,000)		(2,891,000)			(1,551,000)				100/100

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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P500 INDEX			EQUITY/INDEX																			
06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	08/23/2013	06/20/2014	350		1,750.00		(1,470,000)	(2,917,250)	(4,387,250)		(4,387,250)			(2,917,250)				100/100
S&P500 INDEX			EQUITY/INDEX																			
06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	08/06/2013	06/20/2014	60		1,750.00		(336,000)	(416,100)	(752,100)		(752,100)			(416,100)				100/100
S&P500 INDEX			EQUITY/INDEX																			
06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	07/22/2013	06/20/2014	80		1,775.00		(408,000)	(449,200)	(857,200)		(857,200)			(449,200)				100/100
S&P500 INDEX			EQUITY/INDEX																			
06/20/2014 1775 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	07/30/2013	06/20/2014	60		1,775.00		(276,000)	(366,900)	(642,900)		(642,900)			(366,900)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	09/16/2013	12/19/2014	25		1,700.00		(267,500)	(208,625)	(476,125)		(476,125)			(208,625)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	09/17/2013	12/19/2014	25		1,700.00		(267,500)	(208,625)	(476,125)		(476,125)			(208,625)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	09/17/2013	12/19/2014	25		1,825.00		(132,500)	(139,625)	(272,125)		(272,125)			(139,625)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/19/2013	12/19/2014	100		1,825.00		(858,000)	(230,500)	(1,088,500)		(1,088,500)			(230,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/19/2013	12/19/2014	100		1,825.00		(848,000)	(240,500)	(1,088,500)		(1,088,500)			(240,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	12/05/2013	12/19/2014	100		1,825.00		(805,000)	(283,500)	(1,088,500)		(1,088,500)			(283,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	09/17/2013	12/19/2014	25		1,850.00		(112,500)	(124,875)	(237,375)		(237,375)			(124,875)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/15/2013	12/19/2014	150		1,850.00		(1,155,000)	(269,250)	(1,424,250)		(1,424,250)			(269,250)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	12/05/2013	12/19/2014	100		1,850.00		(700,000)	(249,500)	(949,500)		(949,500)			(249,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	12/13/2013	12/19/2014	75		1,850.00		(472,500)	(239,625)	(712,125)		(712,125)			(239,625)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
DEC14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	12/16/2013	12/19/2014	350		1,850.00		(2,415,000)	(908,250)	(3,323,250)		(3,323,250)			(908,250)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/03/2013	09/19/2014	100		1,750.00		(610,000)	(803,500)	(1,413,500)		(1,413,500)			(803,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/14/2013	09/19/2014	300		1,750.00		(2,010,000)	(2,230,500)	(4,240,500)		(4,240,500)			(2,230,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/22/2013	09/19/2014	100		1,750.00		(875,000)	(538,500)	(1,413,500)		(1,413,500)			(538,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/25/2013	09/19/2014	200		1,750.00		(1,800,000)	(1,027,000)	(2,827,000)		(2,827,000)			(1,027,000)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/22/2013	09/19/2014	25		1,775.00		(186,500)	(123,875)	(310,375)		(310,375)			(123,875)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/14/2013	09/19/2014	300		1,725.00		(2,331,000)	(2,449,500)	(4,780,500)		(4,780,500)			(2,449,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/25/2013	09/19/2014	200		1,725.00		(2,060,000)	(1,127,000)	(3,187,000)		(3,187,000)			(1,127,000)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/20/2013	09/19/2014	75		1,800.00		(637,500)	(172,125)	(809,625)		(809,625)			(172,125)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/22/2013	09/19/2014	100		1,825.00		(520,000)	(407,500)	(927,500)		(927,500)			(407,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/05/2013	09/19/2014	75		1,825.00		(412,500)	(283,125)	(695,625)		(695,625)			(283,125)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/15/2013	09/19/2014	200		1,825.00		(1,476,000)	(379,000)	(1,855,000)		(1,855,000)			(379,000)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/20/2013	09/19/2014	100		1,825.00		(723,000)	(204,500)	(927,500)		(927,500)			(204,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	10/22/2013	09/19/2014	100		1,850.00		(415,000)	(371,500)	(786,500)		(786,500)			(371,500)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	11/05/2013	09/19/2014	75		1,850.00		(345,000)	(244,875)	(589,875)		(589,875)			(244,875)				100/100
CALL OPTION on EQUITY			EQUITY/INDEX																			
SEP14 SPX C @ 1850	EQUITY INDEX ANNUITY	EXHIBIT 5		CBOE	12/16/2013	09/19/2014	250		1,850.00		(1,350,000)	(616,250)	(1,966,250)		(1,966,250)			(616,250)				100/100

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 Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION on EQUITY JUN14 SPX C @ 1825	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	10/25/2013	06/20/2014	75		1,825.00		(292,500)	(264,375)	(556,875)		(556,875)			(264,375)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/05/2013	12/19/2014	100		1,875.00		(595,000)	(224,500)	(819,500)		(819,500)			(224,500)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/13/2013	12/19/2014	75		1,875.00		(400,500)	(214,125)	(614,625)		(614,625)			(214,125)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1900	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/13/2013	12/19/2014	75		1,900.00		(339,750)	(185,625)	(525,375)		(525,375)			(185,625)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1875	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	CBOE	12/19/2013	09/19/2014	100		1,875.00		(490,000)	(167,500)	(657,500)		(657,500)			(167,500)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants											(56,851,975)	(91,159,850)	(148,011,825)	XXX	(148,011,825)			(91,159,850)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective											(56,851,975)	(91,159,850)	(148,011,825)	XXX	(148,011,825)			(91,159,850)			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											(56,851,975)	(91,159,850)	(148,011,825)	XXX	(148,011,825)			(91,159,850)			XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(56,851,975)	(91,159,850)	(148,011,825)	XXX	(148,011,825)			(91,159,850)			XXX	XXX
CURRENCY BRSCQLR91 Pay NZD / Receive USD	Q3915#AD8	SCHEDULE D	Currency	CITIBANK N.A.	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			104,750	(1,816,971)		(1,074,314)		27,980			67,489		100/100
CURRENCY BRSCQLW61 Pay AUD / Receive USD	Q3915#AC0	SCHEDULE D	Currency	CITIBANK N.A.	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			136,801	(5,408,170)		(1,689,292)		5,681,350			293,351		100/100
CURRENCY BRSCQM5F9 Pay AUD / Receive USD	Q7160#AC3	SCHEDULE D	Currency	CITIBANK N.A.	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			105,743	(1,609,738)		(996,063)		1,862,818			57,932		100/100
CURRENCY BRSCQV5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(40,337)	(554,774)		(560,920)		164,169			6,381		100/100
CURRENCY BRSCQV5D4 Pay CAD / Receive USD	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(161,348)	(2,219,094)		(2,243,679)		656,678			25,523		100/100
CURRENCY BRSCQV9R9 Pay GBP / Receive USD	G6043#AA3	SCHEDULE D	Currency	BARCLAYS BANK PLC	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			179,710	852,661		1,342,418		(276,950)			119,605		100/100
CURRENCY BRSCQVJM9 Pay CAD / Receive USD	C58648AD1	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			63,591	(1,068,125)		(147,423)		1,325,984			198,277		100/100
CURRENCY BRSCVHNN7 Pay EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	02/10/2006	03/01/2016		54,000,000	USD 5.920%(EUR 4.485%)			497,825	(8,423,542)		(7,794,453)		(2,697,750)			397,471		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												886,735	(20,247,753)	XXX	(13,163,726)		6,744,279			1,166,029	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												886,735	(20,247,753)	XXX	(13,163,726)		6,744,279			1,166,029	XXX	XXX
BASIS SWAP0554 ON LIABILITIES CPI	IM Contracts	Exhibit 7	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			1,761,679	3,986,864		3,986,864	(4,725,989)				724,262		0003
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												1,761,679	3,986,864	XXX	3,986,864	(4,725,989)				724,262	XXX	XXX
CDS CS4205478 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)		(182,712)	(49,745)	(269,094)		(269,094)	(112,470)		26,088			3FE	0004
CDS CS4205445 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	04/02/2013	06/20/2018		2,000,000	credit event/(5.0000)		(184,694)	(49,462)	(269,094)		(269,094)	(110,771)		26,371			3FE	0004
CDS SINGLE SWAP SCDS (UIS) 12/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)		(116,561)	(13,593)	(123,728)		(123,728)	(7,880)		712			4FE	0004
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(26,996)	(22,466)		(22,466)	13,213		(6,718)			3FE	0004

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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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	03/19/2009	03/20/2014		3,000,000	credit event/(4.4500)			(135,354)	(27,565)		(27,565)	109,742					3FE	0004
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(39,686)	(89,858)		(89,858)	13,118		11,008			3FE	0004
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(137,860)	(73,072)		(73,072)	(31,487)		(36,471)			2FE	0004
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(262,454)	(71,063)		(71,063)	121,445		(171,204)			3FE	0004
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		(13,549)	724		724	2,084		(8,986)			4FE	0004
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(138,339)	(94,201)		(94,201)	101,258		(36,950)			2FE	0004
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)	240,871		(126,893)	(31,423)		(31,423)	81,285		(76,198)			2FE	0004
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)	1,371,756		(420,616)	(227,220)		(227,220)	18,538		(268,533)			1FE	0004
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)	(105,096)		(66,774)	(58,355)		(58,355)	(24,468)		34,615			1FE	0004
CDS CS3496326 ON KINMKS 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	10/17/2011	12/20/2014		15,000,000	credit event/(1.0000)	755,065		(390,107)	(134,368)		(134,368)	176,343		(238,024)			2FE	0004
CDS CS3498892 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(121,376)	(23,605)		(23,605)	(87,337)		(70,681)			3FE	0004
CDS CS3598733 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/18/2012	06/20/2017		2,000,000	credit event/(5.0000)	(100,245)		(81,997)	(198,781)		(198,781)	(67,286)		19,392			3FE	0004
CDS CS3603855 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		2,000,000	credit event/(5.0000)	(59,728)		(89,791)	(244,157)		(244,157)	(182,096)		11,598			4FE	0004
CDS CS3603871 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		3,000,000	credit event/(1.0000)	127,140		(55,104)	(15,054)		(15,054)	(113,752)		(24,687)			3FE	0004
CDS CS3632003 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/09/2012	06/20/2014		15,000,000	credit event/(1.0000)	749,693		(507,201)	(55,356)		(55,356)	370,504		(355,118)			1FE	0004
CDS CS3655046 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/17/2012	06/20/2014		10,000,000	credit event/(1.0000)	(10,341)		(96,438)	(38,250)		(38,250)	(21,422)		4,950			2FE	0004
CDS CS3711369 ON RBOS-RBOSP 300 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/11/2012	06/20/2014		9,630,000	credit event/(3.0000)	(28,020)		(279,056)	(132,638)		(132,638)	238,051		13,856			1FE	0004
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		(445,824)	(84,802)		(84,802)	253,962		(293,741)			1FE	0004
CDS CS3900814 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	09/10/2012	09/20/2014		25,000,000	credit event/(1.0000)	174,527		(339,658)	(155,027)		(155,027)	90,086		(86,186)			1FE	0004
0929999. Subtotal - Swaps - Hedging Other - Credit Default										5,390,878	(483,967)	(3,887,875)	(2,438,453)	XXX	(2,438,453)	830,662		(1,524,907)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										5,390,878	(483,967)	(2,126,196)	1,548,411	XXX	1,548,411	(3,895,327)		(1,524,907)		724,262	XXX	XXX
CDS SPI200TT8 ON LOWES COMPANIES	548661D*5 - PREEF AMERICA REIT II, 5.29% SR. NTS due 09/20/2014, CDS attached to Cash Security- (749868AC5)		Credit	DEUTSCHE BANK AG	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			17,743			12,078					5,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS CN9297281 ON FTD BASKET (MUNI - FL, IL, NJ, NC & WI)	30275#AK7 - MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security- (40052VAA2, 4581X0BQ0, 68268NAJ2, 883556AZ5 & 91731KAA8)		Credit	MERRILL LYNCH CAPITAL SERVICES, INC.	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			709,722			(14,573,681)					100,000,000	1FE	
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	12513#YS4- CDX.NA.IG.20 06/20/18 due 06/20/2018, CDS attached to Cash Security (202795HZ6, 44986L2A6, 548661CT2 & 85590AAP9)		Credit	ICE	06/19/2013	06/20/2018		80,000,000	1.0000/(credit event)		565,114	373,368	505,149		1,588,000			(59,965)		80,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default											565,114	1,100,834	505,149	XXX	(12,973,603)			(59,965)		185,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											565,114	1,100,834	505,149	XXX	(12,973,603)			(59,965)		185,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												1,761,679	3,986,864	XXX	3,986,864	(4,725,989)				724,262	XXX	XXX
1169999. Total Swaps - Credit Default										5,390,878	81,147	(2,787,042)	(1,933,304)	XXX	(15,412,056)	830,662		(1,584,872)		185,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												886,735	(20,247,753)	XXX	(13,163,726)		6,744,279			1,166,029	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										5,390,878	81,147	(138,627)	(18,194,193)	XXX	(24,588,918)	(3,895,327)	6,744,279	(1,584,872)		186,890,291	XXX	XXX
BAS06VDM0 (0.7302 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	12/23/2013	03/27/2014		46,559,600	(0.7302 EUR) / 1 USD				(289,593)		(289,593)		(289,593)			113,001		0005
1229999. Subtotal - Forwards - Hedging Other													(289,593)	XXX	(289,593)		(289,593)			113,001	XXX	XXX
1269999. Subtotal - Forwards													(289,593)	XXX	(289,593)		(289,593)			113,001	XXX	XXX
1399999. Subtotal - Hedging Effective											38,784,500	40,344,584	57,994,597	XXX	65,078,623		6,744,279	39,457,849		1,166,029	XXX	XXX
1409999. Subtotal - Hedging Other										23,396,786	7,685,357	(2,026,046)	7,269,768	XXX	7,269,768	(7,831,980)	(289,593)	(1,524,907)		837,262	XXX	XXX
1419999. Subtotal - Replication											565,114	1,100,834	505,149	XXX	(12,973,603)			(59,965)		185,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										23,396,786	47,034,971	39,419,372	65,769,514	XXX	59,374,789	(7,831,980)	6,454,686	37,872,977		187,003,292	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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 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.
0004	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.
0005	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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	01/03/2013	SALE	80		1,425.00	809,600		839,840	118,240	839,840				118,240				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	01/03/2013	SALE	250		1,425.00	1,887,500		2,624,500	369,500	2,624,500				369,500				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	01/03/2013	SALE	170		1,425.00	1,445,000		1,784,660	251,260	1,784,660				251,260				100/100
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	01/03/2013	SALE	25		1,400.00	217,500		184,200	48,450	184,200				48,450				100/100
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	01/03/2013	SALE	115		1,400.00	1,035,000		847,320	222,870	847,320				222,870				100/100
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	01/03/2013	SALE	185		1,300.00	2,152,475		2,941,130	486,180	2,941,130				486,180				100/100
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	01/03/2013	SALE	200		1,375.00	2,200,000		1,869,600	433,600	1,869,600				433,600				100/100
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	01/03/2013	SALE	300		1,375.00	2,880,000		2,804,400	650,400	2,804,400				650,400				100/100
S&P500 CLIQUET 01/04/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	01/13/2012	01/04/2013	01/04/2013	EXPIRATION		4,000,000	S&P 500	55,200												100/100
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	01/08/2013	SALE	60		1,350.00	678,000		652,680	107,280	652,680				107,280				100/100
S&P500 CLIQUET 01/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	01/20/2012	01/11/2013	01/11/2013	EXERCISE		4,700,000	S&P 500	52,640		920	681	920				681				100/100
S&P500 INDEX 01/18/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	285		1,275.00	3,881,700		5,880,975	1,571,775	5,880,975				1,571,775				100/100
S&P500 INDEX 01/18/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	350		1,300.00	3,962,000		6,347,250	1,909,250	6,347,250				1,909,250				100/100
S&P500 INDEX 01/18/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	90		1,325.00	818,100		1,407,150	481,950	1,407,150				481,950				100/100
S&P500 CLIQUET 01/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	01/27/2012	01/18/2013	01/18/2013	EXPIRATION		3,800,000	S&P 500	41,040												100/100
S&P500 CLIQUET 01/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	02/03/2012	01/25/2013	01/25/2013	EXERCISE		3,400,000	S&P 500	40,800		14,071	8,776	14,071				8,776				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	02/06/2013	SALE	20		1,375.00	221,400		323,160	84,960	323,160				84,960				100/100
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	02/06/2013	SALE	50		1,350.00	630,000		902,400	228,400	902,400				228,400				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	02/06/2013	SALE	220		1,425.00	1,870,000		2,764,960	780,560	2,764,960				780,560				100/100
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	06/21/2013	02/06/2013	SALE	100		1,325.00	1,240,000		1,859,800	587,800	1,859,800				587,800				100/100
S&P500 CLIQUET 02/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	02/17/2012	02/08/2013	02/08/2013	EXERCISE		3,000,000	S&P 500	42,000		26,970	21,383	26,970				21,383				100/100
S&P500 INDEX 02/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	02/15/2013	02/15/2013	EXERCISE	500		1,350.00	5,000,000		8,652,500	4,387,500	8,652,500				4,387,500				100/100
S&P500 INDEX 02/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,350.00	1,292,000		2,941,850	1,491,750	2,941,850				1,491,750				100/100
S&P500 INDEX 02/15/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,325.00	1,640,500		3,366,850	1,551,250	3,366,850				1,551,250				100/100
S&P500 INDEX 02/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,375.00	986,000		2,516,850	1,410,150	2,516,850				1,410,150				100/100
S&P500 CLIQUET 02/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	02/24/2012	02/15/2013	02/15/2013	EXPIRATION		2,700,000	S&P 500	31,050												100/100
S&P500 CLIQUET 02/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/02/2012	02/27/2013	02/27/2013	EXPIRATION		3,400,000	S&P 500	38,420												100/100
S&P500 CLIQUET 03/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	03/16/2012	03/14/2013	03/14/2013	EXPIRATION		3,000,000	S&P 500	36,900												100/100
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/30/2012	03/15/2013	03/15/2013	EXERCISE	235		1,400.00	2,115,000		3,691,145	2,415,095	3,691,145				2,415,095				100/100
S&P500 INDEX 03/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	03/15/2013	EXERCISE	300		1,400.00	2,250,000		4,712,100	3,083,100	4,712,100				3,083,100				100/100
S&P500 INDEX 03/15/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	03/15/2013	EXERCISE	190		1,350.00	2,147,000		3,934,330	2,207,230	3,934,330				2,207,230				100/100
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	03/15/2013	EXERCISE	40		1,300.00	465,400		1,028,280	497,480	1,028,280				497,480				100/100
S&P500 INDEX 03/15/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/17/2012	03/15/2013	03/15/2013	EXERCISE	250		1,300.00	2,725,000		6,426,750	3,109,250	6,426,750				3,109,250				100/100
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	03/15/2013	EXERCISE	100		1,375.00	960,000		1,820,700	1,102,700	1,820,700				1,102,700				100/100
S&P500 INDEX 03/15/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	03/15/2013	EXERCISE	325		1,375.00	2,177,500		5,917,275	3,583,775	5,917,275				3,583,775				100/100
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/23/2012	03/22/2013	03/22/2013	EXERCISE		1,300,000	S&P 500	45,916		116,216	84,029	116,216				84,029				100/100
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/23/2012	03/22/2013	03/22/2013	EXERCISE		1,900,000	S&P 500	99,503		215,361	134,571	215,361				134,571				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 CLIQUET 03/22/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/23/2012	03/22/2013	03/22/2013	EXPIRATION		550,000	S&P 500	5,319												100/100
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/30/2012	03/28/2013	03/28/2013	EXPIRATION		1,100,000	S&P 500	10,560												100/100
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/30/2012	03/28/2013	03/28/2013	EXERCISE		1,400,000	S&P 500	62,160		114,790	70,344	114,790				70,344				100/100
S&P500 CLIQUET 03/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN, SACHS & CO.	03/30/2012	03/28/2013	03/28/2013	EXERCISE		600,000	S&P 500	35,340		68,717	44,737	68,717				44,737				100/100
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/13/2012	04/12/2013	04/12/2013	EXERCISE		1,400,000	S&P 500	17,080		55,377	51,891	55,377				51,891				100/100
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/13/2012	04/12/2013	04/12/2013	EXERCISE		380,000	S&P 500	4,256		12,371	11,939	12,371				11,939				100/100
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/13/2012	04/12/2013	04/12/2013	EXERCISE		450,000	S&P 500	4,635		11,500	11,360	11,500				11,360				100/100
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/13/2012	04/12/2013	04/12/2013	EXERCISE		550,000	S&P 500	5,170		2,506	2,506	2,506				2,506				100/100
S&P500 CLIQUET 04/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/13/2012	04/12/2013	04/12/2013	EXERCISE		550,000	S&P 500	4,290		10,205	10,205	10,205				10,205				100/100
S&P500 INDEX 04/19/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	04/19/2013	04/19/2013	EXERCISE	600		1,375.00		6,030,000	10,220,400	4,190,400	10,220,400				4,190,400				100/100
S&P500 INDEX 04/19/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	04/19/2013	04/19/2013	EXERCISE	200		1,400.00		1,631,000	2,906,800	1,275,800	2,906,800				1,275,800				100/100
S&P500 INDEX 04/19/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	04/19/2013	04/19/2013	EXERCISE	185		1,300.00		3,022,900	4,538,790	1,515,890	4,538,790				1,515,890				100/100
S&P500 INDEX 04/19/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/19/2013	EXERCISE	300		1,325.00		4,107,000	6,610,200	2,503,200	6,610,200				2,503,200				100/100
S&P500 INDEX 04/19/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/19/2013	EXERCISE	80		1,350.00		926,400	1,562,720	636,320	1,562,720				636,320				100/100
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/20/2012	04/19/2013	04/19/2013	EXPIRATION		2,700,000	S&P 500	29,700												100/100
S&P500 CLIQUET 04/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/20/2012	04/19/2013	04/19/2013	EXERCISE		1,400,000	S&P 500	22,540		27,532	23,641	27,532				23,641				100/100
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/27/2012	04/26/2013	04/26/2013	EXPIRATION		1,000,000	S&P 500	9,300												100/100
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/27/2012	04/26/2013	04/26/2013	EXERCISE		2,500,000	S&P 500	28,750		10,523	2,457	10,523				2,457				100/100
S&P500 CLIQUET 04/26/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	04/27/2012	04/26/2013	04/26/2013	EXERCISE		2,000,000	S&P 500	30,800		41,868	22,183	41,868				22,183				100/100
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/07/2012	05/03/2013	05/03/2013	EXERCISE		1,000,000	S&P 500	12,300		15,665	15,360	15,665				15,360				100/100
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/07/2012	05/03/2013	05/03/2013	EXPIRATION		1,700,000	S&P 500	16,150												100/100
S&P500 CLIQUET 05/03/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/07/2012	05/03/2013	05/03/2013	EXERCISE		1,400,000	S&P 500	20,720		42,930	40,813	42,930				40,813				100/100
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/11/2012	05/10/2013	05/10/2013	EXERCISE		2,000,000	S&P 500	29,600		178,151	155,275	178,151				155,275				100/100
S&P500 CLIQUET 05/10/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/11/2012	05/10/2013	05/10/2013	EXERCISE		1,000,000	S&P 500	11,000		53,076	50,025	53,076				50,025				100/100
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/18/2012	05/17/2013	05/17/2013	EXERCISE		2,400,000	S&P 500	39,360		241,427	176,619	241,427				176,619				100/100
S&P500 CLIQUET 05/17/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/18/2012	05/17/2013	05/17/2013	EXERCISE		2,000,000	S&P 500	22,400		102,167	83,528	102,167				83,528				100/100
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/25/2012	05/24/2013	05/24/2013	EXERCISE		1,700,000	S&P 500	17,510		132,099	102,339	132,099				102,339				100/100
S&P500 CLIQUET 05/24/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	05/25/2012	05/24/2013	05/24/2013	EXERCISE		3,500,000	S&P 500	44,100		361,028	262,696	361,028				262,696				100/100
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/01/2012	05/31/2013	05/30/2013	SALE		2,000,000	S&P 500	18,600		177,020	138,062	177,020				138,062				100/100
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/01/2012	05/31/2013	05/30/2013	SALE		2,000,000	S&P 500	21,000		208,060	158,682	208,060				158,682				100/100
S&P500 CLIQUET 05/31/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/01/2012	05/31/2013	05/30/2013	SALE		2,000,000	S&P 500	24,000		235,720	174,600	235,720				174,600				100/100
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/08/2012	06/07/2013	06/07/2013	EXERCISE		1,000,000	S&P 500	9,700		70,104	63,924	70,104				63,924				100/100
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/08/2012	06/07/2013	06/07/2013	EXERCISE		1,000,000	S&P 500	11,100		88,104	78,072	88,104				78,072				100/100
S&P500 CLIQUET 06/07/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/08/2012	06/07/2013	06/07/2013	EXERCISE		1,000,000	S&P 500	12,800		106,104	91,697	106,104				91,697				100/100
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/15/2012	06/14/2013	06/14/2013	EXERCISE		2,000,000	S&P 500	19,400		15,080	13,888	15,080				13,888				100/100
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/15/2012	06/14/2013	06/14/2013	EXERCISE		2,000,000	S&P 500	22,200		47,080	43,448	47,080				43,448				100/100
S&P500 CLIQUET 06/14/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/15/2012	06/14/2013	06/14/2013	EXERCISE		2,000,000	S&P 500	25,600		79,080	71,424	79,080				71,424				100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 06/21/2013 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2013	06/21/2013	06/21/2013	EXPIRATION	25		1,650.00		25,000		(25,000)					(25,000)				100/100
S&P500 INDEX 06/21/2013 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	06/21/2013	EXERCISE	325		1,300.00	4,280,250		9,747,400	4,986,150	9,747,400				4,986,150				100/100
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	06/21/2013	EXERCISE	150		1,350.00	1,353,000		3,748,800	2,116,800	3,748,800				2,116,800				100/100
S&P500 INDEX 06/21/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	06/21/2013	EXERCISE	500		1,350.00	5,000,000		12,496,000	7,056,000	12,496,000				7,056,000				100/100
S&P500 INDEX 06/21/2013 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/08/2012	06/21/2013	06/21/2013	EXERCISE	200		1,275.00	2,620,000		6,498,400	3,166,400	6,498,400				3,166,400				100/100
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/10/2012	06/21/2013	06/21/2013	EXERCISE	25		1,325.00	310,000		687,300	369,300	687,300				369,300				100/100
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	06/21/2013	EXERCISE	500		1,325.00	4,900,000		13,746,000	7,386,000	13,746,000				7,386,000				100/100
S&P500 INDEX 06/21/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	06/21/2013	EXERCISE	325		1,325.00	3,854,500		8,934,900	4,800,900	8,934,900				4,800,900				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	06/26/2013	SALE	225		1,400.00	2,880,000		4,679,550	2,623,050	4,679,550				2,623,050				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2012	09/20/2013	06/26/2013	SALE	275		1,400.00	2,893,000		5,719,450	3,205,950	5,719,450				3,205,950				100/100
S&P500 INDEX 09/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	06/27/2013	SALE	375		1,375.00	3,693,750		8,999,250	4,990,500	8,999,250				4,990,500				100/100
S&P500 INDEX 09/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	06/27/2013	SALE	400		1,425.00	2,840,000		7,759,200	4,679,200	7,759,200				4,679,200				100/100
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/29/2012	06/28/2013	06/27/2013	SALE		1,000,000	S&P 500	10,600		29,600	21,659	29,600				21,659				100/100
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/29/2012	06/28/2013	06/27/2013	SALE		1,000,000	S&P 500	12,100		41,500	30,242	41,500				30,242				100/100
S&P500 CLIQUET 06/28/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	06/29/2012	06/28/2013	06/27/2013	SALE		1,000,000	S&P 500	13,900		53,500	38,119	53,500				38,119				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2012	09/20/2013	06/27/2013	SALE	25		1,400.00	263,000		542,450	313,950	542,450				313,950				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	09/20/2013	06/27/2013	SALE	250		1,400.00	2,332,500		5,424,500	3,139,500	5,424,500				3,139,500				100/100
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	06/27/2013	SALE	125		1,400.00	1,137,500		2,712,250	1,569,750	2,712,250				1,569,750				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013	07/05/2013	EXERCISE		1,500,000	S&P 500	16,800		83,655	73,638	83,655				73,638				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013	07/05/2013	EXERCISE		1,500,000	S&P 500	19,650		104,655	89,395	104,655				89,395				100/100
S&P500 CLIQUET 07/05/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	07/06/2012	07/05/2013	07/05/2013	EXERCISE		1,500,000	S&P 500	22,350		124,588	104,004	124,588				104,004				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	07/08/2013	SALE	40		1,625.00		428,000	407,920	(20,080)	407,920				(20,080)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	07/08/2013	SALE	75		1,625.00		840,000	764,850	(75,150)	764,850				(75,150)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	07/08/2013	SALE	35		1,625.00		249,025	356,930	107,905	356,930				107,905				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	07/09/2013	SALE	70		1,375.00	774,900		1,910,860	1,077,160	1,910,860				1,077,160				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	07/09/2013	SALE	130		1,375.00	1,465,100		3,548,740	2,000,440	3,548,740				2,000,440				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	07/09/2013	SALE	15		1,650.00		162,000	134,970	(27,030)	134,970				(27,030)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	07/09/2013	SALE	75		1,650.00		795,000	674,850	(120,150)	674,850				(120,150)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2013	06/20/2014	07/09/2013	SALE	150		1,650.00		1,333,500	1,349,700	16,200	1,349,700				16,200				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	07/09/2013	SALE	100		1,650.00		940,000	899,800	(40,200)	899,800				(40,200)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	07/09/2013	SALE	60		1,650.00		582,000	539,880	(42,120)	539,880				(42,120)				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	12/20/2013	07/09/2013	SALE	75		1,400.00	862,500		1,882,350	1,100,850	1,882,350				1,100,850				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	07/09/2013	SALE	125		1,400.00	1,211,250		3,137,250	1,834,750	3,137,250				1,834,750				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	07/09/2013	SALE	110		1,425.00	935,000		2,507,780	1,515,580	2,507,780				1,515,580				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	07/09/2013	SALE	90		1,425.00	844,200		2,051,820	1,240,020	2,051,820				1,240,020				100/100
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013	07/12/2013	EXERCISE		1,000,000	S&P 500	10,700		46,496	44,065	46,496				44,065				100/100
S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013	07/12/2013	EXERCISE		1,000,000	S&P 500	12,300		64,496	60,172	64,496				60,172				100/100

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S&P500 CLIQUET 07/12/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/13/2012	07/12/2013	07/12/2013	EXERCISE		1,500,000	S&P 500	21,150		123,744	113,378	123,744				113,378				100/100
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013	07/19/2013	EXERCISE		1,500,000	S&P 500	18,600		48,512	41,410	48,512				41,410				100/100
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013	07/19/2013	EXERCISE		1,500,000	S&P 500	21,450		69,512	58,730	69,512				58,730				100/100
S&P500 CLIQUET 07/19/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	07/20/2012	07/19/2013	07/19/2013	EXERCISE		1,500,000	S&P 500	16,200		26,964	22,944	26,964				22,944				100/100
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013	08/02/2013	EXERCISE		1,000,000	S&P 500	10,300		60,685	53,317	60,685				53,317				100/100
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013	08/02/2013	EXERCISE		1,000,000	S&P 500	12,000		74,893	65,154	74,893				65,154				100/100
S&P500 CLIQUET 08/02/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/03/2012	08/02/2013	08/02/2013	EXERCISE		1,000,000	S&P 500	13,900		88,893	76,668	88,893				76,668				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013	08/09/2013	EXERCISE		1,000,000	S&P 500	10,400		63,434	57,178	63,434				57,178				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013	08/09/2013	EXERCISE		1,000,000	S&P 500	12,100		77,670	68,848	77,670				68,848				100/100
S&P500 CLIQUET 08/09/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/10/2012	08/09/2013	08/09/2013	EXERCISE		1,000,000	S&P 500	14,100		91,670	80,085	91,670				80,085				100/100
S&P500 INDEX 08/16/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,375.00		9,480,000	11,279,600	1,799,600	11,279,600				1,799,600				100/100
S&P500 INDEX 08/16/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,400.00		8,520,000	10,279,600	1,759,600	10,279,600				1,759,600				100/100
S&P500 INDEX 08/16/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,425.00		7,600,000	9,279,600	1,679,600	9,279,600				1,679,600				100/100
S&P500 INDEX 08/16/2013 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/01/2013	08/16/2013	08/16/2013	EXPIRATION	40		1,700.00		67,200		(67,200)					(67,200)				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013	08/16/2013	EXPIRATION		1,000,000	S&P 500	10,600			(1,076)					(1,076)				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013	08/16/2013	EXERCISE		1,000,000	S&P 500	12,300		590	(1,805)	590				(1,805)				100/100
S&P500 CLIQUET 08/16/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/17/2012	08/16/2013	08/16/2013	EXERCISE		1,000,000	S&P 500	14,200		14,590	9,983	14,590				9,983				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013	08/23/2013	EXERCISE		1,000,000	S&P 500	10,400		722	(5,604)	722				(5,604)				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013	08/23/2013	EXERCISE		1,000,000	S&P 500	12,000		16,722	8,011	16,722				8,011				100/100
S&P500 CLIQUET 08/23/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/24/2012	08/23/2013	08/23/2013	EXERCISE		1,000,000	S&P 500	13,800		30,593	19,729	30,593				19,729				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013	08/30/2013	EXPIRATION		1,000,000	S&P 500	11,100			(8,466)					(8,466)				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013	08/30/2013	EXPIRATION		1,000,000	S&P 500	12,700			(10,743)					(10,743)				100/100
S&P500 CLIQUET 08/30/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	08/31/2012	08/30/2013	08/30/2013	EXERCISE		1,000,000	S&P 500	14,500		11,298	(1,854)	11,298				(1,854)				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013	09/06/2013	EXERCISE		1,000,000	S&P 500	10,100		37,295	35,691	37,295				35,691				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013	09/06/2013	EXERCISE		1,000,000	S&P 500	11,800		25,295	21,897	25,295				21,897				100/100
S&P500 CLIQUET 09/06/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/07/2012	09/06/2013	09/06/2013	EXERCISE		1,000,000	S&P 500	13,800		49,295	43,708	49,295				43,708				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	09/09/2013	SALE	90		1,675.00		675,000	710,820	35,820	710,820				35,820				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2013	06/20/2014	09/09/2013	SALE	85		1,700.00		533,800	560,830	27,030	560,830				27,030				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013	09/13/2013	EXERCISE		1,000,000	S&P 500	11,600		20,051	20,051	20,051				20,051				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013	09/13/2013	EXERCISE		1,000,000	S&P 500	13,300		34,051	33,921	34,051				33,921				100/100
S&P500 CLIQUET 09/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAYS BANK PLC	09/14/2012	09/13/2013	09/13/2013	EXERCISE		1,000,000	S&P 500	14,900		48,051	47,306	48,051				47,306				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	09/16/2013	SALE	125		1,700.00		1,087,500	1,337,250	249,750	1,337,250				249,750				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1675	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	09/17/2013	SALE	25		1,675.00		245,000	302,450	57,450	302,450				57,450				100/100
S&P500 INDEX 09/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	09/20/2013	EXERCISE	275		1,425.00	1,952,500		8,219,200	6,101,700	8,219,200				6,101,700				100/100
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	09/20/2013	09/20/2013	EXERCISE	250		1,450.00		4,300,000	6,847,000	2,547,000	6,847,000				2,547,000				100/100
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	09/20/2013	EXERCISE	200		1,350.00	3,180,000		7,477,600	5,011,600	7,477,600				5,011,600				100/100
S&P500 INDEX 09/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	09/20/2013	EXERCISE	125		1,350.00	1,427,500		4,673,500	3,132,250	4,673,500				3,132,250				100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 09/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	09/20/2013	EXERCISE	125		1,400.00	1,137,500		4,048,500	2,906,000	4,048,500				2,906,000				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013	09/27/2013	EXERCISE		1,000,000	S&P 500	12,700		11,701	9,273	11,701				9,273				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013	09/27/2013	EXERCISE		1,000,000	S&P 500	14,700		22,397	18,282	22,397				18,282				100/100
S&P500 CLIQUET 09/27/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	09/28/2012	09/27/2013	09/27/2013	EXPIRATION		1,000,000	S&P 500	10,900			(1,264)					(1,264)				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013	10/11/2013	EXERCISE		2,000,000	S&P 500	21,800		110,031	107,008	110,031				107,008				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013	10/11/2013	EXERCISE		2,000,000	S&P 500	25,400		138,031	132,313	138,031				132,313				100/100
S&P500 CLIQUET 10/11/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/12/2012	10/11/2013	10/11/2013	EXERCISE		2,000,000	S&P 500	29,400		166,031	157,209	166,031				157,209				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013	10/18/2013	EXERCISE		1,000,000	S&P 500	11,900		14,844	11,962	14,844				11,962				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013	10/18/2013	EXERCISE		1,000,000	S&P 500	10,000		844	(670)	844				(670)				100/100
S&P500 CLIQUET 10/18/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/19/2012	10/18/2013	10/18/2013	EXERCISE		1,000,000	S&P 500	13,800		28,844	24,398	28,844				24,398				100/100
S&P500 INDEX 10/18/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2013	10/18/2013	10/18/2013	EXERCISE	500		1,400.00		10,600,000	16,991,500	6,391,500	16,991,500				6,391,500				100/100
S&P500 INDEX 10/18/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,400.00		4,960,000	6,796,600	1,836,600	6,796,600				1,836,600				100/100
S&P500 INDEX 10/18/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,375.00		5,420,000	7,296,600	1,876,600	7,296,600				1,876,600				100/100
S&P500 INDEX 10/18/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,425.00		4,480,000	6,296,600	1,816,600	6,296,600				1,816,600				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013	10/25/2013	EXERCISE		1,000,000	S&P 500	14,900		52,246	43,891	52,246				43,891				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013	10/25/2013	EXERCISE		1,000,000	S&P 500	11,100		22,820	18,273	22,820				18,273				100/100
S&P500 CLIQUET 10/25/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	10/26/2012	10/25/2013	10/25/2013	EXERCISE		1,000,000	S&P 500	12,900		38,246	31,910	38,246				31,910				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	10/25/2013	SALE	200		1,625.00		1,423,000	3,169,600	1,746,600	3,169,600				1,746,600				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2013	06/20/2014	10/25/2013	SALE	30		1,650.00		277,800	416,940	139,140	416,940				139,140				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	10/25/2013	SALE	15		1,650.00		145,500	208,470	62,970	208,470				62,970				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/10/2013	06/20/2014	10/25/2013	SALE	75		1,650.00		675,000	1,042,350	367,350	1,042,350				367,350				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	10/25/2013	SALE	80		1,650.00		912,000	1,111,840	199,840	1,111,840				199,840				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013	10/31/2013	SALE		1,000,000	S&P 500	11,500		35,700	28,708	35,700				28,708				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013	10/31/2013	SALE		1,000,000	S&P 500	13,300		49,600	39,677	49,600				39,677				100/100
S&P500 CLIQUET 11/01/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/02/2012	11/01/2013	10/31/2013	SALE		1,000,000	S&P 500	15,400		61,800	48,713	61,800				48,713				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013	11/07/2013	SALE		1,000,000	S&P 500	10,100		64,000	55,203	64,000				55,203				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013	11/07/2013	SALE		1,000,000	S&P 500	11,300		78,000	65,502	78,000				65,502				100/100
S&P500 CLIQUET 11/08/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/09/2012	11/08/2013	11/07/2013	SALE		1,000,000	S&P 500	13,200		92,000	75,274	92,000				75,274				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013	11/14/2013	SALE		1,000,000	S&P 500	10,100		54,600	45,853	54,600				45,853				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013	11/14/2013	SALE		1,000,000	S&P 500	11,900		70,600	58,022	70,600				58,022				100/100
S&P500 CLIQUET 11/15/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/16/2012	11/15/2013	11/14/2013	SALE		1,000,000	S&P 500	13,900		86,600	69,782	86,600				69,782				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1650	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/16/2013	12/19/2014	11/15/2013	SALE	150		1,650.00		2,028,000	2,902,200	874,200	2,902,200				874,200				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	11/19/2013	SALE	100		1,625.00		1,510,000	2,099,800	589,800	2,099,800				589,800				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013	11/29/2013	SALE		1,000,000	S&P 500	11,100		29,300	24,663	29,300				24,663				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013	11/29/2013	SALE		1,000,000	S&P 500	13,000		45,300	38,006	45,300				38,006				100/100
S&P500 CLIQUET 11/29/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	11/30/2012	11/29/2013	11/29/2013	SALE		1,000,000	S&P 500	15,200		61,300	51,125	61,300				51,125				100/100
S&P500 CLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013	12/12/2013	SALE		1,000,000	S&P 500	12,100		104,200	99,665	104,200				99,665				100/100

SCHEDULE DB - PART A - SECTION 2

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S&P500 QLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013	12/12/2013	SALE		1,000,000	S&P 500	14,000		118,200	112,820	118,200				112,820				100/100
S&P500 QLIQUET 12/13/2013 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	12/14/2012	12/13/2013	12/12/2013	SALE		1,000,000	S&P 500	10,400		90,100	86,372	90,100				86,372				100/100
S&P500 INDEX 12/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	12/20/2013	EXERCISE	70		1,375.00	788,900		3,065,160	2,231,460	3,065,160				2,231,460				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	12/20/2013	EXERCISE	245		1,400.00	2,374,050		10,115,560	7,562,660	10,115,560				7,562,660				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	12/20/2013	12/20/2013	EXERCISE	250		1,400.00		3,000,000	10,322,000	7,322,000	10,322,000				7,322,000				100/100
S&P500 INDEX 12/20/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	12/20/2013	EXERCISE	160		1,400.00		2,291,200	6,606,080	4,314,880	6,606,080				4,314,880				100/100
S&P500 INDEX 12/20/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	12/20/2013	EXERCISE	150		1,350.00	1,890,000		6,943,200	4,921,200	6,943,200				4,921,200				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	12/20/2013	EXERCISE	460		1,425.00	4,314,800		17,842,480	13,693,280	17,842,480				13,693,280				100/100
S&P500 INDEX 12/20/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	12/20/2013	EXERCISE	400		1,425.00	3,476,000		15,515,200	11,907,200	15,515,200				11,907,200				100/100
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												114,640,984	91,302,825	406,595,026	200,316,951	406,595,026	XXX			200,316,951				XXX
S&P500 INDEX 01/18/2013 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	01/18/2013	01/18/2013	EXPIRATION	150		1,400.00	300,000			(188,250)					(188,250)				100/100
S&P500 INDEX 01/18/2013 1435 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/17/2013	01/18/2013	01/18/2013	EXPIRATION	3		1,435.00	30			(30)					(30)				100/100
S&P500 INDEX 01/18/2013 1435 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/17/2013	01/18/2013	01/18/2013	EXPIRATION	72		1,435.00	1,080			(1,080)					(1,080)				100/100
S&P500 INDEX 01/18/2013 1440 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/17/2013	01/18/2013	01/18/2013	EXPIRATION	47		1,440.00	705			(705)					(705)				100/100
S&P500 INDEX 01/18/2013 1445 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/17/2013	01/18/2013	01/18/2013	EXPIRATION	28		1,445.00	420			(420)					(420)				100/100
S&P500 INDEX 12/20/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	12/20/2013	02/06/2013	SALE	100		1,450.00	1,300,000		739,800	(533,200)	739,800				(533,200)				100/100
S&P500 FUTURES 02/15/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/14/2013	02/15/2013	02/15/2013	EXPIRATION	20		1,500.00	3,500			(3,500)					(3,500)				100/100
S&P500 INDEX 06/21/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/15/2013	06/21/2013	02/27/2013	SALE	200		1,325.00	194,000	225,600	31,600	225,600					31,600				100/100
S&P500 INDEX 06/21/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/15/2013	06/21/2013	02/27/2013	SALE	50		1,325.00	48,500	55,900	7,400	55,900					7,400				100/100
S&P500 INDEX 03/15/2013 1475 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/07/2013	03/15/2013	03/15/2013	EXPIRATION	135		1,475.00	8,100			(8,100)					(8,100)				100/100
S&P500 INDEX 03/15/2013 1520 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2013	03/15/2013	03/15/2013	EXPIRATION	100		1,520.00	10,000			(10,000)					(10,000)				100/100
S&P500 INDEX 03/15/2013 1520 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2013	03/15/2013	03/15/2013	EXPIRATION	150		1,520.00	13,500			(13,500)					(13,500)				100/100
S&P500 INDEX 03/15/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2012	03/15/2013	03/15/2013	EXPIRATION	250		1,325.00	2,250,000			(411,250)					(411,250)				100/100
S&P500 INDEX 03/15/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	03/15/2013	03/15/2013	EXPIRATION	90		1,450.00		328,500		(328,500)					(328,500)				100/100
S&P500 INDEX 03/15/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2013	03/15/2013	03/15/2013	EXPIRATION	250		1,450.00		57,500		(57,500)					(57,500)				100/100
S&P500 INDEX 03/15/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/05/2013	03/15/2013	03/15/2013	EXPIRATION	300		1,450.00		22,500		(22,500)					(22,500)				100/100
S&P500 INDEX 04/19/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2013	04/19/2013	04/19/2013	EXPIRATION	100		1,500.00		23,000		(23,000)					(23,000)				100/100
S&P500 INDEX 04/19/2013 1475 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2013	04/19/2013	04/19/2013	EXPIRATION	100		1,475.00		15,000		(15,000)					(15,000)				100/100
S&P500 INDEX 04/19/2013 1450 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/17/2013	04/19/2013	04/19/2013	EXPIRATION	560		1,450.00		16,800		(16,800)					(16,800)				100/100
S&P500 INDEX 06/21/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/15/2013	06/21/2013	05/16/2013	SALE	250		1,325.00	242,500	8,500	(234,000)	8,500					(234,000)				100/100
S&P500 INDEX 06/21/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/20/2013	06/21/2013	05/16/2013	SALE	500		1,325.00	400,000	17,000	(383,000)	17,000					(383,000)				100/100
S&P500 INDEX 06/21/2013 1650 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/19/2013	06/21/2013	06/19/2013	SALE	25		1,650.00	27,500	42,950	15,450	42,950					15,450				100/100
S&P500 INDEX 06/21/2013 1550 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	06/21/2013	06/21/2013	EXPIRATION	100		1,550.00	208,000			(208,000)					(208,000)				100/100
S&P500 INDEX 06/21/2013 1550 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2013	06/21/2013	06/21/2013	EXPIRATION	50		1,550.00	170,000			(170,000)					(170,000)				100/100
S&P500 INDEX 06/21/2013 1550 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2013	06/21/2013	06/21/2013	EXPIRATION	100		1,550.00	38,000			(38,000)					(38,000)				100/100
S&P500 INDEX 06/21/2013 1550 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/29/2013	06/21/2013	06/21/2013	EXPIRATION	50		1,550.00	22,000			(22,000)					(22,000)				100/100
S&P500 INDEX 06/21/2013 1475 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2013	06/21/2013	06/21/2013	EXPIRATION	150		1,475.00	23,250			(23,250)					(23,250)				100/100

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S&P500 INDEX 06/21/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/05/2013	06/21/2013	06/21/2013	EXPIRATION	100		1,500.00		20,000		(20,000)					(20,000)				100/100
S&P500 INDEX 06/21/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/06/2013	06/21/2013	06/21/2013	EXPIRATION	100		1,500.00		20,000		(20,000)					(20,000)				100/100
S&P500 INDEX 08/16/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	08/16/2013	08/16/2013	EXPIRATION	300		1,500.00		4,500		(4,500)					(4,500)				100/100
PUT OPTION on EQUITY SEP13 SPX P @ 1625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2013	09/20/2013	09/20/2013	EXPIRATION	50		1,625.00		116,000		(116,000)					(116,000)				100/100
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options												3,850,000	2,034,885	1,089,750	(2,817,635)	1,089,750	XXX			(2,817,635)				XXX
0079999. Subtotal - Purchased Options - Hedging Effective												118,490,984	93,337,710	407,684,776	197,499,316	407,684,776	XXX			197,499,316				XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest Rate	UBS AG	11/12/2009	05/15/2013	05/15/2013	EXPIRATION		250,000,000	5.80	5,940,000				5,940,000		5,940,000			(5,940,000)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												5,940,000				5,940,000	XXX	5,940,000			(5,940,000)			XXX
BRSCMBEA8 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	BANK OF AMERICA, N.A.	01/11/2008	01/11/2013	01/11/2013	MATURITY		150,000,000	4.10	3,646,751				3,646,751		3,646,751			(3,646,751)			0002
BRSCMBJW5 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	11/01/2009	01/28/2013	01/28/2013	MATURITY		5,000,000	2.94	179,000				179,000		179,000			(179,000)			0002
BRSCMBL36 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	02/05/2013	02/05/2013	MATURITY		5,000,000	2.73	207,000				207,000		207,000			(207,000)			0002
BRSCMBM01 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	02/20/2013	02/20/2013	MATURITY		10,000,000	2.85	387,000				387,000		387,000			(387,000)			0002
BRSCMBH72 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	02/25/2013	02/25/2013	MATURITY		7,000,000	2.75	227,000				227,000		227,000			(227,000)			0002
BRSCMBH80 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	03/08/2013	03/08/2013	MATURITY		10,000,000	2.48	492,000				492,000		492,000			(492,000)			0002
BRSCMBHF4 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	03/18/2013	03/18/2013	MATURITY		5,000,000	2.35	266,000				266,000		266,000			(266,000)			0002
BRSCMBHJ6 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	03/25/2013	03/25/2013	MATURITY		10,000,000	2.56	475,000				475,000		475,000			(475,000)			0002
BRSCMBKJ2 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	11/01/2009	04/01/2013	04/01/2013	MATURITY		5,000,000	2.56	238,000				238,000		238,000			(238,000)			0002
BRSCMBJK1 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	04/08/2013	04/08/2013	MATURITY		15,000,000	2.66	676,000				676,000		676,000			(676,000)			0002
BRSCMBKB9 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	04/22/2013	04/22/2013	MATURITY		5,000,000	3.00	184,000				184,000		184,000			(184,000)			0002
BRSCMBKP8 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	05/13/2013	05/13/2013	MATURITY		15,000,000	3.09	529,000				529,000		529,000			(529,000)			0002
BRSCMBKZ6 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	11/01/2009	05/28/2013	05/28/2013	MATURITY		5,000,000	3.25	160,000				160,000		160,000			(160,000)			0002
BRSCMBL51 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	05/28/2013	05/28/2013	MATURITY		5,000,000	3.26	159,000				159,000		159,000			(159,000)			0002
BRSCMBH49 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	06/05/2013	06/05/2013	MATURITY		5,000,000	3.31	155,000				155,000		155,000			(155,000)			0002
BRSCMBMM3 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	06/18/2013	06/18/2013	MATURITY		15,000,000	3.62	377,000				377,000		377,000			(377,000)			0002
BRSCMBHQ2 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	06/26/2013	06/26/2013	MATURITY		5,000,000	3.47	141,000				141,000		141,000			(141,000)			0002
BRSCMBJ21 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	06/30/2013	06/30/2013	MATURITY		5,000,000	3.34	154,000				154,000		154,000			(154,000)			0002
BRSCMBKE3 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/03/2013	07/03/2013	MATURITY		15,000,000	3.30	478,000				478,000		478,000			(478,000)			0002
BRSCMBKS2 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/12/2013	07/12/2013	MATURITY		10,000,000	3.20	343,000				343,000		343,000			(343,000)			0002

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BRSOXBL85 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	07/24/2013	07/24/2013	MATURITY		10,000,000	3.41	300,000				300,000		300,000			(300,000)			0002
BRSOXBH64 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/05/2013	08/05/2013	MATURITY		5,000,000	3.23	171,000				171,000		171,000			(171,000)			0002
BRSOXBLF9 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	11/01/2009	08/08/2013	08/08/2013	MATURITY		6,500,000	3.19	228,000				228,000		228,000			(228,000)			0002
BRSOXBM24 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/15/2013	08/15/2013	MATURITY		5,000,000	3.15	181,000				181,000		181,000			(181,000)			0002
BRSOXBHH0 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES, INC.	09/11/2008	08/26/2013	08/26/2013	MATURITY		7,000,000	3.07	268,000				268,000		268,000			(268,000)			0002
BRSOXBF33 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/16/2009	09/15/2013	09/15/2013	MATURITY		7,300,000	2.88	119,687				119,687		119,687			(119,687)			0002
BRSOXBF33 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	09/15/2013	09/15/2013	MATURITY		3,700,000	2.88	60,663				60,663		60,663			(60,663)			0002
BRSOXBEW0 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	01/16/2009	10/15/2013	10/15/2013	MATURITY		6,100,000	2.76	114,035				114,035		114,035			(114,035)			0002
BRSOXBF17 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	10/15/2013	10/15/2013	MATURITY		3,600,000	2.74	69,232				69,232		69,232			(69,232)			0002
BRSOXBH23 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	02/11/2009	11/15/2013	11/15/2013	MATURITY		3,600,000	2.30	172,707				172,707		172,707			(172,707)			0002
BRSOXBH23 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	11/15/2013	11/15/2013	MATURITY		2,200,000	2.30	105,543				105,543		105,543			(105,543)			0002
BRSOXBGX6 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	03/11/2009	12/15/2013	12/15/2013	MATURITY		6,000,000	1.53	449,272				449,272		449,272			(449,272)			0002
BRSOXBGX6 ON LIABILITY-STRIKE 5YR CMT RESET ANNUALLY	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	GOLDMAN SACHS BANK USA	11/01/2009	12/15/2013	12/15/2013	MATURITY		2,600,000	1.53	194,684				194,684		194,684			(194,684)			0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps												11,907,574				11,907,574	XXX	11,907,574			(11,907,574)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												17,847,574				17,847,574	XXX	17,847,574			(17,847,574)			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												120,580,984	91,302,825	406,595,026	200,316,951	412,535,026	XXX	5,940,000		200,316,951	(5,940,000)			XXX
0379999. Total Purchased Options - Put Options												3,850,000	2,034,885	1,089,750	(2,817,635)	1,089,750	XXX			(2,817,635)				XXX
0389999. Total Purchased Options - Caps												11,907,574				11,907,574	XXX	11,907,574			(11,907,574)			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												136,338,557	93,337,710	407,684,776	197,499,316	425,532,349	XXX	17,847,574		197,499,316	(17,847,574)			XXX
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2012	12/20/2013	01/03/2013	SALE	125		1,450.00	(1,250,000)		(1,137,750)	(172,750)	(1,137,750)					(172,750)			100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	01/03/2013	SALE	125		1,450.00	(1,250,000)		(1,137,750)	(172,750)	(1,137,750)					(172,750)			100/100
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	01/03/2013	SALE	180		1,450.00	(810,000)		(1,089,360)	(237,960)	(1,089,360)					(237,960)			100/100
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/18/2012	06/21/2013	01/03/2013	SALE	75		1,425.00	(397,500)		(566,400)	(111,900)	(566,400)					(111,900)			100/100
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	01/03/2013	SALE	125		1,425.00	(787,500)		(944,000)	(186,500)	(944,000)					(186,500)			100/100
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/26/2012	03/15/2013	01/03/2013	SALE	325		1,425.00	(2,600,000)		(1,788,150)	(527,150)	(1,788,150)					(527,150)			100/100
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	01/03/2013	SALE	155		1,425.00	(1,078,800)		(852,810)	(251,410)	(852,810)					(251,410)			100/100
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	01/03/2013	SALE	240		1,450.00	(1,389,600)		(924,480)	(305,280)	(924,480)					(305,280)			100/100
S&P500 INDEX 03/15/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/10/2012	03/15/2013	01/03/2013	SALE	200		1,450.00	(1,040,000)		(770,400)	(254,400)	(770,400)					(254,400)			100/100
S&P500 INDEX 03/15/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	01/08/2013	SALE	60		1,500.00	(58,200)		(73,920)	(22,020)	(73,920)					(22,020)			100/100
S&P500 INDEX 01/17/2014 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	01/08/2013	SALE	140		1,475.00	(704,200)		(305,480)	(84,980)	(305,480)					(84,980)			100/100
S&P500 INDEX 01/18/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/04/2013	01/17/2014	01/11/2013	SALE	100		1,450.00		(950,000)	(972,200)	(22,200)	(972,200)					(22,200)			100/100
S&P500 INDEX 01/18/2013 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	290		1,350.00	(2,024,200)		(3,809,730)	(1,501,330)	(3,809,730)					(1,501,330)			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 01/18/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	265		1,375.00	(1,335,600)		(2,818,805)	(1,295,055)	(2,818,805)				(1,295,055)				100/100
S&P500 INDEX 01/18/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	120		1,400.00	(402,000)		(976,440)	(527,640)	(976,440)				(527,640)				100/100
S&P500 INDEX 01/18/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2012	01/18/2013	01/18/2013	EXERCISE	50		1,425.00	(100,000)		(281,850)	(178,850)	(281,850)				(178,850)				100/100
S&P500 FUTURES 01/18/2013 1435 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	12/20/2012	01/18/2013	01/18/2013	SALE	25		1,435.00	(162,500)			82,500					82,500				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2013	01/17/2014	01/28/2013	SALE	150		1,500.00		(1,065,000)	(1,125,300)	(60,300)	(1,125,300)				(60,300)				100/100
S&P500 INDEX 01/17/2014 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/11/2013	01/17/2014	02/04/2013	SALE	140		1,500.00		(994,000)	(1,079,680)	(85,680)	(1,079,680)				(85,680)				100/100
S&P500 INDEX 12/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	02/06/2013	SALE	20		1,550.00	(76,800)		(107,240)	(35,240)	(107,240)				(35,240)				100/100
S&P500 INDEX 12/20/2013 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	02/06/2013	SALE	10		1,575.00		(43,000)	(43,320)	(320)	(43,320)				(320)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	02/06/2013	SALE	170		1,475.00	(918,000)		(1,593,240)	(484,840)	(1,593,240)				(484,840)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	02/06/2013	SALE	120		1,450.00	(1,200,000)		(1,311,840)	(385,440)	(1,311,840)				(385,440)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	02/06/2013	SALE	100		1,450.00	(1,000,000)		(1,090,200)	(318,200)	(1,090,200)				(318,200)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2013	01/17/2014	02/08/2013	SALE	50		1,525.00		(300,000)	(357,100)	(57,100)	(357,100)				(57,100)				100/100
S&P500 INDEX 02/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2012	02/15/2013	02/15/2013	EXERCISE	500		1,400.00	(3,210,000)		(6,153,500)	(3,818,500)	(6,153,500)				(3,818,500)				100/100
S&P500 INDEX 02/15/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,400.00	(714,000)		(2,092,190)	(1,298,290)	(2,092,190)				(1,298,290)				100/100
S&P500 INDEX 02/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,425.00	(484,500)		(1,667,190)	(1,143,590)	(1,667,190)				(1,143,590)				100/100
S&P500 INDEX 02/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2012	02/15/2013	02/15/2013	EXERCISE	170		1,450.00	(297,500)		(1,242,190)	(933,640)	(1,242,190)				(933,640)				100/100
S&P500 FUTURES 02/15/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	01/30/2013	02/15/2013	02/15/2013	SALE	20		1,500.00		(75,000)		75,000					75,000				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/22/2013	01/17/2014	02/19/2013	SALE	150		1,525.00		(900,000)	(1,135,800)	(235,800)	(1,135,800)				(235,800)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2013	01/17/2014	02/19/2013	SALE	30		1,525.00		(189,000)	(227,160)	(38,160)	(227,160)				(38,160)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2013	01/17/2014	02/26/2013	SALE	50		1,525.00		(315,000)	(320,100)	(5,100)	(320,100)				(5,100)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2013	01/17/2014	02/27/2013	SALE	70		1,525.00		(441,000)	(497,140)	(56,140)	(497,140)				(56,140)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	02/27/2013	SALE	80		1,525.00		(511,200)	(568,160)	(56,960)	(568,160)				(56,960)				100/100
S&P500 INDEX 01/17/2014 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	03/06/2013	SALE	10		1,525.00		(63,900)	(83,220)	(19,320)	(83,220)				(19,320)				100/100
S&P500 INDEX 03/15/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	03/15/2013	EXERCISE	50		1,325.00	(520,500)		(1,160,450)	(603,950)	(1,160,450)				(603,950)				100/100
S&P500 INDEX 03/15/2013 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	03/15/2013	03/15/2013	EXERCISE	180		1,325.00		(2,354,400)	(4,177,620)	(1,823,220)	(4,177,620)				(1,823,220)				100/100
S&P500 INDEX 03/15/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	03/15/2013	EXERCISE	90		1,500.00	(87,300)		(513,810)	(435,960)	(513,810)				(435,960)				100/100
S&P500 FUTURES 03/15/2013 1520 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/14/2013	03/15/2013	03/15/2013	SALE	20		1,520.00		(85,000)		85,000					85,000				100/100
S&P500 FUTURES 03/15/2013 1520 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/20/2013	03/15/2013	03/15/2013	SALE	30		1,520.00		(135,000)		135,000					135,000				100/100
S&P500 INDEX 03/15/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/30/2012	03/15/2013	03/15/2013	EXERCISE	245		1,425.00	(1,705,200)		(3,236,205)	(2,285,605)	(3,236,205)				(2,285,605)				100/100
S&P500 INDEX 03/15/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/23/2012	03/15/2013	03/15/2013	EXERCISE	135		1,475.00	(679,050)		(1,108,215)	(895,590)	(1,108,215)				(895,590)				100/100
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/13/2012	03/15/2013	03/15/2013	EXERCISE	160		1,450.00	(926,400)		(1,713,440)	(1,300,640)	(1,713,440)				(1,300,640)				100/100
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/14/2012	03/15/2013	03/15/2013	EXERCISE	500		1,450.00	(2,025,000)		(5,354,500)	(4,064,500)	(5,354,500)				(4,064,500)				100/100
S&P500 INDEX 03/15/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	03/15/2013	03/15/2013	EXERCISE	90		1,450.00		(310,500)	(963,810)	(653,310)	(963,810)				(653,310)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2013	01/17/2014	03/18/2013	SALE	150		1,550.00		(753,000)	(1,140,300)	(387,300)	(1,140,300)				(387,300)				100/100
S&P500 INDEX 01/17/2014 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2013	01/17/2014	03/18/2013	SALE	30		1,550.00		(157,650)	(228,060)	(70,410)	(228,060)				(70,410)				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	04/08/2013	SALE	225		1,575.00		(1,552,500)	(1,575,450)	(22,950)	(1,575,450)				(22,950)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	04/08/2013	SALE	225		1,600.00		(1,260,000)	(1,327,950)	(67,950)	(1,327,950)				(67,950)				100/100

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 09/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	04/11/2013	SALE	150		1,550.00	(333,000)		(1,171,800)	(808,800)	(1,171,800)				(808,800)				100/100
S&P500 INDEX 04/19/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/17/2013	SALE	15		1,500.00		(29,550)	(76,530)	(46,980)	(76,530)				(46,980)				100/100
S&P500 INDEX 04/19/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/18/2013	SALE	20		1,500.00		(39,400)	(91,240)	(51,840)	(91,240)				(51,840)				100/100
S&P500 INDEX 04/19/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	04/19/2013	04/19/2013	EXERCISE	640		1,425.00		(4,064,000)	(7,703,040)	(3,639,040)	(7,703,040)				(3,639,040)				100/100
S&P500 INDEX 04/19/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	04/19/2013	04/19/2013	EXERCISE	560		1,450.00		(2,671,200)	(5,340,160)	(2,668,960)	(5,340,160)				(2,668,960)				100/100
S&P500 INDEX 04/19/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/19/2013	EXERCISE	140		1,475.00		(427,000)	(985,040)	(558,040)	(985,040)				(558,040)				100/100
S&P500 INDEX 04/19/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	04/19/2013	04/19/2013	EXERCISE	25		1,500.00		(49,250)	(113,400)	(64,150)	(113,400)				(64,150)				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	04/19/2013	SALE	100		1,575.00		(690,000)	(700,200)	(10,200)	(700,200)				(10,200)				100/100
S&P500 INDEX 03/21/2014 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	05/06/2013	SALE	50		1,575.00		(361,500)	(500,100)	(138,600)	(500,100)				(138,600)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2013	03/21/2014	05/07/2013	SALE	100		1,600.00		(560,000)	(880,200)	(320,200)	(880,200)				(320,200)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	05/07/2013	SALE	100		1,600.00		(592,000)	(880,200)	(288,200)	(880,200)				(288,200)				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	05/08/2013	SALE	75		1,600.00		(645,000)	(795,150)	(150,150)	(795,150)				(150,150)				100/100
S&P500 INDEX 03/21/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	05/15/2013	SALE	75		1,600.00		(451,500)	(855,150)	(403,650)	(855,150)				(403,650)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/22/2013	03/21/2014	05/15/2013	SALE	50		1,625.00		(248,000)	(490,100)	(242,100)	(490,100)				(242,100)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	05/15/2013	SALE	25		1,625.00		(118,750)	(245,050)	(126,300)	(245,050)				(126,300)				100/100
S&P500 INDEX 05/17/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/18/2013	05/17/2013	05/16/2013	SALE	20		1,500.00		(112,000)	(317,740)	(205,740)	(317,740)				(205,740)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	05/20/2013	SALE	100		1,625.00		(475,000)	(1,120,200)	(645,200)	(1,120,200)				(645,200)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	05/20/2013	SALE	100		1,650.00		(385,000)	(960,200)	(575,200)	(960,200)				(575,200)				100/100
S&P500 INDEX 06/20/2014 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	05/20/2013	SALE	75		1,600.00		(645,000)	(1,050,150)	(405,150)	(1,050,150)				(405,150)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	05/20/2013	SALE	90		1,625.00		(666,000)	(1,116,180)	(450,180)	(1,116,180)				(450,180)				100/100
S&P500 INDEX 06/20/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2013	06/20/2014	05/20/2013	SALE	75		1,650.00		(592,500)	(810,150)	(217,650)	(810,150)				(217,650)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/08/2013	06/20/2014	05/28/2013	SALE	75		1,675.00		(510,000)	(690,150)	(180,150)	(690,150)				(180,150)				100/100
S&P500 INDEX 03/21/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	05/31/2013	SALE	100		1,625.00		(475,000)	(980,200)	(505,200)	(980,200)				(505,200)				100/100
S&P500 INDEX 03/21/2014 1650 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2013	03/21/2014	06/05/2013	SALE	100		1,650.00		(385,000)	(707,700)	(322,700)	(707,700)				(322,700)				100/100
S&P500 INDEX 06/20/2014 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2013	06/20/2014	06/10/2013	SALE	60		1,625.00		(444,000)	(642,120)	(198,120)	(642,120)				(198,120)				100/100
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	06/21/2013	EXERCISE	25		1,375.00	(210,000)		(562,350)	(333,600)	(562,350)				(333,600)				100/100
S&P500 INDEX 06/21/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	06/21/2013	06/21/2013	EXERCISE	180		1,375.00		(1,980,000)	(4,048,920)	(2,068,920)	(4,048,920)				(2,068,920)				100/100
S&P500 INDEX 06/21/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/06/2012	06/21/2013	06/21/2013	EXERCISE	250		1,475.00	(820,000)		(3,123,500)	(2,231,000)	(3,123,500)				(2,231,000)				100/100
S&P500 FUTURES 06/21/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/18/2013	06/21/2013	06/21/2013	EXPIRATION	60		1,550.00		(585,000)		585,000					585,000				100/100
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/22/2012	06/21/2013	06/21/2013	EXERCISE	45		1,450.00	(202,500)		(674,730)	(461,880)	(674,730)				(461,880)				100/100
S&P500 INDEX 06/21/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/06/2012	06/21/2013	06/21/2013	EXERCISE	500		1,450.00	(2,595,000)		(7,497,000)	(5,132,000)	(7,497,000)				(5,132,000)				100/100
S&P500 INDEX 06/21/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/14/2012	06/21/2013	06/21/2013	EXERCISE	200		1,500.00	(1,260,000)		(1,998,800)	(1,482,800)	(1,998,800)				(1,482,800)				100/100
S&P500 INDEX 06/21/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/16/2013	06/21/2013	06/21/2013	EXERCISE	20		1,500.00		(318,000)	(199,880)	118,120	(199,880)				118,120				100/100
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/15/2012	06/21/2013	06/21/2013	EXERCISE	325		1,400.00	(2,369,250)		(6,498,050)	(4,050,800)	(6,498,050)				(4,050,800)				100/100
S&P500 INDEX 06/21/2013 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2013	06/21/2013	06/21/2013	EXERCISE	60		1,400.00		(552,000)	(1,199,640)	(647,640)	(1,199,640)				(647,640)				100/100
S&P500 INDEX 06/21/2013 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/29/2012	06/21/2013	06/21/2013	EXERCISE	375		1,425.00	(2,362,500)		(6,560,250)	(4,287,750)	(6,560,250)				(4,287,750)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2012	09/20/2013	06/26/2013	SALE	125		1,475.00	(1,012,500)		(1,762,750)	(1,116,500)	(1,762,750)				(1,116,500)				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/19/2012	09/20/2013	06/26/2013	SALE	300		1,475.00	(1,950,000)		(4,230,600)	(2,679,600)	(4,230,600)				(2,679,600)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	09/20/2013	06/26/2013	SALE	75		1,475.00	(420,000)		(1,057,650)	(669,900)	(1,057,650)				(669,900)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/26/2012	09/20/2013	06/27/2013	SALE	175		1,475.00	(980,000)		(2,625,350)	(1,720,600)	(2,625,350)				(1,720,600)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	06/27/2013	SALE	225		1,475.00	(1,210,500)		(3,375,450)	(2,212,200)	(3,375,450)				(2,212,200)				100/100
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/25/2012	09/20/2013	06/27/2013	SALE	400		1,500.00	(2,872,000)		(5,120,800)	(3,476,800)	(5,120,800)				(3,476,800)				100/100
S&P500 INDEX 09/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2012	09/20/2013	06/27/2013	SALE	150		1,450.00	(1,440,000)		(2,580,300)	(1,624,800)	(2,580,300)				(1,624,800)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/09/2012	12/20/2013	07/09/2013	SALE	55		1,475.00	(297,000)		(1,017,610)	(659,010)	(1,017,610)				(659,010)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	07/09/2013	SALE	140		1,475.00	(828,100)		(2,590,280)	(1,677,480)	(2,590,280)				(1,677,480)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	07/09/2013	SALE	5		1,475.00	(30,600)		(92,510)	(59,910)	(92,510)				(59,910)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/31/2012	12/20/2013	07/09/2013	SALE	5		1,450.00	(50,000)		(103,010)	(64,410)	(103,010)				(64,410)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	07/09/2013	SALE	195		1,450.00	(1,374,750)		(4,017,390)	(2,511,990)	(4,017,390)				(2,511,990)				100/100
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/12/2012	12/20/2013	07/09/2013	SALE	125		1,500.00	(812,500)		(2,050,250)	(1,371,500)	(2,050,250)				(1,371,500)				100/100
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	07/09/2013	SALE	75		1,500.00		(593,250)	(1,230,150)	(636,900)	(1,230,150)				(636,900)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	07/22/2013	SALE	80		1,675.00		(760,000)	(800,160)	(40,160)	(800,160)				(40,160)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	07/30/2013	SALE	90		1,700.00		(756,000)	(720,180)	35,820	(720,180)				35,820				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	07/30/2013	SALE	75		1,700.00		(600,000)	(600,150)	(150)	(600,150)				(150)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2013	06/20/2014	07/30/2013	SALE	15		1,700.00		(99,000)	(120,030)	(21,030)	(120,030)				(21,030)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2013	06/20/2014	08/06/2013	SALE	10		1,675.00		(95,000)	(94,020)	980	(94,020)				980				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	08/06/2013	SALE	100		1,675.00		(810,000)	(940,200)	(130,200)	(940,200)				(130,200)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	08/06/2013	SALE	75		1,675.00		(645,000)	(705,150)	(60,150)	(705,150)				(60,150)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	08/06/2013	SALE	15		1,675.00		(75,000)	(141,030)	(66,030)	(141,030)				(66,030)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2013	06/20/2014	08/06/2013	SALE	135		1,700.00		(891,000)	(1,080,270)	(189,270)	(1,080,270)				(189,270)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	08/06/2013	SALE	65		1,700.00		(455,000)	(520,130)	(65,130)	(520,130)				(65,130)				100/100
S&P500 INDEX 08/16/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,450.00		(6,640,000)	(8,280,400)	(1,640,400)	(8,280,400)				(1,640,400)				100/100
S&P500 INDEX 08/16/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,475.00		(5,720,000)	(7,280,400)	(1,560,400)	(7,280,400)				(1,560,400)				100/100
S&P500 INDEX 08/16/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	08/16/2013	08/16/2013	EXERCISE	400		1,500.00		(4,840,000)	(6,280,400)	(1,440,400)	(6,280,400)				(1,440,400)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	08/23/2013	SALE	60		1,675.00		(300,000)	(450,120)	(150,120)	(450,120)				(150,120)				100/100
S&P500 INDEX 06/20/2014 1675 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/28/2013	06/20/2014	08/23/2013	SALE	200		1,675.00		(1,350,000)	(1,500,400)	(150,400)	(1,500,400)				(150,400)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2013	06/20/2014	08/23/2013	SALE	35		1,700.00		(245,000)	(219,870)	25,130	(219,870)				25,130				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2013	06/20/2014	08/23/2013	SALE	75		1,700.00		(537,750)	(471,150)	66,600	(471,150)				66,600				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	08/23/2013	SALE	75		1,700.00		(315,000)	(471,150)	(156,150)	(471,150)				(156,150)				100/100
S&P500 INDEX 06/20/2014 1700 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	08/23/2013	SALE	80		1,700.00		(680,000)	(502,560)	177,440	(502,560)				177,440				100/100
S&P500 INDEX 09/20/2013 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/27/2013	09/20/2013	09/20/2013	EXERCISE	25		1,375.00		(600,000)	(872,250)	(272,250)	(872,250)				(272,250)				100/100
S&P500 INDEX 09/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	09/20/2013	EXERCISE	200		1,525.00	(586,000)		(3,978,000)	(3,340,000)	(3,978,000)				(3,340,000)				100/100
S&P500 INDEX 09/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	09/20/2013	EXERCISE	75		1,550.00	(166,500)		(1,304,250)	(1,122,750)	(1,304,250)				(1,122,750)				100/100
S&P500 INDEX 09/20/2013 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	09/20/2013	EXERCISE	50		1,575.00		(310,000)	(744,450)	(434,450)	(744,450)				(434,450)				100/100
S&P500 INDEX 09/20/2013 1600 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	09/20/2013	EXERCISE	50		1,600.00		(235,000)	(619,500)	(384,500)	(619,500)				(384,500)				100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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S&P500 INDEX 09/20/2013 1625 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/11/2013	09/20/2013	09/20/2013	EXERCISE	50		1,625.00		(172,500)	(494,500)	(322,000)	(494,500)				(322,000)				100/100
S&P500 INDEX 09/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2012	09/20/2013	09/20/2013	EXERCISE	25		1,475.00	(134,500)		(622,250)	(493,000)	(622,250)				(493,000)				100/100
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/28/2012	09/20/2013	09/20/2013	EXERCISE	400		1,500.00	(2,520,000)		(8,956,000)	(7,312,000)	(8,956,000)				(7,312,000)				100/100
S&P500 INDEX 09/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/07/2012	09/20/2013	09/20/2013	EXERCISE	50		1,500.00	(185,500)		(1,119,500)	(914,000)	(1,119,500)				(914,000)				100/100
S&P500 INDEX 10/18/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/26/2013	10/18/2013	10/18/2013	EXERCISE	500		1,475.00		(7,340,000)	(13,242,500)	(5,902,500)	(13,242,500)				(5,902,500)				100/100
S&P500 INDEX 10/18/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,475.00		(3,560,000)	(5,297,000)	(1,737,000)	(5,297,000)				(1,737,000)				100/100
S&P500 INDEX 10/18/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,450.00		(4,020,000)	(5,797,000)	(1,777,000)	(5,797,000)				(1,777,000)				100/100
S&P500 INDEX 10/18/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2013	10/18/2013	10/18/2013	EXERCISE	200		1,500.00		(3,120,000)	(4,797,000)	(1,677,000)	(4,797,000)				(1,677,000)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2013	06/20/2014	10/25/2013	SALE	75		1,725.00		(516,000)	(667,650)	(151,650)	(667,650)				(151,650)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	10/25/2013	SALE	75		1,725.00		(255,000)	(667,650)	(412,650)	(667,650)				(412,650)				100/100
S&P500 INDEX 06/20/2014 1725 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2013	06/20/2014	10/25/2013	SALE	50		1,725.00		(365,000)	(445,100)	(80,100)	(445,100)				(80,100)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2013	06/20/2014	10/25/2013	SALE	75		1,750.00		(210,750)	(555,150)	(344,400)	(555,150)				(344,400)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/30/2013	06/20/2014	10/25/2013	SALE	60		1,750.00		(342,000)	(444,120)	(102,120)	(444,120)				(102,120)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	10/25/2013	SALE	65		1,750.00		(364,000)	(481,130)	(117,130)	(481,130)				(117,130)				100/100
S&P500 INDEX 06/20/2014 1750 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2013	06/20/2014	10/25/2013	SALE	75		1,750.00		(420,000)	(561,150)	(141,150)	(561,150)				(141,150)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	11/05/2013	SALE	225		1,750.00		(1,350,000)	(2,070,450)	(720,450)	(2,070,450)				(720,450)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	11/15/2013	SALE	125		1,750.00		(812,500)	(1,612,750)	(800,250)	(1,612,750)				(800,250)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1750	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	11/15/2013	SALE	25		1,750.00		(207,500)	(322,550)	(115,050)	(322,550)				(115,050)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2013	12/19/2014	11/19/2013	SALE	125		1,725.00		(937,500)	(1,775,250)	(837,750)	(1,775,250)				(837,750)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1725	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	11/19/2013	SALE	25		1,725.00		(237,500)	(355,050)	(117,550)	(355,050)				(117,550)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	11/19/2013	SALE	25		1,775.00	(180,000)		(277,550)	(97,550)	(277,550)				(97,550)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	11/20/2013	SALE	100		1,775.00		(510,000)	(990,200)	(480,200)	(990,200)				(480,200)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	11/20/2013	SALE	100		1,775.00		(510,000)	(990,200)	(480,200)	(990,200)				(480,200)				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2013	12/19/2014	12/05/2013	SALE	100		1,800.00		(975,000)	(939,200)	35,800	(939,200)				35,800				100/100
CALL OPTION on EQUITY DEC14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2013	12/19/2014	12/13/2013	SALE	25		1,800.00		(155,000)	(216,300)	(61,300)	(216,300)				(61,300)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/01/2013	09/19/2014	12/16/2013	SALE	150		1,800.00		(1,005,000)	(1,170,300)	(165,300)	(1,170,300)				(165,300)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2013	09/19/2014	12/16/2013	SALE	75		1,800.00		(495,000)	(585,150)	(90,150)	(585,150)				(90,150)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1800	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/20/2013	09/19/2014	12/16/2013	SALE	25		1,800.00		(212,500)	(195,050)	17,450	(195,050)				17,450				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2013	09/19/2014	12/19/2013	SALE	25		1,775.00		(127,500)	(252,550)	(125,050)	(252,550)				(125,050)				100/100
CALL OPTION on EQUITY SEP14 SPX C @ 1775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2013	09/19/2014	12/19/2013	SALE	75		1,775.00		(559,500)	(757,650)	(198,150)	(757,650)				(198,150)				100/100
S&P500 INDEX 12/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2012	12/20/2013	12/20/2013	EXERCISE	50		1,525.00	(205,000)		(1,439,500)	(1,217,000)	(1,439,500)				(1,217,000)				100/100
S&P500 INDEX 12/20/2013 1525 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	12/20/2013	EXERCISE	70		1,525.00		(459,900)	(2,015,300)	(1,555,400)	(2,015,300)				(1,555,400)				100/100
S&P500 INDEX 12/20/2013 1550 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	12/20/2013	EXERCISE	80		1,550.00	(307,200)		(2,103,200)	(1,815,200)	(2,103,200)				(1,815,200)				100/100
S&P500 INDEX 12/20/2013 1575 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	12/20/2013	EXERCISE	20		1,575.00		(86,000)	(475,800)	(389,800)	(475,800)				(389,800)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	12/20/2013	EXERCISE	95		1,475.00	(581,400)		(3,210,050)	(2,590,650)	(3,210,050)				(2,590,650)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	12/20/2013	EXERCISE	225		1,475.00	(1,525,500)		(7,602,750)	(6,135,750)	(7,602,750)				(6,135,750)				100/100
S&P500 INDEX 12/20/2013 1475 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/28/2012	12/20/2013	12/20/2013	EXERCISE	400		1,475.00	(2,520,000)		(13,516,000)	(10,908,000)	(13,516,000)				(10,908,000)				100/100

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S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/30/2012	12/20/2013	12/20/2013	EXERCISE	55		1,450.00	(387,750)		(1,995,950)	(1,571,350)	(1,995,950)				(1,571,350)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/14/2012	12/20/2013	12/20/2013	EXERCISE	400		1,450.00	(2,888,000)		(14,516,000)	(11,428,000)	(14,516,000)				(11,428,000)				100/100
S&P500 INDEX 12/20/2013 1450 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/21/2012	12/20/2013	12/20/2013	EXERCISE	225		1,450.00	(1,800,000)		(8,165,250)	(6,428,250)	(8,165,250)				(6,428,250)				100/100
S&P500 INDEX 12/20/2013 1500 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/06/2013	12/20/2013	12/20/2013	EXERCISE	115		1,500.00		(909,650)	(3,598,350)	(2,688,700)	(3,598,350)				(2,688,700)				100/100
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants												(66,471,900)	(89,494,100)	(309,075,545)	(164,181,520)	(309,075,545)	XXX			(164,181,520)				XXX
S&P FUTURES 01/18/2013 1435 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	12/20/2012	01/18/2013	01/18/2013	EXPIRATION	25		1,435.00	(143,750)			175,625					175,625				100/100
S&P500 INDEX 06/21/2013 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/08/2013	06/21/2013	02/06/2013	SALE	100		1,325.00		(271,000)	(128,200)	142,800	(128,200)				142,800				100/100
S&P500 FUTURES 02/15/2013 1500 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	01/30/2013	02/15/2013	02/14/2013	SALE	20		1,500.00		(73,000)	(3,574)	69,426	(3,574)				69,426				100/100
S&P500 INDEX 03/15/2013 1300 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/05/2012	03/15/2013	03/15/2013	EXPIRATION	250		1,300.00	(452,500)			321,250					321,250				100/100
S&P500 INDEX 03/15/2013 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2013	03/15/2013	03/15/2013	EXPIRATION	250		1,400.00		(22,500)		22,500					22,500				100/100
S&P500 INDEX 03/15/2013 1400 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/05/2013	03/15/2013	03/15/2013	EXPIRATION	300		1,400.00		(10,500)		10,500					10,500				100/100
S&P500 FUTURES 03/15/2013 1520 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/14/2013	03/15/2013	03/15/2013	EXPIRATION	20		1,520.00		(95,500)		95,500					95,500				100/100
S&P500 FUTURES 03/15/2013 1520 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	02/20/2013	03/15/2013	03/15/2013	EXPIRATION	30		1,520.00		(114,000)		114,000					114,000				100/100
S&P500 FUTURES 06/21/2013 1550 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/18/2013	06/21/2013	06/21/2013	EXPIRATION	60		1,550.00		(618,000)		618,000					618,000				100/100
PUT OPTION on EQUITY SEP13 SPX P @ 1575	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2013	09/20/2013	09/20/2013	EXPIRATION	50		1,575.00		(50,000)		50,000					50,000				100/100
0449999. Subtotal - Written Options - Hedging Effective - Put Options												(596,250)	(1,254,500)	(131,774)	1,619,601	(131,774)	XXX			1,619,601				XXX
0499999. Subtotal - Written Options - Hedging Effective												(67,068,150)	(90,748,600)	(309,207,319)	(162,561,919)	(309,207,319)	XXX			(162,561,919)				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												(66,471,900)	(89,494,100)	(309,075,545)	(164,181,520)	(309,075,545)	XXX			(164,181,520)				XXX
0799999. Total Written Options - Put Options												(596,250)	(1,254,500)	(131,774)	1,619,601	(131,774)	XXX			1,619,601				XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options												(67,068,150)	(90,748,600)	(309,207,319)	(162,561,919)	(309,207,319)	XXX			(162,561,919)				XXX
CURRENCY BRSCVHNN7 Pay EUR / Receive USD	D8355*AA8	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A.	02/10/2006	03/01/2016	03/01/2013	SALE		3,000,000	USD 5.920%(EUR 4.485%)				5,923				318,100					100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange															5,923		XXX		318,100					XXX
0909999. Subtotal - Swaps - Hedging Effective															5,923		XXX		318,100					XXX
INT RATE SWAP1052 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	02/15/2013	02/15/2013	MATURITY		177,553,000	US0003M(1.7090%)				(120,203)			118,133		181,864				0004
INT RATE SWAP1053 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	03/15/2013	03/15/2013	MATURITY		79,190,000	US0003M(1.7460%)				(103,225)			102,154		131,529				0004
INT RATE SWAP1054 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	04/15/2013	04/15/2013	MATURITY		86,700,000	US0003M(1.7950%)				(170,720)			169,153		201,504				0004
INT RATE SWAP1055 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	04/30/2013	04/30/2013	MATURITY		438,500,000	US0003M(1.8150%)				(1,022,373)			1,035,618		1,167,274				0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	BARCLAYS BANK PLC	10/27/2009	04/30/2013	04/30/2013	MATURITY		500,000,000	2.2090%(US0003M)				3,147,941			(3,167,519)						0003
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	CREDIT SUISSE INTERNATIONAL	10/28/2009	04/30/2013	04/30/2013	MATURITY		500,000,000	2.1250%(US0003M)				3,009,108			(3,027,732)						0003
INT RATE SWAP1058 ON MTN LIAB	IM Contracts	Exhibit 7	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	04/30/2013	04/30/2013	MATURITY		976,398,000	1.8140%(US0003M)				2,269,708			(2,299,180)		(2,602,701)				0003
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	10/27/2009	04/30/2013	04/30/2013	MATURITY		500,000,000	2.2550%(US0003M)				3,223,969			(3,244,069)						0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	UBS AG	10/29/2009	04/30/2013	04/30/2013	MATURITY		250,000,000	2.1538%(US0003M)				1,528,313			(1,537,788)						0003
INT RATE SWAP1128 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	08/19/2011	04/30/2013	04/30/2013	MATURITY		500,000,000	US0003M(0.5025%)				(327,476)			327,673						0004
INT RATE SWAP1130 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	UBS AG	08/19/2011	04/30/2013	04/30/2013	MATURITY		250,000,000	US0003M(0.5063%)				(166,837)			166,957						0004
INT RATE SWAP1133 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	BARCLAYS BANK PLC	08/19/2011	04/30/2013	04/30/2013	MATURITY		500,000,000	US0003M(0.5075%)				(335,740)			335,994						0004
INT RATE SWAP1134 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	CREDIT SUISSE INTERNATIONAL	08/19/2011	04/30/2013	04/30/2013	MATURITY		500,000,000	US0003M(0.5030%)				(328,302)			328,505						0004
INT RATE SWAP1056 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	06/13/2013	06/13/2013	MATURITY		50,000,000	US0003M(1.8790%)				(176,671)			173,102		179,794				0004
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	03/22/2010	07/22/2013	07/22/2013	MATURITY		32,500,000	US0003M(1.9350%)				(155,177)	(1,434)		150,296		142,682	1,434			0004
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	02/01/2010	10/23/2013	10/23/2013	MATURITY		350,000,000	2.3625%(US0003M)				5,893,738			(5,787,850)						0003
INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	MORGAN STANLEY CAPITAL SERVICES LLC	08/19/2011	10/23/2013	10/23/2013	MATURITY		350,000,000	US0003M(0.5213%)				(666,633)			572,131						0004
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A.	02/01/2010	10/28/2013	10/28/2013	MATURITY		300,000,000	2.3910%(US0003M)				5,210,620			(5,081,428)						0003
INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11	DEBT SECURITIES	SCHEDULE D	Interest Rate	JPMORGAN CHASE BANK, N.A.	08/19/2011	10/28/2013	10/28/2013	MATURITY		300,000,000	US0003M(0.5238%)				(589,177)			501,204						0004
0919999. Subtotal - Swaps - Hedging Other - Interest Rate															20,120,863	(1,434)	XXX	(20,164,645)		(598,055)	1,434			XXX
CDS CXB123128 ON CDX.NA.HY.19 12/20/17	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	01/02/2013	12/20/2017	01/24/2013	SALE		40,000,000	credit event/(5.0000)		(900,000)	(1,175,000)	(111,142)	(888,920)				11,080	(286,080)			0005
CDS CS3332497 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	03/09/2011	03/20/2016	03/21/2013	SALE		3,000,000	credit event/(5.0000)	(280,425)		(301,249)	(20,784)	(167,016)		140,411		12,549	(134,233)			0005
CDS CS3491210 ON DISHN-DDBS 500 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	10/11/2011	12/20/2016	03/21/2013	SALE		5,000,000	credit event/(5.0000)	(95,201)		(514,906)	(51,428)	(68,700)		453,775		4,128	(446,206)			0005
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	05/24/2010	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)	5,946			(24,659)			21,096		(909)				0005
CDS CS2518476 ON CITIZENS COMMUNICATIONS 6/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/18/2008	09/20/2013	09/20/2013	MATURITY		4,000,000	credit event/(3.5200)				(102,862)			82,014						0005
CDS CS3429772 ON MID 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013	09/20/2013	MATURITY		10,000,000	credit event/(1.0000)	374,441			(200,998)			166,269		(127,942)				0005
CDS CS3429798 ON BACORP 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013	09/20/2013	MATURITY		20,000,000	credit event/(1.0000)	1,038,803			(501,058)			460,143		(354,947)				0005
CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	09/07/2011	09/20/2013	09/20/2013	MATURITY		1,500,000	credit event/(5.0000)	15,000			(60,099)			53,162		(5,307)				0005
CDS CS3857287 ON EBY 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	08/21/2012	09/20/2013	09/20/2013	MATURITY		5,000,000	credit event/(5.0000)	(81,250)			(128,402)			21,414		54,236				0005
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	01/29/2009	12/20/2013	12/20/2013	MATURITY		4,000,000	credit event/(5.0000)	1,720,000			(537,735)			371,986		(341,068)				0005
0929999. Subtotal - Swaps - Hedging Other - Credit Default												2,697,314	(900,000)	(1,991,155)	(1,739,168)	(1,124,635)	XXX	1,727,441		(748,180)	(866,520)			XXX
0969999. Subtotal - Swaps - Hedging Other												2,697,314	(900,000)	(1,991,155)	18,381,696	(1,126,069)	XXX	(18,437,204)		(1,346,235)	(865,086)			XXX
CDS CS2275200 ON CITY OF NEW YORK RR40%	62618#AL4 - CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security- (442331ST2)		Credit	CITIBANK N.A.	11/08/2007	12/20/2017	04/05/2013	SALE		25,000,000	1.3000/(credit event)				85,757									
CDS CXS789789 ON CDX.NA.IG.18 06/17	260568CP9 - CDX.NA.IG.18 06/17 due 06/20/2017, CDS attached to Cash Security- (3137EADG1, 391164AE0, 452308AP4, 452308AQ2, 494368BE2, 755111BW0, 884903BG9, 88732JBA5 & 91324PCB6)		Credit	BARCLAYS BANK PLC	04/12/2012	06/20/2017	06/13/2013	SALE		100,000,000	1.0000/(credit event)	43,067		1,274,974	451,796	33,355		(3,760)		1,241,619				
CDS CXS678ZZ3 ON CDX.NA.IG.20 06/20/18	APPLIED - CDX.NA.IG.20 06/18 due 06/20/2018, CDS attached to Cash Security		Credit	BARCLAYS BANK PLC	06/06/2013	06/20/2018	06/13/2013	SALE		100,000,000	1.0000/(credit event)		729,828	689,352	16,627	727,010		(2,818)		(37,658)				
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	APPLIED - CDX.NA.IG.20 06/18 due 06/20/2018, CDS attached to Cash Security		Credit	ICE	06/19/2013	06/20/2018	06/20/2013	SALE		100,000,000	1.0000/(credit event)		863,785	312,191	2,298	863,305		(480)		(551,114)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	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 Cumulative Prior Year(s) 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 (b)
0989999. Subtotal - Swaps - Replication - Credit Default												43,067	1,593,612	2,276,517	556,478	1,623,670	XXX			(7,058)	652,847			XXX
1029999. Subtotal - Swaps - Replication												43,067	1,593,612	2,276,517	556,478	1,623,670	XXX			(7,058)	652,847			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate															20,120,863	(1,434)	XXX	(20,164,645)		(598,055)	1,434			XXX
1169999. Total Swaps - Credit Default												2,740,381	693,612	285,362	(1,182,689)	499,035	XXX	1,727,441		(755,238)	(213,673)			XXX
1179999. Total Swaps - Foreign Exchange															5,923		XXX		318,100					XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												2,740,381	693,612	285,362	18,944,097	497,601	XXX	(18,437,204)	318,100	(1,353,293)	(212,239)			XXX
BAS02NPW7 (0.7553 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	12/18/2012	03/21/2013	03/21/2013	MATURITY		45,013,518	(0.7553 EUR) / 1 USD			1,172,898					(155,876)		1,172,898			0006
BAS03VKM5 (0.775 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	03/19/2013	06/21/2013	06/21/2013	MATURITY		43,872,546	(0.775 EUR) / 1 USD			(1,001,405)							(1,001,405)			0006
BAS04XCK3 (0.7573 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	06/20/2013	09/23/2013	09/23/2013	MATURITY		44,895,130	(0.7577 EUR) / 1 USD			(1,106,870)							(1,106,870)			0006
BAS05UL93 (0.7389 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	09/19/2013	12/23/2013	12/23/2013	MATURITY		46,012,540	(0.7573 EUR) / 1 USD			(550,460)							(550,460)			0006
1229999. Subtotal - Forwards - Hedging Other														(1,485,837)			XXX		(155,876)		(1,485,837)			XXX
1269999. Subtotal - Forwards														(1,485,837)			XXX		(155,876)		(1,485,837)			XXX
1399999. Subtotal - Hedging Effective												51,422,834	2,589,110	98,477,457	34,943,320	98,477,457	XXX		318,100	34,937,397				XXX
1409999. Subtotal - Hedging Other												20,544,888	(900,000)	(3,476,992)	18,381,696	16,721,504	XXX	(589,631)	(155,876)	(1,346,235)	(20,198,497)			XXX
1419999. Subtotal - Replication												43,067	1,593,612	2,276,517	556,478	1,623,670	XXX			(7,058)	652,847			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												72,010,788	3,282,722	97,276,981	53,881,494	116,822,631	XXX	(589,631)	162,223	33,584,104	(19,545,650)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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	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.
0006	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

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH4	435		FUTURE S&P500 EMINI MAR 14	EQUITY INDEX ANNUITY	EXHIBIT 5	EQUITY/INDEX	03/21/2014	CME	12/27/2013	1,803.5800	1,841.1000	139,200		816,093				816,093	1,783,500	100/100	50
1279999. Subtotal - Long Futures - Hedging Effective												139,200		816,093				816,093	1,783,500	XXX	XXX
1329999. Subtotal - Long Futures												139,200		816,093				816,093	1,783,500	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective												139,200		816,093				816,093	1,783,500	XXX	XXX
1409999. Subtotal - Hedging Other																				XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												139,200		816,093				816,093	1,783,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN, SACHS & CO.		310,000	310,000
Total Net Cash Deposits		310,000	310,000

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
CME	2		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	INTEREST	03/18/2013	CME	05/15/2012	99.3400	03/18/2013	99.7200	EXPIRATION	1,896	96			100/100	2,500
CME	471		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	03/05/2013	1,508.6500	03/15/2013	1,534.2700	SALE	603,541	603,541			100/100	50
CME	60		FUTURE S&P500 EMINI MAR 14	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/21/2014	CME	12/18/2013	1,773.0500	12/20/2013	1,814.5000	SALE	124,224	124,224			100/100	50
CME	901		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/21/2013	CME	05/17/2013	1,570.0000	05/20/2013	1,575.4400	SALE	245,258	245,258			100/100	50
CME	1,073		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/20/2013	CME	09/06/2013	1,642.7500	09/09/2013	1,642.3800	SALE	(19,882)	(19,882)			100/100	50
CME	1,614		FUTURE S&P500 EMINI DEC 13	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/20/2013	CME	12/13/2013	1,720.6100	12/18/2013	1,734.1700	SALE	1,094,003	1,094,003			100/100	50
CME	138		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	12/21/2012	1,413.9400	03/15/2013	1,515.5300	SALE	3,504,713	3,292,263			100/100	250
CME	59		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/21/2013	CME	03/12/2013	1,550.4300	06/21/2013	1,549.9900	SALE	(6,447)	(6,447)			100/100	250
1279999. Subtotal - Long Futures - Hedging Effective														5,547,305	5,333,055			XXX	XXX
1329999. Subtotal - Long Futures														5,547,305	5,333,055			XXX	XXX
ESH3	521		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	12/28/2012	1,460.8900	02/20/2013	1,498.0600	SALE	(968,419)	(898,347)			100/100	50
ESM3	819		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/21/2013	CME	06/17/2013	1,615.9200	06/21/2013	1,612.0800	SALE	157,274	157,274			100/100	50
ESU3	113		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	09/20/2013	CME	09/17/2013	1,683.5700	09/20/2013	1,716.8600	EXPIRATION	(188,125)	(188,125)			100/100	50
SPH3	22		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	03/15/2013	CME	03/15/2013	1,520.0000	03/15/2013	1,557.0800	EXPIRATION	(203,957)	(203,957)			100/100	250
SPM3	1		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/21/2013	CME	06/21/2013	1,550.0000	06/21/2013	1,599.9300	EXPIRATION	(12,485)	(12,485)			100/100	250
1339999. Subtotal - Short Futures - Hedging Effective														(1,215,711)	(1,145,639)			XXX	XXX
EDH3	119		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	INTEREST	03/18/2013	CME	06/20/2012	99.5000	03/18/2013	99.7200	EXPIRATION	(67,122)	(6,134)			001	2,500
EDM3	119		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	INTEREST	06/17/2013	CME	06/20/2012	99.4800	05/02/2013	99.7300	SALE	(76,196)	(16,696)			001	2,500
EDU3	119		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	INTEREST	09/16/2013	CME	06/20/2012	99.4500	05/02/2013	99.7200	SALE	(79,920)	(18,933)			001	2,500
1349999. Subtotal - Short Futures - Hedging Other														(223,238)	(41,763)			XXX	XXX
1389999. Subtotal - Short Futures														(1,438,949)	(1,187,402)			XXX	XXX
1399999. Subtotal - Hedging Effective														4,331,594	4,187,417			XXX	XXX
1409999. Subtotal - Hedging Other														(223,238)	(41,763)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														4,108,356	4,145,654			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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 - SECTION 1

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 of Exchange, Counterparty or Central Clearinghouse	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	XXX	225,472,318	(148,011,825)	225,472,318	224,485,425	(148,011,825)	224,485,425	1,783,500	1,783,500
BANK OF AMERICA, N.A.	Y	Y	1,216,389	809,466	(379,451)		809,466	(379,451)		113,001	
BARCLAYS BANK PLC	Y	Y	2,449,713	932,434			1,422,191			119,605	
BNP PARIBAS	Y	Y			(84,802)			(84,802)			
CITIBANK N.A.	Y	Y		529,951	(9,436,544)		529,951	(4,361,333)		418,773	
CREDIT SUISSE INTERNATIONAL	Y	Y	1,767,000	1,045,849			1,045,849				
DEUTSCHE BANK AG	Y	Y					12,078		12,078	5,000,000	5,000,000
GOLDMAN SACHS BANK USA	Y	Y		309,525	(1,198,921)		309,525	(1,198,921)			
JPMORGAN CHASE BANK, N.A.	Y	Y		4,159,526	(9,788,326)		4,159,526	(8,238,535)		595,748	
MERRILL LYNCH CAPITAL SERVICES, INC.	Y	Y		3,986,864		3,986,864	3,986,864	(14,573,681)		100,724,262	100,724,262
MORGAN STANLEY CAPITAL SERVICES LLC	Y	Y	2,533,189	709,512	(167,273)		709,512	(167,273)			
UBS AG	Y	Y		276,022	(2,773,868)		276,022	(2,804,599)		31,903	
0299999. Total NAIC 1 Designation			7,966,291	12,759,149	(23,829,184)	3,986,864	13,260,984	(31,808,595)	12,078	107,003,292	105,724,262
0899999. Aggregate Sum of Central Clearinghouses			1,570,684	505,149			1,588,000		17,316	80,000,000	78,934,465
0999999 - Totals			9,536,975	238,736,616	(171,841,009)	229,459,182	239,334,409	(179,820,420)	224,514,818	188,786,792	186,442,226

SCHEDULE DL - PART 1
SECURITIES LENGDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
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			23,342	23,342	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			30,344	30,344	12/31/2014
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			8,063	8,063	12/31/2014
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			6,594,942	6,594,942	12/31/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				6,656,691	6,656,691	XXX
00038C-A3-3	ABB TREASURY CENTER USA INC			4,999,965	4,999,967	01/03/2014
00038C-A7-4	ABB TREASURY CENTER USA INC			4,999,915	4,999,933	01/07/2014
2082P3-A9-3	CONOCOPHILLIPS QATAR			2,639,968	2,639,935	01/09/2014
2082P3-AG-7	CONOCOPHILLIPS QATAR			3,299,927	3,299,849	01/16/2014
29251V-A3-0	ENBRIDGE (US) INC			5,999,904	5,999,907	01/03/2014
36161B-A6-1	GDF SUEZ			5,999,910	5,999,850	01/06/2014
4523EM-AN-3	ILLINOIS TOOL WORKS INC			5,499,830	5,499,647	01/22/2014
47836K-A7-1	JOHNSON CONTROLS INC.			999,963	999,965	01/07/2014
63743D-AT-8	NATIONAL RURAL UTILITIES COOP FINA			14,998,575	14,999,025	01/27/2014
63743D-AU-5	NATIONAL RURAL UTILITIES COOP FINA			3,999,600	3,999,670	01/28/2014
64587B-A6-9	NEW JERSEY NATURAL GAS CO			2,499,980	2,499,969	01/06/2014
65489K-A2-4	NOBLE CORP/CAYMAN ISLANDS			6,749,926	6,749,906	01/02/2014
66765F-A6-9	NORTHWEST NATURAL GAS COMPANY			1,999,946	1,999,944	01/06/2014
66765F-A9-3	NORTHWEST NATURAL GAS COMPANY			1,499,939	1,499,933	01/09/2014
66765F-AG-7	NORTHWEST NATURAL GAS COMPANY			999,919	999,917	01/16/2014
67705B-A6-9	OGLETHORPE POWER CORP			6,499,825	6,499,856	01/06/2014
69642R-AD-1	PALL CORPORATION			10,899,193	10,899,019	01/13/2014
72018U-A6-9	PIEDMONT NATURAL GAS COMPANY INC.			3,999,892	3,999,889	01/06/2014
72650X-AA-7	PLAINS ALL AMERICAN PIPELINE LP			4,999,725	4,999,663	01/10/2014
74018L-AG-3	PRECISION CASTPARTS CORP.			20,998,950	20,998,950	01/16/2014
74018L-AN-8	PRECISION CASTPARTS CORP.			3,999,704	3,999,790	01/22/2014
74800K-AW-2	QUEBEC (PROVINCE OF)			6,999,419	6,999,549	01/30/2014
74835K-AT-8	QUESTAR CORPORATION			2,999,556	2,999,610	01/27/2014
8426E3-A2-3	SOUTHERN COMPANY FUNDING CORP			8,999,790	8,999,965	01/02/2014
8426E3-AG-2	SOUTHERN COMPANY FUNDING CORP			999,919	999,913	01/16/2014
93884F-A7-7	WASHINGTON GAS LIGHT CO			2,499,975	2,499,954	01/07/2014
96950M-A3-3	WILLIAMS PARTNERS LP			4,499,928	4,499,903	01/03/2014
96950M-AD-1	WILLIAMS PARTNERS LP			8,099,401	8,098,920	01/13/2014
97682S-AA-7	WISCONSIN POWER AND LIGHT COMPANY			9,999,730	9,999,800	01/10/2014
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE					01/08/2013
BAS02L-8X-8	NATIONAL RURAL UTILITIES					01/03/2013
36161B-A7-9	GDF SUEZ			8,499,856	8,499,756	01/07/2014
85462D-A2-9	STANLEY WORKS			5,599,916	5,599,972	01/02/2014
97670S-AA-1	WISCONSIN GAS CO			5,999,718	5,999,830	01/10/2014
0556C3-AD-3	BMW US CAPITAL LLC			5,999,772	5,999,820	01/13/2014
74835K-A3-5	QUESTAR CORPORATION			2,999,961	2,999,967	01/03/2014
74835K-AF-8	QUESTAR CORPORATION			3,999,700	3,999,720	01/15/2014
68406Y-A6-9	ORANGE & ROCKLAND UTIL			1,999,936	1,999,936	01/06/2014
93884F-AF-9	WASHINGTON GAS LIGHT CO			2,999,937	2,999,872	01/15/2014
93884F-AG-7	WASHINGTON GAS LIGHT CO			1,999,956	1,999,908	01/16/2014
93884F-AM-4	WASHINGTON GAS LIGHT CO			1,999,942	1,999,889	01/21/2014
65489K-A3-2	NOBLE CORP/CAYMAN ISLANDS			3,499,944	3,499,893	01/03/2014
14177U-AD-3	CARGILL GLOBAL FUNDING PLC			4,999,910	4,999,873	01/13/2014
66765F-A7-7	NORTHWEST NATURAL GAS COMPANY			2,999,907	2,999,900	01/07/2014
8426E3-A7-2	SOUTHERN COMPANY FUNDING CORP			1,999,938	1,999,943	01/07/2014
00915T-AX-8	AIR PRODUCTS AND CHEMICALS INC			1,999,774	1,999,850	01/31/2014
89116F-AT-7	TORONTO DOMINION HOLDINGS USA INC			8,999,478	8,999,480	01/27/2014
00287C-AF-4	ABBVIE INC			1,699,873	1,699,881	01/15/2014
9292E1-AQ-9	WGL HLDGS INC.			1,999,742	1,999,808	01/24/2014
74800K-A6-9	QUEBEC (PROVINCE OF)			1,999,980	1,999,969	01/06/2014
93884F-A8-5	WASHINGTON GAS LIGHT CO			2,999,967	2,999,942	01/08/2014
3773E3-A9-8	GLAXOSMITHKLINE FINANCE PLC			5,999,856	5,999,867	01/09/2014
72650X-AD-1	PLAINS ALL AMERICAN PIPELINE LP			3,999,704	3,999,640	01/13/2014
57978D-A2-5	MCCORMICK & COMPANY INCORPORATED			2,799,975	2,799,990	01/02/2014
63743D-AQ-4	NATIONAL RURAL UTILITIES COOP FINA			1,999,836	1,999,821	01/24/2014
89116F-A9-1	TORONTO DOMINION HOLDINGS USA INC			999,989	999,976	01/09/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				254,778,839	254,778,699	XXX
9999999 - Totals				261,435,530	261,435,390	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (222,851,057) — Book/Adjusted Carrying Value $ (222,851,197)
2. Average balance for the year — Fair Value $ 382,233,403 — Book/Adjusted Carrying Value $ 382,234,496

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 New York Mellon	New York, New York		0.010	323	11	(2,608,275)	XXX
BMO Harris N.A.	Chicago, Illinois		0.200	31		(25,501,694)	XXX
Citibank, N.A	New York, New York		0.020	14,110	51	56,206,244	XXX
J.P. Morgan Chase Bank N.A	New York, New York					11,970,800	XXX
The Northern Trust Company	Chicago, Illinois					(18,701,886)	XXX
UMB Bank N.A	Kansas City, Missouri					299,888	XXX
US Bank	St Paul, Minnesota					289,424	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(21,622,876)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	14,464	62	331,625	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	14,464	62	331,625	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	14,464	62	331,625	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	65,055,384	4.	April	(46,157,037)	7.	July	(24,194,946)	10.	October	77,045,104
2.	February	88,160,341	5.	May	(31,282,963)	8.	August	56,582,339	11.	November	131,200,732
3.	March	87,947,123	6.	June	(44,200,829)	9.	September	236,564,228	12.	December	331,625

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		12/24/2013		03/13/2014	49,994,083		667
TREASURY BILL		12/20/2013		03/20/2014	2,999,610		60
TREASURY BILL	R	12/30/2013		03/20/2014	86,928,985		1,212
TREASURY BILL	R	12/27/2013		03/27/2014	17,297,529		58
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					157,220,207		1,996
0599999. Total - U.S. Government Bonds					157,220,207		1,996
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							
ABB TREASURY CENTER USA INC		12/20/2013		01/03/2014	4,999,967		200
ABB TREASURY CENTER USA INC		12/31/2013		01/07/2014	4,999,933		11
ABBVIE INC		12/26/2013		01/15/2014	1,699,881		51
AIR PRODUCTS AND CHEMICALS INC		12/31/2013		01/31/2014	1,999,850		5
BMW US CAPITAL LLC		12/11/2013		01/13/2014	5,999,820		315
CBS CORP		12/31/2013		01/10/2014	2,249,899		11
CARGILL GLOBAL FUNDING PLC		12/27/2013		01/13/2014	4,999,873		53
CONOCOPHILLIPS QATAR		12/09/2013		01/09/2014	2,639,935		186
CONOCOPHILLIPS QATAR		12/16/2013		01/16/2014	3,299,849		161
ENBRIDGE (US) INC		12/20/2013		01/03/2014	5,999,907		560
FLORIDA POWER AND LIGHT CO		12/27/2013		01/02/2014	5,999,985		75
GDF SUEZ		12/11/2013		01/06/2014	5,999,850		855
GDF SUEZ		12/19/2013		01/07/2014	8,499,756		689
GLAXOSMITHKLINE FINANCE PLC		12/10/2013		01/09/2014	5,999,867		367
HARRIS CORPORATION		12/30/2013		01/03/2014	19,999,778		222
ILLINOIS TOOL WORKS INC		12/18/2013		01/22/2014	5,499,647		235
JOHNSON CONTROLS INC.		12/31/2013		01/07/2014	10,999,615		64
MCCORMICK & COMPANY INCORPORATED		12/31/2013		01/02/2014	2,799,990		10
NATIONAL RURAL UTILITIES COOP FINA		12/20/2013		01/24/2014	1,999,821		93
NATIONAL RURAL UTILITIES COOP FINA		12/26/2013		01/27/2014	14,999,025		225
NATIONAL RURAL UTILITIES COOP FINA		12/30/2013		01/28/2014	3,999,670		24
NEW JERSEY NATURAL GAS CO		12/02/2013		01/06/2014	2,499,969		188
NOBLE CORP/CAYMAN ISLANDS		12/20/2013		01/02/2014	6,749,906		1,213
NOBLE CORP/CAYMAN ISLANDS		12/23/2013		01/03/2014	3,499,893		481
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/06/2014	1,999,944		156
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/07/2014	2,999,900		233
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/09/2014	1,499,933		117
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/16/2014	999,917		78
OGLETHORPE POWER CORP		12/23/2013		01/06/2014	8,999,800		360
ORANGE & ROCKLAND UTIL		12/26/2013		01/06/2014	1,999,936		77
PALL CORPORATION		12/30/2013		01/13/2014	10,999,019		164
PIEDMONT NATURAL GAS COMPANY INC.		12/16/2013		01/06/2014	3,999,889		356
PLAINS ALL AMERICAN PIPELINE LP		12/27/2013		01/10/2014	7,624,485		286
PLAINS ALL AMERICAN PIPELINE LP		12/30/2013		01/13/2014	3,999,640		60
PRECISION CASTPARTS CORP.		12/13/2013		01/16/2014	20,998,950		1,330
PRECISION CASTPARTS CORP.		12/30/2013		01/22/2014	3,999,790		20
QUEBEC (PROVINCE OF)		12/11/2013		01/06/2014	1,999,969		128
QUEBEC (PROVINCE OF)		12/30/2013		01/30/2014	6,999,549		31
QUESTAR CORPORATION		12/04/2013		01/03/2014	2,999,967		467
QUESTAR CORPORATION		12/16/2013		01/15/2014	3,999,720		320
QUESTAR CORPORATION		12/27/2013		01/27/2014	2,999,610		75
SAN DIEGO GAS AND ELECTRIC CO		12/31/2013		01/02/2014	19,999,967		33
SIEMENS CAPITAL CO LLC		12/31/2013		03/26/2014	7,498,425		19
SOUTHERN CALIFORNIA GAS COMPANY		12/31/2013		01/02/2014	17,219,971		29
SOUTHERN COMPANY FUNDING CORP		12/27/2013		01/02/2014	8,999,965		175
SOUTHERN COMPANY FUNDING CORP		12/13/2013		01/07/2014	1,999,943		179
SOUTHERN COMPANY FUNDING CORP		12/20/2013		01/16/2014	999,913		70
ST JUDE MEDICAL INC		12/30/2013		03/28/2014	4,153,015		46
STANLEY WORKS		12/30/2013		01/02/2014	5,599,972		56
TORONTO DOMINION HOLDINGS USA INC		12/05/2013		01/09/2014	999,976		83
TORONTO DOMINION HOLDINGS USA INC		12/27/2013		01/27/2014	8,999,480		100
WGL HLDGS INC.		12/27/2013		01/24/2014	1,999,808		42
WASHINGTON GAS LIGHT CO		12/12/2013		01/07/2014	2,499,954		153
WASHINGTON GAS LIGHT CO		12/20/2013		01/08/2014	2,999,942		100

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
WASHINGTON GAS LIGHT CO		12/23/2013		01/15/2014	2,999,872		83
WASHINGTON GAS LIGHT CO		12/26/2013		01/16/2014	1,999,908		37
WASHINGTON GAS LIGHT CO		12/30/2013		01/21/2014	1,999,889		11
WILLIAMS PARTNERS LP		12/20/2013		01/03/2014	4,499,903		585
WILLIAMS PARTNERS LP		12/30/2013		01/13/2014	8,098,920		180
WISCONSIN GAS CO		12/23/2013		01/10/2014	5,999,830		207
WISCONSIN POWER AND LIGHT COMPANY		12/30/2013		01/10/2014	9,999,800		44
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					347,024,156		12,782
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					347,024,156		12,782
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					504,244,363		14,779
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					504,244,363		14,779
8699999 - Total Cash Equivalents					504,244,363		14,779

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			181,807	236,469
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	LIFE INSURANCE	5,716,512	6,196,122		
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			632,595	842,063
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			179,390	238,109
33. New York NY	B	LIFE INSURANCE			11,233,021	13,477,710
34. North Carolina NC	B	LIFE INSURANCE			437,822	542,844
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	5,716,512	6,196,122	12,664,637	15,337,195
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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