LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

NAIC Group Code 1129 (Current) 1129 (Prior) NAIC Company Code 68608 Employer's ID Number 91-0742147

Organized under the Laws of Washington, State of Domicile or Port of Entry Washington

Country of Domicile United States of America

Incorporated/Organized 01/23/1957 Commenced Business 04/05/1957

Statutory Home Office 777 108th Avenue NE, Suite 1200 (Street and Number), Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Mail Address P.O.Box 34690 (Street and Number or P.O. Box), Seattle , WA, US 98124-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)

kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President Thomas Michael Marra

Treasurer Colleen Mary Murphy

Secretary David Seth Goldstein

Chief Actuary Tommie David Brooks

OTHER

Chantel Lee Balkovetz Vice President
Philippe Donald Bouvier II Vice President
Anne-Marie Diouf Vice President
Kathryn Lee Englund Vice President
Daniel Richard Guilbert Executive Vice President
Christine Ann Katzmar Holmes Senior Vice President
Gregory John Lyons Vice President
George Neil McKinnon Senior Vice President
Harish Nanda Vice President
Kevin William Rabin # Vice President
Dawn Marie Reyes Vice President
Wesley Warren Severin Vice President
Richard Peter Smolinski Vice President
John Stanley Valickus # Vice President
Marcus James Wright Vice President

Glenn Allan Black Vice President
Chenelle Schaeffer Chase Vice President
Michaelanne Ehrenberg Vice President
Andrew Michael Farrell Vice President
Michael Eugene James Vice President
Joel Carmine Kneisley Vice President
David Elliott Manning Vice President
Margaret Alice Meister Executive Vice President
Floyd Ernest Orum Jr. Vice President
John Robert Rafferty Vice President
Michael Joseph Roscoe # Senior Vice President
Julie Dawn Shoji Vice President
Bridgette Nikko Takeuchi Vice President
Jacqueline Marie Veneziani Vice President

Julie Margaret Bodmer Vice President
Marien Diaz Vice President
Colin Michael Elder Senior Vice President
Michael William Fry Executive Vice President
Laura Ann Johnson Vice President
Richard George LaVoice Executive Vice President
Brent Patrick Martonik Vice President
Michael Fintan Murphy Vice President
James Dwyer Pirak Senior Vice President
Craig Rodolph Raymond Senior Vice President
Suzanne Webb Sainato Vice President
Margaret Wolin Skinner # Senior Vice President
Dena Simone Thompson Vice President
Mindi Elaine Work Vice President

DIRECTORS OR TRUSTEES

Michael William Fry
Thomas Michael Marra
David Seth Goldstein
Margaret Alice Meister
Daniel Richard Guilbert

State of Washington
County of King SS:

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

Thomas Michael Marra
President

Margaret Alice Meister
Chief Financial Officer

Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this
26th day of February, 2014

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.....

SOPHIE HELLMAN NOTARY PUBLIC STATE OF WASHINGTON COMMISSION EXPIRES 08-14-14

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)	17,082,912,441		17,082,912,441	16,130,186,737
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	102,516,454		102,516,454	97,182,787
	2.2 Common stocks	658,491,749		658,491,749	594,105,632
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,233,585,158		3,233,585,158	2,886,893,665
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				1,670,000
5.	Cash ($ 804,615 , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($ 16,288,646 , Schedule DA)	17,093,261		17,093,261	27,931,063
6.	Contract loans (including $ premium notes)	64,720,936		64,720,936	67,140,389
7.	Derivatives (Schedule DB)	39,125,608		39,125,608	5,497,896
8.	Other invested assets (Schedule BA)	285,869,408	36,446	285,832,962	239,070,746
9.	Receivables for securities	9,327,760		9,327,760	5,459,101
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)	21,493,642,775	36,446	21,493,606,329	20,055,138,016
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	252,262,543		252,262,543	230,896,033
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	22,068,557	1,448,872	20,619,685	20,155,886
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	44,668,370		44,668,370	46,890,276
	15.3 Accrued retrospective premiums				754,291
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,781,050	263,090	6,517,960	6,476,007
	16.2 Funds held by or deposited with reinsured companies	87,423,313		87,423,313	84,466,119
	16.3 Other amounts receivable under reinsurance contracts	1,481,938		1,481,938	1,807,513
17.	Amounts receivable relating to uninsured plans	3,839		3,839	4,635
18.1	Current federal and foreign income tax recoverable and interest thereon	11,235,757		11,235,757	40,527,364
18.2	Net deferred tax asset	97,845,265	31,057,577	66,787,688	69,112,265
19.	Guaranty funds receivable or on deposit	7,017,604		7,017,604	7,532,275
20.	Electronic data processing equipment and software	1,876,845	1,876,845		
21.	Furniture and equipment, including health care delivery assets ($)	3,259,547	3,259,547		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,595,008		4,595,008	5,482,076
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	34,849,036	32,272,502	2,576,534	1,761,198
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,069,011,447	70,214,879	21,998,796,568	20,571,003,954
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,221,244,807		5,221,244,807	4,896,841,181
28.	Total (Lines 26 and 27)	27,290,256,254	70,214,879	27,220,041,375	25,467,845,135
	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.	Intangible assets	13,719,867	13,719,867		
2502.	Accounts and notes receivable	15,835,982	13,259,448	2,576,534	1,761,198
2503.	Other assets	4,705,900	4,705,900		
2598.	Summary of remaining write-ins for Line 25 from overflow page	587,287	587,287		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	34,849,036	32,272,502	2,576,534	1,761,198

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 17,208,716,354 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 485,973 Modco Reserve)	17,208,716,354	15,770,255,239
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	8,040,704	6,145,836
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,041,723,071	2,093,083,853
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	14,698,436	14,742,809
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	142,610,301	142,968,650
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,438	3,669
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
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 $ 2,305,004 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	2,699,479	3,179,244
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 121,732 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	121,732	854,499
	9.3 Other amounts payable on reinsurance including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	183,177,170	222,374,249
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,013,886 accident and health $ 5,531,223 and deposit-type contract funds $	10,545,109	9,372,858
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	33,634,299	32,613,120
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,050,718) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,050,718)	(4,276,527)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	7,324,217	12,174,650
15.1	Current federal and foreign income taxes including $ 7,333,918 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,391,146	1,447,980
17.	Amounts withheld or retained by company as agent or trustee	9,052,235	9,033,479
18.	Amounts held for agents' account, including $ 23,953 agents' credit balances	23,953	7,521
19.	Remittances and items not allocated	61,771,063	43,735,360
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid	45,000,000	
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	302,593,354	257,907,575
	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	16,311,363	12,697,017
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	735	
	24.07 Funds held under coinsurance		
	24.08 Derivatives	40,228,901	5,966,729
	24.09 Payable for securities	2,675,103	1,573,650
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	113,406,283	100,156,828
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	20,241,697,727	18,736,018,288
27.	From Separate Accounts Statement	5,108,623,996	4,819,207,534
28.	Total Liabilities (Lines 26 and 27)	25,350,321,723	23,555,225,822
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	652,439,184	645,323,888
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,212,280,468	1,262,295,425
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 $ 112,620,811 in Separate Accounts Statement)	1,864,719,652	1,907,619,313
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,869,719,652	1,912,619,313
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	27,220,041,375	25,467,845,135
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	69,831,150	65,530,932
2502.	Liability for limited partership investments	43,329,008	34,443,908
2503.	Accrued interest on policy claims	241,966	178,186
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,159	3,802
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	113,406,283	100,156,828
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.			
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)		

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)	2,995,566,093	1,955,281,199
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,059,187,049	1,053,423,321
4.	Amortization of interest maintenance reserve (IMR, Line 5)	33,442,850	32,838,915
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	34,987,164	32,002,206
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	10,255,347	8,255,396
7.	Reserve adjustments on reinsurance ceded	23,908	27,504
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	31,379,358	29,725,893
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	15,707,254	19,561,343
9.	Total (Lines 1 to 8.3)	4,180,549,023	3,131,115,777
10.	Death benefits	117,070,861	103,232,056
11.	Matured endowments (excluding guaranteed annual pure endowments)	59,543	125,002
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	314,156,661	310,490,593
13.	Disability benefits and benefits under accident and health contracts	370,405,399	360,797,112
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,187,360,191	1,162,876,885
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	119,882,726	125,139,002
18.	Payments on supplementary contracts with life contingencies	8,508	8,508
19.	Increase in aggregate reserves for life and accident and health contracts	1,440,355,982	449,494,490
20.	Totals (Lines 10 to 19)	3,549,299,871	2,512,163,648
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	170,456,379	119,123,763
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	480,937	1,980,474
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	250,848,699	245,093,156
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	27,358,396	24,745,270
25.	Increase in loading on deferred and uncollected premiums	1,770,509	819,619
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(7,487,363)	(59,884,588)
27.	Aggregate write-ins for deductions		
28.	Totals (Lines 20 to 27)	3,992,727,428	2,844,041,342
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	187,821,596	287,074,435
30.	Dividends to policyholders	3,589	3,784
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	187,818,007	287,070,651
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	40,887,972	4,883,823
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)	146,930,035	282,186,828
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 17,122,486 (excluding taxes of $ (3,098,431) transferred to the IMR)	36,668,003	(29,888,603)
35.	Net income (Line 33 plus Line 34)	183,598,038	252,298,225
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,912,619,313	1,822,836,558
37.	Net income (Line 35)	183,598,038	252,298,225
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,266,336	30,338,138	39,991,767
39.	Change in net unrealized foreign exchange capital gain (loss)	2,591,729	544,337
40.	Change in net deferred income tax	27,595,144	(7,154,811)
41.	Change in nonadmitted assets	(9,452,227)	2,931,700
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		(89,294,312)
44.	Change in asset valuation reserve	(44,685,778)	(40,143,898)
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		
49.	Cumulative effect of changes in accounting principles		
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	7,115,296	5,449,481
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(240,000,000)	(80,000,000)
53.	Aggregate write-ins for gains and losses in surplus		5,160,266
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(42,899,661)	89,782,755
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,869,719,652	1,912,619,313
	DETAILS OF WRITE-INS		
08.301.	Other revenue	8,236,340	12,134,793
08.302.	Surrender, set-up and administration fees	7,470,914	7,426,550
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	15,707,254	19,561,343
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	Life and annuity reserve correction, net of tax		5,160,266
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		5,160,266

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,995,861,300	1,955,927,408
2.	Net investment income	1,093,978,841	1,080,047,591
3.	Miscellaneous income	56,943,357	56,121,256
4.	Total (Lines 1 through 3)	4,146,783,498	3,092,096,255
5.	Benefit and loss related payments	2,109,254,137	2,067,306,458
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(7,713,173)	(60,402,967)
7.	Commissions, expenses paid and aggregate write-ins for deductions	437,938,404	366,852,263
8.	Dividends paid to policyholders	3,820	4,077
9.	Federal and foreign income taxes paid (recovered) net of $ 3,625,185 tax on capital gains (losses)	25,620,420	46,523,049
10.	Total (Lines 5 through 9)	2,565,103,608	2,420,282,880
11.	Net cash from operations (Line 4 minus Line 10)	1,581,679,890	671,813,375
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,628,324,806	2,618,661,484
	12.2 Stocks	429,644,523	152,888,142
	12.3 Mortgage loans	237,010,447	241,582,314
	12.4 Real estate	2,395,256	
	12.5 Other invested assets	22,877	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,155	1,273
	12.7 Miscellaneous proceeds	14,249,220	3,234,764
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,311,667,284	3,016,367,977
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,585,151,776	2,555,819,807
	13.2 Stocks	415,655,082	229,159,587
	13.3 Mortgage loans	583,876,940	747,198,212
	13.4 Real estate		
	13.5 Other invested assets	47,355,170	26,787,831
	13.6 Miscellaneous applications	28,511,972	40,114,213
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,660,550,940	3,599,079,650
14.	Net increase (decrease) in contract loans and premium notes	(2,522,172)	(3,308,328)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,346,361,484)	(579,403,345)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(51,360,782)	(24,857,420)
	16.5 Dividends to stockholders	195,000,000	80,000,000
	16.6 Other cash provided (applied)	204,574	(76,724,172)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(246,156,208)	(181,581,592)
	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)	(10,837,802)	(89,171,562)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	27,931,063	117,102,625
	19.2 End of year (Line 18 plus Line 19.1)	17,093,261	27,931,063

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

20.0001. Bonds - exchanges	283,965,786	84,933,074
20.0002. Mortgage loans - refinances	40,326,365	25,421,924
20.0003. Bond interest converted to principal	10,762,121	15,738,963
20.0004. Stocks - exchanges	973,897	11,956,328
20.0005. Other invested assets - affordable housing liability present value adjustment	34,303,012	10,261,621
20.0006. Share based compensation - capital contribution from Parent	7,115,296	5,449,481
20.0007. Bonds and stocks - convertible bonds converted to stock	17,485	2,367,786
20.0008. Stocks - spinoffs	4,272,514	2,014,652
20.0009. Bonds and other invested assets - Bonds converted to other invested assets		1,357,696
20.0010. Contract loans - interest converted to principal	102,720	453,543
20.0011. Common stock - non cash litigation settlement	113,313	46,472
20.0012. Other invested assets - non cash litigation settlement	21,944	

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	2,995,566,093		159,801,469	2,221,118,506			19,453,238	31,091,586	563,481,926		619,368	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,059,187,049		90,480,535	899,183,880	146,837		1,479,684	48,854,439	18,861,899		179,775	
4.	Amortization of Interest Maintenance Reserve (IMR)	33,442,850		2,856,839	28,390,898	4,636		46,720	1,542,534	595,547		5,676	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	34,987,164		25,933,628				9,053,536					
6.	Commissions and expense allowances on reinsurance ceded	10,255,347		7,507,023	1,238					2,747,086			
7.	Reserve adjustments on reinsurance ceded	23,908		23,908									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	31,379,358		18,923,343	7,488,196			1,819,427	3,148,392				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	15,707,254		4,444,088	10,510,505	14		4,240	175,072	573,317		18	
9.	Totals (Lines 1 to 8.3)	4,180,549,023		309,970,833	3,166,693,223	151,487		31,856,845	84,812,023	586,259,775		804,837	
10.	Death benefits	117,070,861		97,443,921				19,626,940					
11.	Matured endowments (excluding guaranteed annual pure endowments)	59,543		59,543									
12.	Annuity benefits	314,156,661			306,148,387				8,008,274				
13.	Disability benefits and benefits under accident and health contracts	370,405,399		442,942						369,533,963		428,494	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,187,360,191		38,229,485	1,040,696,730			24,178	108,409,798				
16.	Group conversions			508				(508)					
17.	Interest and adjustments on contract or deposit-type contract funds	119,882,726		2,157,440	112,737,595	429,500		80,474	4,469,062	8,655			
18.	Payments on supplementary contracts with life contingencies	8,508				8,508							
19.	Increase in aggregate reserves for life and accident and health contracts	1,440,355,982		79,107,126	1,383,463,725	(2,630)		(712,788)	(23,394,319)	2,118,623		(223,755)	
20.	Totals (Lines 10 to 19)	3,549,299,871		217,440,965	2,843,046,437	435,378		19,018,296	97,492,815	371,661,241		204,739	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	170,456,379		34,760,064	86,288,741			4,741,551	1,308,654	43,355,873		1,496	
22.	Commissions and expense allowances on reinsurance assumed	480,937		440,480						40,457			
23.	General insurance expenses	250,848,699		50,455,059	85,388,542			15,009,885	10,011,666	89,743,733		239,814	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,358,395		5,593,094	4,267,025			1,149,680	488,638	15,836,062		23,896	
25.	Increase in loading on deferred and uncollected premiums	1,770,509		1,770,509									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(7,487,363)		28,023,987	(5,774,324)			(1,483,043)	(28,253,983)				
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	3,992,727,427		338,484,158	3,013,216,421	435,378		38,436,369	81,047,790	520,637,366		469,945	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	187,821,596		(28,513,325)	153,476,802	(283,891)		(6,579,524)	3,764,233	65,622,409		334,892	
30.	Dividends to policyholders	3,589		3,589									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	187,818,007		(28,516,914)	153,476,802	(283,891)		(6,579,524)	3,764,233	65,622,409		334,892	
32.	Federal income taxes incurred (excluding tax on capital gains)	40,887,972		18,889,946	18,713,673	(24,455)		(1,849,992)	(844,200)	5,986,708		16,292	
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)	146,930,035		(47,406,860)	134,763,129	(259,436)		(4,729,532)	4,608,433	59,635,701		318,600	
	DETAILS OF WRITE-INS												
08.301.	Other revenue	8,236,340		4,435,829	3,117,055	14		4,240	105,867	573,317		18	
08.302.	Surrender, set-up and administration fees	7,470,914		8,259	7,393,450				69,205				
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	15,707,254		4,444,088	10,510,505	14		4,240	175,072	573,317		18	
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

(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	15,770,255,238		1,705,885,004	13,234,430,412	77,420		12,139,613	817,722,790
2. Tabular net premiums or considerations	2,622,338,152		274,911,554	2,286,550,742			19,453,238	41,422,618
3. Present value of disability claims incurred	154,877		154,877		XXX			
4. Tabular interest	612,728,498		83,013,701	493,727,642	8,508		1,046,882	34,931,765
5. Tabular less actual reserve released	(21,873,706)		441,565	(21,462,996)	(2,630)			(849,645)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	73,920,805		41,950,275	32,353,074			(377,990)	(4,554)
8. Totals (Lines 1 to 7)	19,057,523,864		2,106,356,976	16,025,598,874	83,298		32,261,743	893,222,974
9. Tabular cost	224,864,045		203,919,589		XXX		20,944,456	
10. Reserves released by death	26,498,532		25,176,465	XXX	XXX		1,322,067	XXX
11. Reserves released by other terminations (net)	1,275,947,853		63,776,182	1,093,106,656			51,438	119,013,577
12. Annuity, supplementary contract and disability payments involving life contingencies	328,984,444		468,608	320,498,043	8,508			8,009,285
13. Net transfers to or (from) Separate Accounts	(7,487,364)		28,023,987	(5,899,949)			(1,483,043)	(28,128,359)
14. Total Deductions (Lines 9 to 13)	1,848,807,510		321,364,831	1,407,704,750	8,508		20,834,918	98,894,503
15. Reserve December 31, current year	17,208,716,354		1,784,992,145	14,617,894,124	74,790		11,426,825	794,328,471

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 6,199,231	6,619,680
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 904,097,422	914,315,302
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,565,830	5,565,830
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	12,088,552	12,234,971
2.21	Common stocks of affiliates	9,984	9,984
3.	Mortgage loans	(c) 175,196,425	176,026,385
4.	Real estate	(d)	
5	Contract loans	3,523,057	3,661,617
6	Cash, cash equivalents and short-term investments	(e) 85,431	85,110
7	Derivative instruments	(f) 2,845,982	2,503,530
8.	Other invested assets	(31,004,317)	(31,004,317)
9.	Aggregate write-ins for investment income	104,508	104,508
10.	Total gross investment income	1,078,712,105	1,090,122,600
11.	Investment expenses		(g) 30,215,091
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 299,533
13.	Interest expense		(h) 1,507
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		419,419
16.	Total deductions (Lines 11 through 15)		30,935,551
17.	Net investment income (Line 10 minus Line 16)		1,059,187,049
	DETAILS OF WRITE-INS		
0901.	Misc investment income	104,508	104,508
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)	104,508	104,508
1501.	Misc real estate expenses		395,384
1502.	Collateral investment expense		24,035
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		419,419

(a) Includes $ 44,882,354 accrual of discount less $ 68,043,080 amortization of premium and less $ 21,529,263 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 166,333 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ 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 $ 853 accrual of discount less $ 12,803 amortization of premium and less $ 9,139 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(4,821,109)	(3,086,306)	(7,907,415)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	7,403,367	(16,855,401)	(9,452,034)	(240,384)	25,914,656
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	59,311,268	(15,300,401)	44,010,867	23,035,731	982,092
2.21	Common stocks of affiliates	10,866,157		10,866,157	4,849,916	
3.	Mortgage loans		(175,000)	(175,000)		
4.	Real estate	725,256		725,256		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	20,155		20,155		
7.	Derivative instruments	7,837,218	(1,157)	7,836,061	13,414,292	(22,909,472)
8.	Other invested assets	933	(614,385)	(613,452)	(455,081)	
9.	Aggregate write-ins for capital gains (losses)		(372,767)	(372,767)		
10.	Total capital gains (losses)	81,343,245	(36,405,417)	44,937,828	40,604,474	3,987,276
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		(372,767)	(372,767)		
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)		(372,767)	(372,767)		

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	2,815,245		(40,019)			539,804		2,311,761		3,699	
2. Deferred and accrued	894,161		904,629					(10,468)			
3. Deferred , accrued and uncollected:											
3.1 Direct	7,777,716		911,495			1,580,453		5,282,069		3,699	
3.2 Reinsurance assumed											
3.3 Reinsurance ceded	4,068,310		46,885			1,040,649		2,980,776			
3.4 Net (Line 1 + Line 2)	3,709,406		864,610			539,804		2,301,293		3,699	
4. Advance	665,238		11,756			39,128		614,354			
5. Line 3.4 - Line 4	3,044,168		852,854			500,676		1,686,939		3,699	
6. Collected during year:											
6.1 Direct	254,426,967		63,193,203	41,566,823		10,842,405	5,334,999	133,489,537			
6.2 Reinsurance assumed	1,003							1,003			
6.3 Reinsurance ceded	13,669,313		80,401			2,592,241		10,996,671			
6.4 Net	240,758,657		63,112,802	41,566,823		8,250,164	5,334,999	122,493,869			
7. Line 5 + Line 6.4	243,802,825		63,965,656	41,566,823		8,750,840	5,334,999	124,180,808		3,699	
8. Prior year (uncollected + deferred and accrued - advance)	6,716,345		731,022			229,498		5,755,825			
9. First year premiums and considerations:											
9.1 Direct	252,099,820		63,355,718	41,566,823		11,570,586	5,334,999	130,267,995		3,699	
9.2 Reinsurance assumed	(57,722)							(57,722)			
9.3 Reinsurance ceded	14,955,620		121,085			3,049,245		11,785,290			
9.4 Net (Line 7 - Line 8)	237,086,478		63,234,633	41,566,823		8,521,341	5,334,999	118,424,983		3,699	
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	2,153,746,614		21,654,722	2,132,091,892							
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	2,153,746,614		21,654,722	2,132,091,892							
RENEWAL											
11. Uncollected	17,949,952		(2,069,596)	(2,767)		754,780		19,267,535			
12. Deferred and accrued	22,146,870		22,258,134					(111,264)			
13. Deferred, accrued and uncollected:											
13.1 Direct	44,776,704		23,272,560	70,815		754,780		20,678,549			
13.2 Reinsurance assumed	233,171		198,000					35,171			
13.3 Reinsurance ceded	4,913,053		3,282,022	73,582				1,557,449			
13.4 Net (Line 11 + Line 12)	40,096,822		20,188,538	(2,767)		754,780		19,156,271			
14. Advance	2,034,241		343,591					1,690,650			
15. Line 13.4 - Line 14	38,062,581		19,844,947	(2,767)		754,780		17,465,621			
16. Collected during year:											
16.1 Direct	660,773,178		114,305,594	48,332,535		12,569,543	25,756,587	459,135,854		673,065	
16.2 Reinsurance assumed	123,335			21,557		24,516		77,262			
16.3 Reinsurance ceded	59,463,287		39,293,087	891,156		2,519,771		16,705,410		53,863	
16.4 Net	601,433,226		75,012,507	47,462,936		10,074,288	25,756,587	442,507,706		619,202	
17. Line 15 + Line 16.4	639,495,807		94,857,454	47,460,169		10,829,068	25,756,587	459,973,327		619,202	
18. Prior year (uncollected + deferred and accrued - advance)	34,762,806		19,945,340	378		(102,829)		14,916,384		3,533	
19. Renewal premiums and considerations:											
19.1 Direct	662,865,471		113,116,507	48,332,275		12,992,496	25,756,587	461,998,074		669,532	
19.2 Reinsurance assumed	254,233		132,000	21,557		24,516		76,160			
19.3 Reinsurance ceded	58,386,703		38,336,393	894,041		2,085,115		17,017,291		53,863	
19.4 Net (Line 17 - Line 18)	604,733,001		74,912,114	47,459,791		10,931,897	25,756,587	445,056,943		615,669	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	3,068,711,905		198,126,947	2,221,990,990		24,563,082	31,091,586	592,266,069		673,231	
20.2 Reinsurance assumed	196,511		132,000	21,557		24,516		18,438			
20.3 Reinsurance ceded	73,342,323		38,457,478	894,041		5,134,360		28,802,581		53,863	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,995,566,093		159,801,469	2,221,118,506		19,453,238	31,091,586	563,481,926		619,368	

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	276		276								
22.	All other	268		268								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	2,770,689		23,603					2,747,086			
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	2,770,689		23,603					2,747,086			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	440,480		440,480								
	24.3 Net ceded less assumed	(440,480)		(440,480)								
25.	Renewal:											
	25.1 Reinsurance ceded	7,484,658		7,483,420	1,238							
	25.2 Reinsurance assumed	40,457							40,457			
	25.3 Net ceded less assumed	7,444,201		7,483,420	1,238				(40,457)			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	10,255,347		7,507,023	1,238				2,747,086			
	26.2 Reinsurance assumed (Page 6, Line 22)	480,937		440,480					40,457			
	26.3 Net ceded less assumed	9,774,410		7,066,543	1,238				2,706,629			
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	56,734,128		18,617,897	27,441,868		992,711	2,487	9,679,165			
28.	Single	64,473,414		14,605,371	49,579,819		275,443	12,781				
29.	Renewal	44,221,187		1,536,796	4,302,725		3,473,397	1,230,065	33,676,708		1,496	
30.	Deposit-type contract funds	5,027,650			4,964,329			63,321				
31.	Totals (to agree with Page 6, Line 21)	170,456,379		34,760,064	86,288,741		4,741,551	1,308,654	43,355,873		1,496	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	5,097,413		2,310,987		282,804	7,691,204
2.	Salaries and wages	83,449,003		37,736,825		4,078,039	125,263,868
3.11	Contributions for benefit plans for employees	18,050,090		8,178,899		790,650	27,019,639
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,435,520		654,792		8,550	2,098,862
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,752,168		779,508		146,094	2,677,770
4.2	Medical examination fees	1,468,168	11,945	652,725		83,712	2,216,551
4.3	Inspection report fees	76,747		34,745		47,894	159,386
4.4	Fees of public accountants and consulting actuaries	1,885,435		838,796			2,724,231
4.5	Expense of investigation and settlement of policy claims	275,876		122,732			398,609
5.1	Traveling expenses	3,502,766		1,610,737		213,595	5,327,098
5.2	Advertising	4,240,937		2,102,098		2,619	6,345,654
5.3	Postage, express, telegraph and telephone	2,765,988		1,254,683		71,839	4,092,510
5.4	Printing and stationery	2,276,309		1,033,632		22,712	3,332,653
5.5	Cost or depreciation of furniture and equipment	1,806,290		818,204		40,270	2,664,764
5.6	Rental of equipment	514,627		232,982			747,609
5.7	Cost or depreciation of EDP equipment and software	4,612,579		2,089,081		83,743	6,785,403
6.1	Books and periodicals	820,439		371,429		1,191	1,193,060
6.2	Bureau and association fees	520,356		235,576		11,559	767,490
6.3	Insurance, except on real estate	1,350,141		611,236			1,961,377
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	773,617		350,232		196,175	1,320,024
6.6	Sundry general expenses						
6.7	Group service and administration fees	4,360,243		12,788,973			17,149,216
6.8	Reimbursements by uninsured plans			(117,131)			(117,131)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	87,540		39,631			127,171
7.3	Agency conferences other than local meetings	277,409		325,654			603,063
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	11,646				23,963,766	23,975,412
9.3	Aggregate write-ins for expenses	19,453,843		14,914,575		169,879	34,538,297
10.	General expenses incurred	160,865,152	11,945	89,971,602		30,215,091	(a) 281,063,790
11.	General expenses unpaid December 31, prior year	21,521,474		10,052,006		1,039,640	32,613,120
12.	General expenses unpaid December 31, current year	21,909,453		10,661,007		1,063,839	33,634,299
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)	160,477,173	11,945	89,362,601		30,190,892	280,042,611
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	16,196,182		7,338,176		169,818	23,704,176
09.302.	Miscellaneous	2,588,158		1,171,711		61	3,759,931
09.303.	Amortization of Goodwill	93,785		6,144,049			6,237,835
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	575,717		260,639			836,356
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	19,453,843		14,914,575		169,879	34,538,297

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	945,845	457,231			1,403,075
3.	State taxes on premiums	2,930,792	12,023,446			14,954,238
4.	Other state taxes, including $ for employee benefits	2,180,767	749,033		29,070	2,958,869
5.	U.S. Social Security taxes	5,032,035	2,432,534		268,588	7,733,157
6.	All other taxes	409,000	197,714		1,876	608,589
7.	Taxes, licenses and fees incurred	11,498,438	15,859,958		299,533	27,657,929
8.	Taxes, licenses and fees unpaid December 31, prior year	9,183,424	2,991,226			12,174,650
9.	Taxes, licenses and fees unpaid December 31, current year	4,721,219	2,602,997			7,324,217
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	15,960,643	16,248,187		299,533	32,508,363

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	276	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	268	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	544	
6.	Paid in cash	492	
7.	Left on deposit	2,784	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,820	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,438	
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	3,438	
16.	Total from prior year	3,669	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,589	
	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.	2001 CSO CRVM 3.5% CNF ALB (NB)	1,904,733		1,904,733		
0100002.	2001 CSO CRVM 4% CNF ALB (06-12)	82,627,477		82,627,477		
0100003.	1941 CSO CRVM 3% CNF ALB (58-62, 73,96)	23,202		23,202		
0100004.	1941 CSO NLP 2.5% CNF ALB (58-66)	85,179		85,179		
0100005.	1941 CSO NLP 3% CNF ALB (57-63)	2,979,210		2,979,210		
0100006.	1958 CSO CRVM 2.5% CNF ALB (63-67)	22,763		22,763		
0100007.	1958 CSO CRVM 3% CNF ALB (61-81)	14,290,014		14,290,014		
0100008.	1958 CSO CRVM 3.5% CNF ALB (75-83)	6,280,766		6,280,766		
0100009.	1958 CSO CRVM 3.75% CNF ALB (71)	27,765		27,765		
0100010.	1958 CSO CRVM 4% CNF ALB (80-95)	3,934,611		3,934,611		
0100011.	1958 CSO CRVM 5.5% CNF ALB (80-84)	99,560		99,560		
0100012.	1958 CSO NLP 3% CNF ALB (62-79)	17,421,631		17,421,631		
0100013.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,643,821		3,643,821		
0100014.	1958 CSO NLP 4% CNF ALB (71-04)	23,551,343		23,551,343		
0100015.	1980 CSO CRVM 4% CNF ALB (92-08)	8,205,779		8,205,779		
0100016.	1980 CSO CRVM 4.5% CNF ALB (95-05)	353,174,139		353,174,139		
0100017.	1980 CSO CRVM 4.75% CNF ALB (99-04)	549,863		549,863		
0100018.	1980 CSO CRVM 5% CNF ALB (93-04)	1,134,936		1,134,936		
0100019.	1980 CSO CRVM 5.25% CNF ALB (94-98)	3,928,363		3,928,363		
0100020.	1980 CSO CRVM 5.5% CNF ALB (85-98)	2,078,423		2,078,423		
0100021.	1980 CSO CRVM 6% CNF ALB (85-93)	460,186		460,186		
0100022.	1980 CSO NLP 4% CNF ALB (89-04)	7,652,619		7,652,619		
0100023.	1958 CET CRVM 3% CNF ALB (67-76)	250,339		250,339		
0100024.	1958 CET CRVM 3.5% CNF ALB (75-83)	192,141		192,141		
0100025.	1958 CET CRVM 4% CNF ALB (80-87)	142,541		142,541		
0100026.	1958 CET NLP 3% CNF ALB (62-84)	144,224		144,224		
0100027.	1958 CET NLP 3.5% CNF ALB (74-79)	4,421		4,421		
0100028.	1958 CET NLP 4% CNF ALB (78-01)	44,088		44,088		
0100029.	1980 CET CRVM 4% CNF ALB (85-08)	57,834		57,834		
0100030.	1941 CSO CRVM 3% CRF ALB (58-63)	173,111		173,111		
0100031.	1941 CSO NLP 2.5% CRF ALB (57-62)	62,882		62,882		
0100032.	1941 CSO NLP 3% CRF ALB (58-63)	594,671		594,671		
0100033.	1958 CSO CRVM 3% CRF ALB (68-06)	262,125		262,125		
0100034.	1958 CSO CRVM 3.5% CRF ALB (78-79)	45,981		45,981		
0100035.	1958 CSO CRVM 4% CRF ALB (80-87)	179,328		179,328		
0100036.	1958 CSO NLP 3% CRF ALB (64-84)	2,821,819		2,821,819		
0100037.	1958 CSO NLP 3.5% CRF ALB (75-79)	181,854		181,854		
0100038.	1958 CSO NLP 4% CRF ALB (78-89)	79,069		79,069		
0100039.	1958 CSO FPT 3.5% CRF ALB (77-91)	62		62		
0100040.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	40,460,888		40,460,888		
0100041.	1958 CSO CRVM 6.0% CRF ALB (83-86)	76,829,540		76,829,540		
0100042.	1980 CSO CRVM 3% CRF ALB (64-07)	6,320		6,320		
0100043.	1980 CSO CRVM 4.0% CRF ALB (2006-2012)	33,482,343		31,298,963		2,183,380
0100044.	1980 CSO CRVM 4.5% CRF ALB (1995-2012)	900,842,291		900,842,291		
0100045.	1980 CSO CRVM 5.0% CRF ALB (93-94)	49,310,341		49,310,341		
0100046.	1980 CSO CRVM 5.5% CRF ALB (82, 87-93)	139,912,643		139,912,643		
0100047.	1980 CSO CRVM 6.0% CRF ALB (83-86, 01)	24,798,193		24,798,193		
0100048.	2001 CSO CRVM 3.5% CNF ANB (NB)	25,390,893		25,390,893		
0100049.	2001 CSO CRVM 4.0% CNF ANB (11-12)	3,652,408		3,652,408		
0100050.	2001 CSO CRVM 3.5% CRF ALB (NB)	7,279,383		7,279,383		
0100051.	2001 CSO CRVM 4.0% CRF ALB (06-12)	177,507,313		177,507,313		
0100052.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	62,007		62,007		
0100053.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	215,149		215,149		
0100054.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	9,723		9,723		
0100055.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%	2,833		2,833		
0100056.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100057.	Unearned Premium	25,499		25,499		
0199997.	Totals (Gross)	2,019,122,723		2,016,939,343		2,183,380
0199998.	Reinsurance ceded	314,923,801		314,923,801		
0199999.	Life Insurance: Totals (Net)	1,704,198,922		1,702,015,542		2,183,380
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	2,513,183	XXX	2,513,183	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (77-84,86-89)	61,112,062	XXX	61,053,446	XXX	58,616
0200003.	Deferred - 1963 Exp. Proj - 5.75% (74,76-84)	175,878,802	XXX		XXX	175,878,802
0200004.	Deferred - 1963 Exp. Proj - 6.00% (77-84)	3,568,949	XXX		XXX	3,568,949
0200005.	Deferred - 1971 IAM - 4.00% (77-80)	194,859	XXX	194,859	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (80-87)	4,384,376	XXX	4,384,376	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94,96-99)	428,218	XXX	428,218	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (93)	12,331	XXX	12,331	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (92)	37,953	XXX	37,953	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87,90-91)	1,460,524	XXX	1,460,524	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (89)	670,170	XXX	670,170	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86,88)	1,553,878	XXX	1,553,878	XXX	
0200013.	Deferred - 1983 a - 3.75% (77,79-NB)	335,101,677	XXX	253,365,112	XXX	81,736,565
0200014.	Deferred - 1983 a - 4.00% (NB)	70,420	XXX		XXX	70,420
0200015.	Deferred - 1983 a - 4.25% (76-NB)	55,361,642	XXX	55,361,642	XXX	
0200016.	Deferred - 1983 a - 4.50% (80-81,85,89-06,08,10)	22,726,004	XXX	22,239,811	XXX	486,193
0200017.	Deferred - 1983 a - 4.75% (85-01,04)	268,280,748	XXX	222,974,936	XXX	45,305,812
0200018.	Deferred - 1983 a - 5.00% (08)	44,131	XXX	44,131	XXX	
0200019.	Deferred - 1983 a - 5.25% (94,96-02)	58,296,206	XXX	57,697,653	XXX	598,553
0200020.	Deferred - 1983 a - 5.50% (93-94,96-98)	79,828,661	XXX	78,945,468	XXX	883,193
0200021.	Deferred - 1983 a - 5.75% (93,95,00)	420,752,232	XXX	41,139,442	XXX	379,612,790
0200022.	Deferred - 1983 a - 6.00% (92,95)	44,348,578	XXX	42,427,293	XXX	1,921,285
0200023.	Deferred - 1983 a - 6.25% (90-92,99)	59,240,626	XXX	59,240,626	XXX	
0200024.	Deferred - 1983 a - 6.50% (87,89-90,98)	28,836,765	XXX	28,522,534	XXX	314,231
0200025.	Deferred - 1983 a - 6.75% (88,91)	20,922,686	XXX	20,922,686	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200026. Deferred - 1983 a - 7.00% (88-89,97)	48,477,775	XXX	48,477,775	XXX	
0200027. Deferred - 1983 a - 7.25% (86)	837,622	XXX	837,622	XXX	
0200028. Deferred - IAM 2000 - 3.50% (NB)	5,628	XXX	5,628	XXX	
0200029. Deferred - IAM 2000 - 3.75% (12-NB)	2,616,200,038	XXX	2,616,200,038	XXX	
0200030. Deferred - IAM 2000 - 4.00% (81-82,88,90-91,94-04,06,12)	312,770,244	XXX	312,770,244	XXX	
0200031. Deferred - IAM 2000 - 4.25% (00-01)	1,704,334,378	XXX	1,704,334,378	XXX	
0200032. Deferred - IAM 2000 - 4.50% (05-08,10-11)	1,663,182,179	XXX	1,663,182,179	XXX	
0200033. Deferred - IAM 2000 - 4.75% (03-04,07-08)	1,491,875,512	XXX	1,491,875,512	XXX	
0200034. Deferred - IAM 2000 - 5.00% (98-99,03,09)	1,653,778,035	XXX	1,653,778,035	XXX	
0200035. Deferred - IAM 2000 - 5.25% (01-02)	6,018,153	XXX	6,018,153	XXX	
0200036. Deferred - IAM 2000 - 5.50% (00-02)	161,546,154	XXX	161,546,154	XXX	
0200037. Progressive Annuity - 3.50% (75-77)	329,458	XXX	329,458	XXX	
0200038. Immediate - 1971 IAM - 5.50% (80-81)	4,205,861	XXX	4,205,861	XXX	
0200039. Immediate - 1971 IAM - 6.00% (98)	822,401	XXX		XXX	822,401
0200040. Immediate - 1971 IAM - 7.00% (83)	8,519,496	XXX	8,519,496	XXX	
0200041. Immediate - 1971 IAM - 7.50% (80-81,85)	35,963,972	XXX	35,963,972	XXX	
0200042. Immediate - 1971 IAM - 8.50% (83)	1,666,449	XXX	1,666,449	XXX	
0200043. Immediate - 1971 IAM - 8.75% (82)	12,067,264	XXX	12,067,264	XXX	
0200044. Immediate - 1971 IAM - 9.75% (84)	7,004,454	XXX	7,004,454	XXX	
0200045. Immediate - 1971 IAM - 10.00% (83)	13,006,010	XXX	13,006,010	XXX	
0200046. Immediate - 1971 IAM - 10.50% (83)	2,745,860	XXX	2,745,860	XXX	
0200047. Immediate - 1971 IAM - 10.75% (84)	5,065,584	XXX	5,065,584	XXX	
0200048. Immediate - 1971 IAM - 11.25% (82,84)	33,442,818	XXX	33,442,818	XXX	
0200049. Immediate - 1971 IAM - 12.50% (82)	981,649	XXX	981,649	XXX	
0200050. Immediate - 1971 IAM - 13.25% (82)	7,940,782	XXX	7,940,782	XXX	
0200051. Immediate - 1983 a - 4.00% (94)	1,115,055	XXX	1,115,055	XXX	
0200052. Immediate - 1983 a - 5.00% (94,96)	3,280,313	XXX	3,280,313	XXX	
0200053. Immediate - 1983 a - 5.25% (93,97)	1,612,663	XXX	1,612,663	XXX	
0200054. Immediate - 1983 a - 5.50% (90,94-95)	249,228,892	XXX	249,228,892	XXX	
0200055. Immediate - 1983 a - 5.75% (92)	1,876,771	XXX	1,876,771	XXX	
0200056. Immediate - 1983 a - 6.00% (87,91,96-97)	62,905,145	XXX	62,905,145	XXX	
0200057. Immediate - 1983 a - 6.25% (88-89)	19,599,244	XXX	19,599,244	XXX	
0200058. Immediate - 1983 a - 6.50% (86,94-95)	112,259,979	XXX	112,259,979	XXX	
0200059. Immediate - 1983 a - 6.75% (96-97)	324,252,832	XXX	324,252,832	XXX	
0200060. Immediate - 1983 a - 7.00% (93)	159,497,538	XXX	159,497,538	XXX	
0200061. Immediate - 1983 a - 7.25% (87,95)	210,240,885	XXX	210,240,885	XXX	
0200062. Immediate - 1983 a - 7.50% (85)	53,769,240	XXX	53,769,240	XXX	
0200063. Immediate - 1983 a - 7.75% (87,90,92)	377,623,811	XXX	377,623,811	XXX	
0200064. Immediate - 1983 a - 8.00% (86-87)	84,509,264	XXX	84,509,264	XXX	
0200065. Immediate - 1983 a - 8.25% (91)	222,127,727	XXX	222,127,727	XXX	
0200066. Immediate - 1983 a - 8.75% (86,88-89)	550,109,593	XXX	550,109,593	XXX	
0200067. Immediate - 1983 a - 9.25% (86)	100,092,737	XXX	100,092,737	XXX	
0200068. Immediate - 1983 a - 9.50% (85)	21,057,577	XXX	21,057,577	XXX	
0200069. Immediate - 1983 a - 10.50% (85)	8,610,156	XXX	8,610,156	XXX	
0200070. Immediate - 1983 a - 11.00% (85)	44,300,897	XXX	44,300,897	XXX	
0200071. Immediate - 1983 a or IAM 2000 - 3.25% (12)	73,634,593	XXX	73,634,593	XXX	
0200072. Immediate - 1983 a or IAM 2000 - 4.00% (11)	580,328	XXX	580,328	XXX	
0200073. Immediate - 1983 a or IAM 2000 - 4.25% (05-07,10)	623,257	XXX	623,257	XXX	
0200074. Immediate - 1983 a or IAM 2000 - 4.50% (00,04,08,11)	6,867,341	XXX	6,867,341	XXX	
0200075. Immediate - 1983 a or IAM 2000 - 4.75% (98-99,03,05-06,09-11)	7,933,780	XXX	7,933,780	XXX	
0200076. Immediate - 1983 a or IAM 2000 - 5.00% (02,04,07-08,10-11)	97,953,032	XXX	97,953,032	XXX	
0200077. Immediate - 1983 a or IAM 2000 - 5.25% (01,05-07,10)	158,955,159	XXX	158,955,159	XXX	
0200078. Immediate - 1983 a or IAM 2000 - 5.50% (99-00,04,07-09)	140,046,285	XXX	140,046,285	XXX	
0200079. Immediate - 1983 a or IAM 2000 - 5.75% (09)	11,152,116	XXX	11,152,116	XXX	
0200080. Immediate - 1983 a or IAM 2000 - 6.00% (01,03,09)	138,382,785	XXX	138,382,785	XXX	
0200081. Immediate - 1983 a or IAM 2000 - 6.25% (98-00)	438,465,519	XXX	438,465,519	XXX	
0200082. Immediate - 1983 a or IAM 2000 - 6.50% (02)	31,621,217	XXX	31,621,217	XXX	
0200083. Immediate - 1983 a or IAM 2000 - 6.75% (01)	37,011,203	XXX	37,011,203	XXX	
0200084. Immediate - 1983 a or IAM 2000 - 7.00% (00)	3,832	XXX	3,832	XXX	
0200085. Immediate - IAM 2000 - 3.25% (NB)	60,767,584	XXX	60,767,584	XXX	
0200086. Immediate - IAM 2000 - 5.65% (NB)	16,059	XXX	16,059	XXX	
0200087. Immediate - IAM 2000 - 6.21% (85,87-04)	1,204,891	XXX	1,204,891	XXX	
0200088. Immediate - A-1949 Mod 60 - 3.50% (75-79)	34,193	XXX	34,193	XXX	
0200089. Immediate - 1937 Standard - 3.00% (79-05)	17,852	XXX		XXX	17,852
0200090. Immediate 1994 GAR CARVM - 4.75% (98-99)	200,650	XXX		XXX	200,650
0200091. Immediate 1994 GAR CARVM - 5.50% (99)	58,828	XXX		XXX	58,828
0200092. Immediate 1994 GAR CARVM - 6.25% (98-99)	102,787,286	XXX		XXX	102,787,286
0299997. Totals (Gross)	15,354,801,566	XXX	14,560,479,140	XXX	794,322,426
0299998. Reinsurance ceded	4,547,844	XXX	4,547,844	XXX	
0299999. Annuities: Totals (Net)	15,350,253,722	XXX	14,555,931,296	XXX	794,322,426
0300001. Immediate - IAM 2000 - 6.21% (79,96)	74,787		74,787		
0399997. Totals (Gross)	74,787		74,787		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	74,787		74,787		
0400001. Unearned Premium	276,660		276,660		
0499997. Totals (Gross)	276,660		276,660		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	276,660		276,660		
0500001. 1952 Period 2 - 1958 CSO 3%	301,322		301,322		
0500002. 1958 CSO CRVM 3% ALB (69 - 76)	553		553		
0500003. 1958 CSO CRVM 3.5% ALB (75 - 81)	2,317		2,317		
0500004. 1958 CSO CRVM 4% ALB (80 - 85)	1,809		1,809		
0500005. 1958 CSO NLP 3% ALB (65 - 83)	1,162		1,162		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500006. 1958 CSO NLP 3.5% ALB (72 - 79)	1,160		1,160		
0500007. 1958 CSO NLP 4% ALB (76 - 04)	27,101		27,101		
0500008. 1980 CSO CRVM 4% ALB (06 - 07)	2,683		2,683		
0500009. 1980 CSO CRVM 4.5% ALB (95 - 05)	820,792		820,792		
0500010. 1980 CSO CRVM 4.75% ALB (99 - 03)	1,039		1,039		
0500011. 1980 CSO CRVM 5% ALB (93 - 04)	26,326		26,326		
0500012. 1980 CSO CRVM 5.25% ALB (94 - 98)	6,466		6,466		
0500013. 1980 CSO CRVM 5.5% ALB (87 - 92)	31,984		31,984		
0500014. 1980 CSO CRVM 6% ALB (85 - 88)	4,118		4,118		
0500015. 1980 CSO NLP 4% ALB (89 - 04)	8,659		8,659		
0500016. 2001 CSO CRVM 3.5% ALB (13 - 13)	3,232		3,232		
0500017. 2001 CSO CRVM 4% ALB (06 - 12)	139,405		139,405		
0599997. Totals (Gross)	1,380,128		1,380,128		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,380,128		1,380,128		
0600001. 1952 INTERCO DISA - 3.0% (1962-NB)	6,467,233		6,467,233		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	37,531				37,531
0600003. 1980 CSO CRVM 5% (93)	8,593				8,593
0600004. 1980 CSO CRVM 5.5% (89 - 91)	29,249				29,249
0600005. 2005 GTL PW 4.00% (2006-2012)	383,757				383,757
0600006. Hunter's GTL PW 3.00% (1972-1974)	23,210				23,210
0600007. 1970 GTL PW 3.50% (1968-1984,2013)	653,045				653,045
0600008. 1970 GTL PW 3.75% (2013)	36,490				36,490
0600009. 1970 GTL PW 4.00% (2012)	5,245				5,245
0600010. 1970 GTL PW 4.25% (2012)	27,923				27,923
0600011. 1970 GTL PW 4.50% (1995-2005)	1,488,303				1,488,303
0600012. 1970 GTL PW 4.75% (1999-2005)	750,593				750,593
0600013. 1970 GTL PW 5.00% (1993-2005)	1,169,398				1,169,398
0600014. 1970 GTL PW 5.25% (1994-1998)	276,646				276,646
0600015. 1970 GTL PW 5.50% (1987-1998)	1,208,025				1,208,025
0600016. 1970 GTL PW 6.00% (1985-1993)	732,995				732,995
0600017. 1970 GTL PW 6.50% (1987)	41,494				41,494
0600018. 1970 GTL PW 6.75% (1986)	48,935				48,935
0600019. 1970 GTL PW 7.25% (1985-1986)	20,656				20,656
0600020. Unreported Claims Estimate (2013)	229,000				229,000
0699997. Totals (Gross)	13,638,321		6,467,233		7,171,088
0699998. Reinsurance ceded	186,538				186,538
0699999. Disability-Disabled Lives: Totals (Net)	13,451,783		6,467,233		6,984,550
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	64,600,930		62,344,428		2,256,502
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,805,444		1,805,444		
0700003. AG 32 Reserve for Immediate Payment of Claims	9,658,330		9,658,330		
0700004. Extra Mortality on Substandard Policies	896,482		894,087		2,395
0700005. GIR - Extra Mortality on GIR options	2,394,103		2,394,103		
0700006. Interest on Suspense and Holding Accounts	124,167		124,167		
0700007. AG 43 Aggregate Reinsurance Excess	4,844,704		4,838,659		6,045
0700008. Cash Flow Testing Reserve	57,000,000		57,000,000		
0799997. Totals (Gross)	141,324,160		139,059,218		2,264,942
0799998. Reinsurance ceded	2,243,808		2,243,808		
0799999. Miscellaneous Reserves: Totals (Net)	139,080,352		136,815,410		2,264,942
9999999. Totals (Net) - Page 3, Line 1	17,208,716,354		16,402,961,056		805,755,298

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 1,078,281,790
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: $ 1,271,398,457
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 [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $
9.2 State the amount of reserves established for this business: $
9.3 Identify where the reserves are reported in the blank:

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

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

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	103,210	1,880				101,330			
2.	Additional contract reserves (a)	4,644,798	3,061,265				1,583,533			
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)	4,748,008	3,063,145				1,684,863			
8.	Reinsurance ceded	46,315	6,295				40,020			
9.	Totals (Net)	4,701,693	3,056,850				1,644,843			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	68,757,282	67,415,530				1,341,752			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	68,757,282	67,415,530				1,341,752			
15.	Reinsurance ceded	65,418,271	64,886,941				531,330			
16.	Totals (Net)	3,339,011	2,528,589				810,422			
17.	TOTAL (Net)	8,040,704	5,585,439				2,455,265			
18.	TABULAR FUND INTEREST	201,671	137,165				64,506			
	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 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	2,093,178,307		1,968,153,241	2,841,300	264,973	121,918,793
2. Deposits received during the year	159,504,876		135,397,245	5,095,990	2,783	19,008,858
3. Investment earnings credited to the account	106,100,023		101,327,200	203,591	17,762	4,551,470
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	316,990,581		287,337,457	1,222,223	13,968	28,416,933
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)	2,041,792,625		1,917,540,229	6,918,658	271,550	117,062,188
10. Reinsurance balance at the beginning of the year	(94,454)		(94,454)			
11. Net change in reinsurance assumed	(4,237)		(4,237)			
12. Net change in reinsurance ceded	(29,137)		(29,137)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(69,554)		(69,554)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,041,723,071		1,917,470,675	6,918,658	271,550	117,062,188

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											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	200,000		200,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	200,000		(b) 200,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	32,776,790		10,668,373				1,442,000		20,666,118		299
	2.22 Reinsurance assumed	630,343		630,343								
	2.23 Reinsurance ceded	4,695,417		3,402,280						1,293,137		
	2.24 Net	28,711,716		(b) 7,896,436	(b)		(b)	(b) 1,442,000		(b) 19,372,981	(b)	(b) 299
3. Incurred but unreported:												
	3.1 Direct	131,958,557		3,315,000				2,168,000		126,307,557		168,000
	3.2 Reinsurance assumed	12,718		6,000						6,718		
	3.3 Reinsurance ceded	3,574,254						329,000		3,245,254		
	3.4 Net	128,397,021		(b) 3,321,000	(b)		(b)	(b) 1,839,000		(b) 123,069,021	(b)	(b) 168,000
4. TOTALS	4.1 Direct	164,935,347		14,183,373				3,610,000		146,973,675		168,299
	4.2 Reinsurance assumed	643,061		636,343						6,718		
	4.3 Reinsurance ceded	8,269,671		3,402,280				329,000		4,538,391		
	4.4 Net	157,308,737	(a)	(a) 11,417,436				(a) 3,281,000		142,442,002		168,299

(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 $ .....
Credit (Group and Individual) Accident and Health $ ....., and Other Accident and Health $ ..... 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	861,094,874		130,271,533	306,190,564	17,426		20,192,401	8,008,274	395,914,224		500,452
1.2 Reinsurance assumed	811,705		454,608				80,978		276,119		
1.3 Reinsurance ceded	59,488,926		31,951,018	42,177			2,731,301		24,707,748		56,682
1.4 Net	(d) 802,417,653		98,775,123	306,148,387	17,426		17,542,078	8,008,274	371,482,595		443,770
2. Liability December 31, current year from Part 1:											
2.1 Direct	164,935,347		14,183,373				3,610,000		146,973,675		168,299
2.2 Reinsurance assumed	643,061		636,343						6,718		
2.3 Reinsurance ceded	8,269,671		3,402,280				329,000		4,538,391		
2.4 Net	157,308,737		11,417,436				3,281,000		142,442,002		168,299
3. Amounts recoverable from reinsurers December 31, current year	6,781,050		841,767				532,153		5,401,049		6,081
4. Liability December 31, prior year:											
4.1 Direct	167,118,987		17,085,998				1,924,380		147,925,873		182,736
4.2 Reinsurance assumed	711,345		187,709						523,636		
4.3 Reinsurance ceded	10,118,873		3,743,326				711,952		5,663,595		
4.4 Net	157,711,459		13,530,381				1,212,428		142,785,914		182,736
5. Amounts recoverable from reinsurers December 31, prior year	6,476,007		2,125,993				548,443		3,796,329		5,242
6. Incurred Benefits											
6.1 Direct	858,911,234		127,368,908	306,190,564	17,426		21,878,021	8,008,274	394,962,026		486,015
6.2 Reinsurance assumed	743,421		903,242				80,978		(240,799)		
6.3 Reinsurance ceded	57,944,767		30,325,746	42,177			2,332,059		25,187,264		57,521
6.4 Net	801,709,888		97,946,404	306,148,387	17,426		19,626,940	8,008,274	369,533,963		428,494

(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 $ 59,543 in Line 1.1, $ 59,543 in Line 1.4.
$ 59,543 in Line 6.1, and $ 59,543 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 $ 442,942 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			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	36,446		(36,446)
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)	36,446		(36,446)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,448,872	1,503,062	54,190
	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	263,090		(263,090)
	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	31,057,577	12,799,745	(18,257,832)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	1,876,845	4,270,751	2,393,906
21.	Furniture and equipment, including health care delivery assets	3,259,547	4,030,125	770,578
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			
25.	Aggregate write-ins for other than invested assets	32,272,502	38,158,969	5,886,467
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	70,214,879	60,762,652	(9,452,227)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	70,214,879	60,762,652	(9,452,227)
	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.	Intangible assets	13,719,867	19,958,839	6,238,972
2502.	Accounts and notes receivable	13,259,448	13,234,106	(25,342)
2503.	Other assets	4,705,900	4,460,300	(245,600)
2598.	Summary of remaining write-ins for Line 25 from overflow page	587,287	505,724	(81,563)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	32,272,502	38,158,969	5,886,467

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Symetra Life Insurance Company (the Company) have been prepared in conformity with the National Association of Insurance Commissioners (NAIC) *Accounting Practices* and *Procedures Manual* and *Annual Statement Instructions*, except to the extent that practices prescribed or permitted by the Office of the Insurance Commissioner of the state of Washington (the Department) differ. No differences exist in the prescribed practices that result in a material effect on surplus as of December 31, 2013 or 2012. The Company has no permitted practices as of December 31, 2013 or 2012.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with statutory accounting principles (SAP) requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes available, which could impact the amounts reported and disclosed herein.

C. Accounting Policy

Premiums are recognized annually on the policy anniversary for individual traditional life policies, consistent with the statutory reserving process. Premiums for universal life policies and annuity considerations with mortality and morbidity risk are recognized when received. Amounts received under deposit-type contracts with no life contingencies, including guaranteed interest and certain group annuity contracts, are recorded as liabilities when received. Group life and health premiums are recognized when due. The costs of acquiring and renewing business and sales inducements are expensed when incurred.

In addition, the following provides a summary of the Company's key accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds, excluding loan-backed and structured securities, and surplus notes not backed by other loans are stated at amortized cost using the scientific method, except for those with an NAIC designation of 6, which are reported at lower of amortized cost or fair value.

(3) Common stocks are stated at fair value except for the investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more. (See #7 below). For any decline in the fair value of a common stock which is determined to be other than temporary, the common stock is written down to fair value as the new cost basis and the amount of the write down is accounted for as a realized loss.

(4) Redeemable preferred stocks which have characteristics of debt securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost or amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost, amortized cost or fair value.

Perpetual preferred stocks which have characteristics of equity securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost. All other perpetual preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost or fair value.

(5) Mortgage loans on real estate are carried at outstanding principle balances less any impairments.

(6) Loan-backed bonds and structured securities are valued and reported in accordance with the *Purposes and Procedures Manual of the NAIC Securities Valuation Office* (SVO) and Statement of Statutory Accounting Principles (SSAP) No. 43-Revised, *Loan-backed and Structured Securities*. Loan-backed and structured securities subject to a single NAIC designation and for which the collection of all contractual cash flows is probable, are reported at amortized cost using the retrospective methodology consistently applied by type of security, except for those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. The retrospective methodology changes both the yield and the asset balance so that the expected future cash flows produce a return on the investment equal to the return now expected over the life of the investment as measured from the date of acquisition. NAIC designations for non-agency residential mortgage- backed and commercial mortgage-backed securities are based on security level expected losses as modeled by independent third parties engaged by the NAIC and the Company’s statutory carrying value of the security rather than being based on the rating of a third party rating agency.

(7) The Company’s insurance subsidiaries are included in affiliated common stocks and are carried at their underlying statutory equity, as described in part 5, section 2(ciB1) of the SVO *Practices and Procedures Manual*. Changes in the carrying value of subsidiaries are credited or charged directly to unassigned surplus.

NOTES TO FINANCIAL STATEMENTS

The Company determines the carrying value of common stock of its affiliate Berkshire Hathaway, Inc. using the market valuation method as described in part 5, section 2(ciA1) of the SVO *Practices and Procedures Manual.*

(8) Investments in limited partnerships consist of investments in tax-sheltered affordable housing projects, state tax credit funds and other types of investments that provide tax benefits are initially recorded at cost and subsequently carried at amortized cost. Annual amortization is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company and is recorded in net investment income. A liability is also recorded for future equity contributions at the present value of future contributions, which are considered unconditional and legally binding.

(9) Derivatives that qualify for hedge accounting under SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions*, are recognized in a manner consistent with the hedged item, at either estimated fair value or amortized cost. All other derivatives are stated at fair value.

(10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.

(11) The liabilities for losses and loss/claim adjustment expense for specific medical stop-loss policies are calculated using a gross premium valuation method, with assumptions and adequacy reviewed on a quarterly basis. For aggregate medical stop-loss policies, the liabilities are calculated using the gross premium valuation method (similar to specific medical stop-loss policies) with the assumptions to be reviewed annually. For limited benefit medical, the liabilities and loss/claim adjustment are a factor of premium modified by a seasonality schedule. The schedule and the factors are reviewed annually. For group disability income, the liabilities for losses and loss/claim adjustment expense are calculated by either using a gross premium valuation method, or on a seriatim basis using tabular methods and discounted for interest, with assumptions reviewed on an annual basis.

Liabilities for losses on individual disability income contracts are calculated as the present value of expected future claim payments. Appropriate mortality, morbidity and interest assumptions are used in the calculations. Loss reserves are calculated on a seriatim basis for each open claim.

(12) The Company has not materially modified its capitalization policy from the prior year.

(13) The Company has no pharmaceutical rebate receivables.

2. **Accounting Changes and Correction of Errors**

Accounting Changes

The Company adopted SSAP No. 101*, Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* as of January 1, 2012. This SSAP establishes statutory accounting principles for current and deferred federal and foreign income taxes and current state income taxes. Additionally, the eligibility test under SSAP No. 10R, *Income Taxes-A Temporary Replacement of SSAP No. 10,* is eliminated and the admissibility limitation is altered. Upon adoption, the Company recorded an adjustment to reclassify $33,019,899 of additional deferred tax assets from special surplus funds to unassigned funds. There was no cumulative effect adjustment as a result of adopting SSAP No. 101 and no material impact on the Company's assets, liabilities, surplus or income.

Correction of Errors

There were no errors discovered for the year ended December 31, 2013.

During 2012, the Company discovered an error in the calculation and reporting of reserves on its fixed indexed annuity (FIA) product. The Company made a correction to decrease life and annuity reserves by $6,308,394 and recorded an increase in surplus of $5,160,266, net of taxes.

3. **Business Combinations and Goodwill**

Not applicable

4. **Discontinued Operations**

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2013 were 5.44% and 4.03%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2012 were 6.20% and 4.20%, respectively.

(2) The maximum percentage of any one loan to value at origination was 73.9% and 75.1% for loans funded during the years ended December 31, 2013 and 2012, respectively.

(3) As of December 31, 2013 and 2012, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 3,233,179,344	$ 3,233,179,344
(b) 30-59 Days Past Due	—	405,814	405,814
(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	—	24,073,429	24,073,429
(b) Number of Loans	—	14	14
(c) Percent Reduced	—	1.40%	1.40%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 2,885,302,084	$ 2,885,302,084
(b) 30-59 Days Past Due	—	1,591,581	1,591,581
(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	—	35,876,888	35,876,888
(b) Number of Loans	—	17	17
(c) Percent Reduced	—	1.50%	1.50%

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	1,874,947	1,874,947
b. Prior Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	1,067,329	1,067,329

NOTES TO FINANCIAL STATEMENTS

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. Average Recorded Investment	$ —	$ 1,877,174	$ 1,877,174
2. Interest Income Recognized	—	73,273	73,273
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	73,095	73,095
b. Prior Year			
1. Average Recorded Investment	$ —	$ 2,534,827	$ 2,534,827
2. Interest Income Recognized	—	41,635	41,635
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	41,635	41,635

(7) The Company had no allowance for credit losses as of December 31, 2013 or 2012.

(8) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is recognized upon receipt.

B. Debt Restructuring

		12/31/2013	12/31/2012
(1)	The total recorded investment in restructured loans, as of year end	$ 2,049,947	1,067,329
(2)	The realized capital losses related to these loans	$ 175,000	186,000
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	$ —	—

(4) See Note 5.A.(8)

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

(1) Prepayment assumptions for single and multi-class mortgage-backed securities are obtained primarily from broker dealer survey values or internal estimates when survey values are not available.

NOTES TO FINANCIAL STATEMENTS

(2) Other-than-temporary impairments (OTTI) for loan backed and structured securities recognized due to the intent to sell or inability to hold as of December 31, 2013:

	1	2		3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		
		2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
OTTI recognized 1st Quarter - None				
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 8,665,170	$ 280,883	$ —	$ 8,384,287
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	$ 8,665,170	$ 280,883	$ —	$ 8,384,287
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 13,151,910	$ 106,978	$ —	$ 13,044,932
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	$ 13,151,910	$ 106,978	$ —	$ 13,044,932
OTTI recognized 4th Quarter				
j. Intent to sell	$ 12,850,425	$ 100,055	$ —	$ 12,750,370
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	$ 12,850,425	$ 100,055	$ —	$ 12,750,370
m. Annual Aggregate Total		$ 487,916	$ —	

(3) Loan-backed and structured securities with current year OTTI currently held by the Company as the present value of cash flows expected to be collected:

1	2	3	4	5	6	7
CUSIP	Book/ Adjusted Carrying Value Amortized Cost before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Statement where reported
74957EAR8	$ 11,901,495	$ 11,529,691	$ 371,804	$ 11,529,691	$ 11,852,356	3/31/2013
126694TX6	11,065,397	10,525,209	540,188	10,525,209	10,838,519	9/30/2013
126694W46	8,395,309	8,198,352	196,957	8,198,352	8,231,241	9/30/2013
16162YAE5	5,971,310	5,533,473	437,837	5,533,473	5,963,352	9/30/2013
Total			$ 1,546,786			

NOTES TO FINANCIAL STATEMENTS

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate related amount of unrealized losses:

1. Less than 12 months	$	15,122,741
2. 12 months or longer		10,271,026

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$	436,887,965
2. 12 months or longer		54,718,281

(5) The Company's review of investment securities for OTTI includes both quantitative and qualitative criteria. Quantitative criteria include the length of time and amount that each security is in an unrealized loss position (i.e., is underwater) and, for bonds, whether expected future cash flows indicate a credit loss exists.

While all securities are monitored for impairment, the Company's experience indicates that securities for which the cost or amortized cost exceeds fair value by less than 20% do not typically represent a significant risk of impairment and, often, fair values recover over time as the factors that caused the declines improve. If the estimated fair value has declined and remained below cost or amortized cost by 20% or more for at least six months, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary decline. To make this determination for each security, the Company considers, among other factors:

- Extent and duration of the decline in fair value below cost or amortized cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;
- Nonpayment of scheduled interest, or the reduction or elimination of dividends;
- Other indications that a credit loss has occurred; and
- For bonds, the Company's intent to sell or whether it is more likely than not the Company will be required to sell the bond prior to recovery of its amortized cost, considering any regulatory development, prepayments or call modifications and the Company's liquidity needs.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements or securities lending transactions.

F. Real Estate

The Company's investment in real estate was $0 and $1,670,000 as of December 31, 2013 and 2012, respectively.

(1) Impairment loss for investments in real estate - None

(2) In 2013, the Company sold its real estate investment of $1,670,000 classified as held for sale as of December 31, 2012. A gain of $725,256 was reported in the Summary of Operations on line 34.

(3) Changes to a plan of sale for an investment in real estate - None

(4) Retail land sales operations - Not applicable

(5) Real estate investments with participating mortgage loan features - None

NOTES TO FINANCIAL STATEMENTS

G. Investments in Low-Income Housing Tax Credits (LIHTC)

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2013, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	9 Years	14 Years
Boston Financial Institutional Tax Credits XXX	6 Years	13 Years
Centerline Corporate Partners XXX, LP	8 Years	11 Years
PNC MultiFamily Capital Institutional Fund XXXV	11 Years	11 Years
Centerline Corporate Partners XXI, LP	4 Years	5 Years
Centerline Corporate Partners XXXV, LP	9 Years	11 Years
USA Institutional Tax Credit Fund LXXII, LP	9 Years	12 Years
USA Tax Credit Stimulus Fund LP	9 Years	13 Years
Alliant Tax Credit Fund 60	11 Years	13 Years
Countryside Corporate Tax Credits XIX LP	10 Years	12 Years
Sterling Corporate Tax Credit Fund 51	9 Years	13 Years
Hunt Capital Partners Tax Credit Fund 2011-1	10 Years	15 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	7 Years	8 Years
Countryside Corporate Tax Credits XX LP	10 Years	13 Years
Hunt Capital Partners Tax Credit Fund 2012-1	5 Years	10 Years
CREA Corporate Tax Credit Fund XXXVII	9 Years	14 Years
Alliant Tax Credit Fund 74	12 Years	18 Years
Hunt Capital Partners Tax Credit Fund 11	7 Years	9 Years

* Does not include carryforward provisions in IRC Section #39.

The Company's limited partnership interests related to LIHTC as December 31, 2012, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	10 Years	16 Years
Boston Financial Institutional Tax Credits XXX	7 Years	15 Years
Centerline Corporate Partners XXX, LP	9 Years	10 Years
PNC MultiFamily Capital Institutional Fund XXXV	8 Years	12 Years
Centerline Corporate Partners XXI, LP	5 Years	6 Years
Centerline Corporate Partners XXXV, LP	11 Years	12 Years
USA Institutional Tax Credit Fund LXXII, LP	10 Years	13 Years
USA Tax Credit Stimulus Fund LP	10 Years	14 Years
Alliant Tax Credit Fund 60	11 Years	14 Years
Countryside Corporate Tax Credits XIX LP	11 Years	13 Years
Sterling Corporate Tax Credit Fund 51	10 Years	14 Years
Hunt Capital Partners Tax Credit Fund 2011-1	11 Years	16 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	7 Years	8 Years
Countryside Corporate Tax Credits XX LP	11 Years	14 Years
Hunt Capital Partners Tax Credit Fund 2012-1	6 Years	11Years

* Does not include carryforward provisions in IRC Section #39.

(2) The LIHTC property is not currently subject to any regulatory review.

(3) The company's aggregate investments in low income housing tax credits does not exceed 10% of its admitted assets.

NOTES TO FINANCIAL STATEMENTS

(4) Impairment loss for investments in LIHTC - None

(5) Write-downs for investments in LIHTC - None

H. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	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
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—
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 contract	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—
i. On deposit with states	5,643,046	—	—	—	5,643,046	5,626,041	17,005	5,643,046	0.02%	0.02%
l. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—
k. Pledged as collateral not captured in other categories	2,930,760	—	—	—	2,930,760	—	2,930,760	2,930,760	0.01%	0.01%
l. Other restricted assets	—	—	—	—	—	—	—	—	—	—
m. Total Restricted Assets	$ 8,573,806	$ —	$ —	$ —	$ 8,573,806	$ 5,626,041	$ 2,947,765	$ 8,573,806	0.03%	0.03%

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	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
UST 1 7/8% Due 6/30/2020	$ 2,930,760	$ —	$ —	$ —	$ 2,930,760	$ —	$ 2,930,760	$ 2,930,760	0.01%	0.01%
Total	$ 2,930,760	$ —	$ —	$ —	$ 2,930,760	$ —	$ 2,930,760	$ 2,930,760	0.01%	0.01%

(3) Detail of Other Restricted Assets - None

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. The Company recognized impairment losses of $614,385 relating to two historic tax credit investments for the year ended December 31, 2013. An impairment is recorded when the present value of the remaining benefits is lower than the carry value. The present value of the remaining benefits is calculated by discounting the remaining tax credits and tax deductions with a risk free rate of return of the same duration. No impairment losses were recognized for investments in joint ventures, partnerships or limited liability companies for the year ended December 31, 2012.

7. Investment Income

A. Due and accrued income is excluded from surplus on the following basis:

All investment income due and accrued on bonds in or near default, and other amounts that are over 90 days past due, with the exception of mortgage loans in default. If a mortgage loan has any investment income due and accrued that is 180 days past due and collectible, the investment income will continue to accrue, but all interest related to the loan will be reported as a nonadmitted asset.

B. There was no investment income due and accrued excluded from surplus as of December 31, 2013 or 2012.

8. Derivative Instruments

A. B. and C.

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of interest rate swaps, foreign currency swaps and foreign currency forwards, Standard & Poor's 500 Index® ("S&P 500") and commodities-based index options and regulated exchange traded futures. Derivative instruments may be exchange-traded or contracted in the over-the-counter market. The accounting for changes in the fair value of derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and foreign currency swaps qualify for hedge accounting and are recognized at amortized cost on the balance sheet. All other derivatives are stated at fair value and the changes in fair value are a component of surplus. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus.

The Company uses interest rate swaps to manage risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. In an interest rate swap, the Company agrees with other parties to exchange, at specified intervals, the difference between floating-rate and fixed-rate interest amounts calculated by reference to an agreed upon notional principal amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. The Company primarily uses interest rate swaps to synthetically convert variable rate bonds to fixed rate bonds. These derivatives qualify and are designed as cash flow hedges.

The Company uses foreign currency swaps and forwards as part of its foreign currency risk management strategy. The Company uses foreign currency swaps to reduce risks from changes in currency exchange rates with respect to the Company's investments denominated in foreign currencies. In a foreign currency swap transaction, the Company agrees with other parties to exchange, at specified intervals, one currency for an another at a specified rate of exchange. Generally, the notional amount of each currency is exchanged at the maturity of the currency swap by each party. These derivatives qualify and are designated as cash flow hedges.

The Company uses foreign currency forwards to hedge exposure related to purchases of foreign denominated common stock and bonds. The Company invests in foreign currency forwards to economically hedge its exposure related to foreign currency-denominated bond holdings until a foreign currency swap is executed. In a foreign currency forward transaction, the Company agrees with other parties to deliver a specified amount of an identified currency at a specified future date. In general, the Company is selling a foreign currency and receiving U.S. dollars to protect

NOTES TO FINANCIAL STATEMENTS

against fluctuations in exchange rates over a short period of time. These derivatives are not designated for hedge accounting.

The Company uses options based on the S&P 500 or a commodities-based index as part of its equity market risk management strategy. The Company offers a fixed indexed annuity (FIA) contract that permits the contract holder to allocate a portion of their account value to an equity market component, where interest credited to the contract is linked to the performance of the S&P 500 or a commodities-based index, subject to caps set by the Company. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling S&P 500 and commodities-based index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA, they do not qualify and are not designated for hedge accounting.
The Company's derivative contracts are typically governed by an International Swaps and Derivatives Association ("ISDA") Master Agreement, except for foreign currency forwards which do not require an ISDA. For each ISDA, the Company and the counterparty have also entered into a credit support annex ("CSA") to reduce the risk of counterparty default in derivative transactions by requiring the posting of cash collateral or other financial assets. The CSA requires either party to post collateral when net exposures from all derivative contracts between the parties exceed pre-determined contractual thresholds, which vary by counterparty. The amount of net exposure is the difference between the derivative contract's fair value and the fair value of the collateral held for such agreements with each counterparty. Collateral amounts required to be posted or received are determined daily based on the net exposure with each counterparty under a master netting agreement.

Interest rate swaps, foreign currency swaps, options and futures have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. The Company manages derivative counterparty risk by carefully selecting our counterparties and entering into credit support annex agreements, for which the required collateral is remeasured daily based on the net exposure. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivatives contracts is with investment-grade counterparties.

D. Unrealized net gain or loss from derivative instruments excluded from assessment of hedge effectiveness -

Not applicable

E. Unrealized net gain or loss from derivatives no longer qualifying for hedge accounting - Not applicable

F. Derivatives accounted for as cash flow hedges of a forecasted transaction:

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 10 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments; and

(2) There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transaction would occur by the end of the originally specified period or within 2 months of that date.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset (DTA)/deferred tax liability (DTL) as of December 31 are as follows:

1.

	12/31/2013		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 176,838,495	$ 37,690,807	$ 214,529,302
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	176,838,495	37,690,807	214,529,302
(d) DTAs nonadmitted	31,057,577	—	31,057,577
(e) Subtotal net admitted DTAs (1c – 1d)	145,780,918	37,690,807	183,471,725
(f) DTLs	69,298,810	47,385,227	116,684,037
(g) Net admitted DTA (1e - 1f)	$ 76,482,108	$ (9,694,420)	$ 66,787,688

	12/31/2012		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 139,754,868	$ 31,875,064	$ 171,629,932
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	139,754,868	31,875,064	171,629,932
(d) DTAs nonadmitted	12,799,745	—	12,799,745
(e) Subtotal net admitted DTAs (1c – 1d)	126,955,123	31,875,064	158,830,187
(f) DTLs	62,555,142	27,162,780	89,717,922
(g) Net admitted DTA (1e -1f)	$ 64,399,981	$ 4,712,284	$ 69,112,265

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 37,083,627	$ 5,815,743	$ 42,899,370
(b) Statutory valuation allowance adjustments		—	—
(c) Adjusted gross DTAs (1a - 1b)	37,083,627	5,815,743	42,899,370
(d) DTAs nonadmitted	18,257,832	—	18,257,832
(e) Subtotal net admitted DTAs (1c – 1d)	18,825,795	5,815,743	24,641,538
(f) DTLs	6,743,668	20,222,447	26,966,115
(g) Net admitted DTA (1e - 1f)	$ 12,082,127	$ (14,406,704)	$ (2,324,577)

2. The SSAP No. 101 admission calculation components as of December 31, 2013 are as follows:

	12/31/2013		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 76,482,108	$ 18,507,320	$ 94,989,428
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	—	—	—
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	316,479,981
(c) Adjusted gross DTAs offset by gross DTLs	69,298,810	19,183,487	88,482,297
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 145,780,918	$ 37,690,807	$ 183,471,725

NOTES TO FINANCIAL STATEMENTS

	12/31/2012		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 64,399,981	$ 15,793,867	$ 80,193,848
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	—	3,546,315	3,546,315
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	3,546,315	3,546,315
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	313,533,501
(c) Adjusted gross DTAs offset by gross DTLs	62,555,142	12,534,882	75,090,024
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 126,955,123	$ 31,875,064	$ 158,830,187

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 12,082,127	$ 2,713,453	$ 14,795,580
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	—	(3,546,315)	(3,546,315)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	(3,546,315)	(3,546,315)
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	2,946,480
(c) Adjusted gross DTAs offset by gross DTLs	6,743,668	6,648,605	13,392,273
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 18,825,795	$ 5,815,743	$ 24,641,538

3.

	12/31/2013	12/31/2012
(a) Ratio percentage used to determine recovery period and threshold limitation amount	944%	936%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,109,866,542	$ 2,090,223,341

4. Impact of Tax Planning Strategies

	12/31/2013		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	176,838,495	37,690,807	214,529,302
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00	0.00	0.00
(3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e)	145,780,918	37,690,807	183,471,725
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax	0.00	0.00	0.00%

	12/31/2012		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	139,754,868	31,875,064	171,629,932
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00	0.00	0.00
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	126,955,123	31,875,064	158,830,187
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax	0.00	0.00	0.00

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	37,083,627	5,815,743	42,899,370
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00	0.00	0.00
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	18,825,795	5,815,743	24,641,538
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax	0.00	0.00	0.00

NOTES TO FINANCIAL STATEMENTS

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

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

C. Current and deferred income taxes consist of the following major components:

			12/31/2013	12/31/2012	Change
1.	Current Income Tax				
	(a)	Federal	$ 40,858,693	4,883,823	$ 35,974,870
	(b)	Foreign	29,281	—	29,281
	(c)	Subtotal	40,887,974	4,883,823	36,004,151
	(d)	Federal income tax on net capital gains	14,024,053	3,992,541	10,031,512
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ 54,912,027	8,876,364	$ 46,035,663
2.	DTAs				
	(a)	Ordinary			
		(1) Discounting of unpaid leases	$ —	$ —	$ —
		(2) Unearned premium reserve	—	—	—
		(3) Policyholder reserves	68,963,361	45,566,076	23,397,285
		(4) Investments	50,578,172	12,225,598	38,352,574
		(5) Deferred acquisition costs	62,263,261	57,551,708	4,711,553
		(6) Policyholder dividend accrual	—	—	—
		(7) Fixed assets	3,853,050	2,946,483	906,567
		(8) Compensation and benefits accrual	1,413,712	1,268,223	145,489
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	13,705,056	16,787,018	(3,081,962)
		(11) Net operating loss carryforward	—	—	—
		(12) Tax credit carryforward	—	—	—
		(13) Other	3,836,142	3,409,762	426,380
		(99) Subtotal	204,612,754	139,754,868	64,857,886
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	31,057,577	12,799,745	18,257,832
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	173,555,177	126,955,123	46,600,054
	(e)	Capital			
		(1) Investments	9,916,548	31,875,064	(21,958,516)
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	9,916,548	31,875,064	(21,958,516)
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	—	—	—
	(h)	Admitted capital DTAs (2e99-2f-2g)	9,916,548	31,875,064	(21,958,516)
	(i)	Admitted DTAs (2d+2h)	$ 183,471,725	$ 158,830,187	$ 24,641,538
3.	DTLs				
	(a)	Ordinary			
		(1) Investments	$ 46,967,699	$ 38,251,592	$ 8,716,107
		(2) Fixed assets	—	—	—
		(3) Deferred and uncollected premium	15,030,587	15,639,834	(609,247)
		(4) Policyholder reserves	5,850,222	7,163,079	(1,312,857)
		(5) Other	1,450,302	1,500,637	(50,335)
		(99) Subtotal	69,298,810	62,555,142	6,743,668
	(b)	Capital			
		(1) Investments	47,385,227	27,162,780	20,222,447
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	47,385,227	27,162,780	20,222,447
	(c)	DTLs (3a99-3b99)	$ 116,684,037	$ 89,717,922	$ 26,966,115
4.	Net DTAs/DTLs (2i-3c)		$ 66,787,688	$ 69,112,265	$ (2,324,577)
	Net change in DTAs/(DTLs) (2a99+2e99-3c)				$ 15,933,255
	Surplus adjustments				
		Tax effect of change in unrealized capital gain(losses)			11,661,886
		Tax effect of change in nonadmitted assets			3,081,961
		Adjustments to prior year net DTAs			1,786,162
	Change in net deferred income taxes				$ 32,463,264

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

Among the more significant book to tax adjustments were the following:

	12/31/2013	12/31/2012
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (35%)	$ 65,736,303	$ 100,474,728
Capital income tax at federal statutory rate (35%)	15,728,227	(1,632,247)
Total income tax	81,464,530	98,842,481
Dividends received deduction	(1,190,000)	(1,050,000)
Tax exempt income	(98,077)	(108,500)
Tax credits	(41,200,000)	(33,176,700)
Other permanent items	(266,677)	52,944
Change in IMR	(14,278,951)	(12,155,077)
Prior year adjustments	(1,982,062)	(1,719,188)
Change in reserve valuation included in surplus	—	(31,253,009)
Amount allocated to cumulative adjustment	—	—
Federal income tax expense (benefit)	$ 22,448,763	$ 19,432,951
Federal and foreign taxes incurred	54,912,027	8,876,364
Change in net deferred income taxes	(32,463,264)	10,556,587
Total statutory income taxes	$ 22,448,763	$ 19,432,951

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2013 the Company had no net operating loss, capital loss or tax credit carryforward amounts.

2. The amount of federal income taxes incurred that are available for recovery in the event of a carryback of future net losses is as follows:

	2013	2012	2011
Ordinary income	$ 42,796,865	$ 4,516,883	$ 61,972,543
Capital gain	14,024,053	4,004,285	12,144,680

3. The Company does not have any deposits admitted under Section 6603 of the *Internal Revenue Code.*

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following:
   Symetra National Life Insurance Company
   First Symetra National Life Insurance Company of New York

2. The method of allocation between the companies is subject to written agreement, approved by each respective company's board of directors. Allocation is based upon separate return calculations, except that current credit for tax credits and net operating loss carryforwards are determined on the basis of the consolidated group. Intercompany tax balances are settled quarterly.

3. The Company's federal income tax returns have been examined and closing agreements have been executed with the Internal Revenue Service, or the statute of limitations has expired for all tax periods through December 31, 2009.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingency for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

NOTES TO FINANCIAL STATEMENTS

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

A. B. and C. The following transactions were entered into by the Company with affiliates. Non- insurance transactions involving less than 0.5% of the Company's admitted assets are omitted, with the exception of cost allocation transactions which are discussed separately.

During the year ended December 31, 2013:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 28, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
May 17, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
June 12, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 75,000,000		Cash
August 30, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
December 4, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash

On December 18, 2013, the Company declared a dividend in the amount of $45,000,000 which was paid to its Parent on January 15, 2014.

During 2013, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and employee stock purchase plan in the amounts of $5,062,359 and $2,052,936, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

During the year ended December 31, 2012:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 29, 2012	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
May 31, 2012	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
September 6, 2012	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
December 6, 2012	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash

During 2012, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and employee stock purchase plan in the amounts of $3,876,385 and $1,573,096, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

NOTES TO FINANCIAL STATEMENTS

D. As of December 31, 2013 and 2012, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2013	2012
Symetra Financial Corporation	$ (10,545,055)$	(3,766,284)
White Mountains Advisors, LLC	(4,105,533)	(3,751,975)
Symetra Life Separate Accounts	4,216,289	2,924,520
Symetra Investment Services, Inc.	—	630,696
Symetra Assigned Benefits Service Company	(1,380,137)	(438,475)
Symetra National Life Insurance Co	33,482	14,837
First Symetra National Life Insurance Co of NY	(48,091)	(784,702)
Symetra Securities, Inc.	82,384	107,754
Clearscape Funding Corporation	66,913	66,815
Medical Risk Managers, Inc.	(218,447)	(3,955,581)
TIF Invest III, LLC	11,983	56
BHG Structured Settlements, Inc.	—	1,476,236
Symetra Investment Management, Inc.	169,858	261,162
Total	$ (11,716,355)$	(7,214,941)

As of December 31, 2013 and 2012, payables in the amount of $(10,007,647) and ($8,990,425), respectively, were included in the balances owed to the Parent for performance share plan expense and will be settled according to the terms of that agreement. See Note 12D.

E. The Company has not agreed to any guarantees for affiliates.

F. The Company has a Services and Shared Expenses Agreement with its affiliates under common ownership with the Parent, whereby the parties each agree to provide and receive from each other certain general services (related to sharing common management, personnel and facilities) and to share the expenses thereof. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment and general insurance expenses in the summary of operations.

Under a separate agreement the Company performs administrative and special services for First Symetra National Life Insurance Company of New York. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment and general insurance expenses in the summary of operations.

The Company is a party to an Investment Management Agreement with White Mountains Advisors, LLC, a subsidiary of White Mountains Insurance Group, Ltd., an affiliate of the Parent. This agreement, as amended, provides for investment advisory services related to the Company's invested assets and portfolio management services.

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The payments to annuitants totaled $25,713,700 and $26,143,485 during the years ended December 31, 2013 and 2012, respectively. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2013 and 2012, the Company paid $25,272,396 and $25,396,505, respectively, to SABSCO related to the commutation endorsements.

G. All outstanding shares of the Company are owned by the Parent, an insurance holding company domiciled in the state of Delaware. This control does not significantly change the operating results or financial position of the Company compared to results that would have been obtained without the control.

H. The Company owns no shares, either directly or indirectly, in the Parent.

I. None of the Company's investments in Subsidiary, Controlled or Affiliated Companies (SCAs) exceed 10% of its admitted assets.

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2013 or 2012.

K. Investments in foreign insurance subsidiaries - Not applicable

L. Investments in downstream noninsurance holding company - Not applicable

NOTES TO FINANCIAL STATEMENTS

11. Debt

None

12. Retirement Plans, Deferred Compensation, Post Employment Benefits and Compensated Absences and Other Postretirement Plans

A. The Company does not sponsor a defined benefit plan.

B. Retirement Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $5,729,320 and $5,331,633 for the years ended December 31, 2013 and 2012, respectively.

C. The Company does not participate in a multi-employer plan.

D. Holding Company Plans

The Company participates in the Parent's two share-based compensation plans: the Symetra Financial Corporation Equity Plan, amended and restated on November 8, 2011 (the Equity Plan) and the Symetra Financial Corporation Employee Stock Purchase Plan, amended and restated on May 11, 2010 (the Stock Purchase Plan).

Under the Equity Plan, the Parent has the ability to issue various types of awards, including restricted stock, stock options, stock appreciation rights, restricted stock units, performance shares, performance units and other types of awards at the discretion of the board of directors.

During 2013 and 2012, the Parent granted performance units to various members of management under the Equity Plan. The value of each performance unit is determined at the discretion of the Parent's board of directors based on the success of the Company over a three-year period. These are accounted for as liability awards as the Company intends or is required to settle such awards in cash. The Company recognized $6,555,133 and $4,720,166 in expense related to performance units granted during 2013 and 2012, respectively.

During 2013 and 2012, the Parent granted restricted stock to various members of management under the Equity Plan. The Company recognized $3,576,908 and $3,362,620 in expense related to restricted stock for the years ended December 31, 2013 and 2012, respectively. The Company recognized $883,698 and $513,765 in expense related to stock options for the years ended December 31, 2013 and 2012, respectively, relating to options granted in 2010. No options were granted in 2013 or 2012.

Under the Stock Purchase Plan, eligible employees may purchase shares of the Parent's stock on quarterly purchase dates at an amount equal to 85% of the closing market price of the common stock. Compensation cost for employees is recognized for each three-month period between purchase dates, and is equal to the fair value of the discount received on the purchase of shares. The Company recognized $317,880 and $225,980 in expense related to the Stock Purchase Plan for the years ended December 31, 2013 and 2012.

The Company has no legal obligation for benefits under these plans.

The Company does not offer any healthcare, life insurance, or post-retirement benefits to retired employees.

E. The Company does not participate in a cash balance or post employment benefit plan.

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

(1) The Company's capital is common stock, 20,000 shares authorized, issued and outstanding, $250 per share par value. There are no other classes of capital stock.

(2) The Company has no preferred stock.

(3) The Company is restricted as to the amount of dividends that can be paid to its shareholder without prior approval of the Department. This restriction is the greater of statutory net gain from operations for the previous year or 10% of total capital and surplus at the close of the previous year, subject to a maximum limit equal to statutory unassigned funds. Based on this restriction, the maximum dividend payout that may be made without prior approval in 2014 is $186,971,965.

(4) The Company paid dividends of $195,000,000 and $80,000,000 during the years ended December 31, 2013 and 2012, respectively. A dividend schedule is provided in Note 10.

NOTES TO FINANCIAL STATEMENTS

(5) Within the limitations of (3) above, there are no restrictions placed on a portion of Company profits that may be paid as ordinary dividends to its shareholder.

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders for the years ended December 31, 2013 and 2012 was $471,591 and $476,761, respectively, with the remainder being held for the benefit of the Company's shareholder.

(7) Advances to surplus not repaid - Not applicable

(8) The Company holds no stock for special purposes.

(9) There was no change in aggregate write-ins for special surplus funds as of December 31, 2013.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $131,148,823 and $100,163,256 as of December 31, 2013 and 2012, respectively.

(11) The Company has no surplus notes.

(12) Impact of any restatement due to quasi-reorganizations - Not applicable

(13) Effective date of quasi-reorganizations - Not applicable

14. Contingencies

A. (1) The Company has made no commitments or contingent commitments to an SCA entity.

As of December 31, 2013, the Company was invested in limited partnership interests related to tax credit investments. The Company unconditionally committed to provide capital contributions totaling $377,662,898, of which the remaining $49,273,932 is expected to be contributed over a period of fourteen years. Capital contributions of $328,388,966 were paid as of December 31, 2013, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2014	$ 32,406,676
2015	14,520,962
2016	1,083,543
2017	542,232
2018	432,310
2019	33,306
thereafter	254,903
Total expected capital contribution	$ 49,273,932

The Company has a service agreement with a third party service provider to outsource the majority of its information technology infrastructure. The initial term of the service agreement expires in July 2014, subject to early termination in certain cases, with two one-year extensions at the Company's election. Under the terms of the service agreement, the Company agreed to pay an annual service fee ranging from $10,579,644 to $11,414,520 for five years. The Company incurred annual service fee expenses of $13,398,437 and $13,587,517 for the years ended December 31, 2013 and 2012, respectively, which included the fixed fee as well as a variable fee based on usage.

As of December 31, 2013 and 2012 unfunded mortgage loan commitments were $49,425,000 and $60,264,425, respectively.

As of December 31, 2013 and 2012 unfunded bridge loan commitments were $3,750,000 and $0, respectively.

(2) The Company has made no guarantees as of December 31, 2013 or 2012.

(3) Not applicable

NOTES TO FINANCIAL STATEMENTS

B. (1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were $4,900,000 and $9,200,000 as of December 31, 2013 and 2012, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company is notified.

(2) Under SSAP No. 35R, the Company has related premium tax offsets as follows:

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2012	$ 5,100,000
b.	Decreases during current year:	
	Premium tax offset accrual adjustment	(95,274)
	Premium tax offset applied	(1,704,726)
c.	Increases during year:	—
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2013	$ 3,300,000

C. The Company has no gain contingencies to report.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits - Not applicable

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2013, will have a material adverse effect on its financial condition, future operating results or liquidity.

15. Leases

A. (1) The amount of office and equipment rent expense was $8,145,796 and $7,618,329 for the years ended December 31, 2013 and 2012,
respectively. Rent expense primarily relates to rent paid to the Parent for office space.

(2) The Company has office space and certain equipment under leases that expire at various dates through 2018.

The Company accounts for these leases as operating leases. Certain leases include renewal options. Future minimum lease commitments, including cost escalation clauses, for the next five years and thereafter are as follows:

	Minimum Rentals
2014	$ 2,391,806
2015	1,848,405
2016	1,181,436
2017	989,119
2018	576,613
thereafter	1,767,927
Total	$ 8,755,306

(3) The Company is not involved in any sale-leaseback transactions.

B. Lessor leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Financial Instruments with Off-Balance Sheet Risk

(1) The table below summarizes the face or notional amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	2013	2012	2013	2012
a. Swaps	$ 97,100,000	$ 97,100,000	$ 440,366,404	$ 112,760,900
b. Forwards	18,467,468	57,649,883	30,864,768	67,584,000
c. Futures	—	—	2,808,650	212,325
d. Options	1,028,271,713	213,726,515	32,579,989	—
e. Swaptions	50,000,000	—	—	—
g. Total	$ 1,193,839,181	$ 368,476,398	$ 506,619,811	$ 180,557,225

See Schedule DB of the Company's annual statement for additional detail.

(2) The Company's financial instruments with off-balance sheet risk are swaps, forwards, futures, options and swaptions. Refer to Note 8 for information regarding these derivative contracts.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of these financial instruments is represented by the fair value of contracts with a positive fair value at the reporting date, less collateral.

(4) The Company obtains or posts collateral based on daily market valuations in accordance with the terms of credit support annexes negotiated as part of the master agreements entered into with most counterparties. The credit support annex requires that either cash and/or U.S. Treasury securities serve as collateral to secure that portion of its anticipated obligation in excess of a specified threshold. However, because the Company has entered into such agreements with investment-grade counterparties, non-performance is not anticipated.

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

A. The Company has no transfers of receivables recorded as sales.

B Transfer and Servicing Financial Assets – Not applicable

C. Wash Sales

The Company had no transactions which met the definition of wash sales as stated in SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with a NAIC designation of 3 or below or unrated securities for the year ended December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2013:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 117,131	$ —	$ 117,131
b.	Total net other income or expenses (including interest paid to or received from plans)	7,054	—	7,054
c.	Net gain or (loss) from operations	$ 124,185	$ —	$ 124,185
d.	Total claim payment volume	$ —	$ —	$ —

B. ASC Plans

The Company does not have ASC plans.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Plans

The Company does not have Medicare or other similarly structured cost based reimbursement plans.

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

Included in various investment-related line items in the financial statements are certain financial instruments that are measured and reported at fair value.

The Company determines the fair value of its financial instruments based on the fair value hierarchy, which favors the use of observable inputs over the use of unobservable inputs when measuring fair value.

The Company has categorized its financial instruments into the three-level hierarchy, which gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The level to which a fair value measurement falls is assigned based on the lowest-level input that is significant to the measurement. The fair value measurements for the Company's financial instruments are categorized as follows:

- Level 1 - Unadjusted quoted prices in active markets for identical instruments. This category primarily consists of exchange traded common and preferred stocks, mutual fund investments including separate account assets, and cash and short-term investments.

- Level 2 - Quoted prices for similar instruments in active markets and model-derived valuations whose inputs are observable. This category includes those financial instruments that are valued using industry-standard pricing methodologies or models. All significant inputs are observable or derived from observable information in the marketplace. Financial instruments in this category include certain bonds and preferred stocks.

- Level 3 - Fair value estimates whose significant inputs are unobservable. This category includes financial instruments for which fair value is estimated based on industry-standard pricing methodologies and internally developed models utilizing significant inputs not based on or corroborated by readily available market information. In limited circumstances, this may also utilize estimates based on non-binding broker quotes. This category primarily consists of annuity and deposit contracts and mortgage loans.

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 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	$ —	$ 1,401,220	$ —	$ 1,401,220
Total bonds	—	1,401,220	—	1,401,220
Common stock				
Industrial and miscellaneous	543,215,886	—	243,528	543,459,414
Mutual funds	454,358	—	—	454,358
Money market mutual funds	2,747	—	—	2,747
Affiliates	7,706,400	—	—	7,706,400
Total common stock	551,379,391	—	243,528	551,622,919
Other invested assets				
Warrants	—	328,816	—	328,816
Total other invested assets	—	328,816	—	328,816
Derivative assets				
Forwards	—	307,989	—	307,989
Options	—	–	38,817,619	38,817,619
Total derivative assets	—	307,989	38,817,619	39,125,608
Variable separate account assets	978,189,798	—	—	978,189,798
Total assets at fair value	$ 1,529,569,189	$ 2,038,025	$ 39,061,147	$ 1,570,668,361
b. Liabilities at fair value				
Derivative liabilities				
Forwards	$ —	$ 421,478	$ —	$ 421,478
Options	—	—	1,547,766	1,547,766
Futures	6,640	—	—	6,640
Total derivative liabilities at fair value	$ 6,640	$ 421,478	$ 1,547,766	$ 1,975,884

There were no assets held at the reporting date which contained transfers between Level 1 and Level 2.

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2013:

Description	Beginning Balance at 01/01/2013	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2013
a. Assets:								
Common stock								
Industrial and miscellaneous	176,596	—	66,932	—	—	—	—	243,528
Total common stock	176,596	—	66,932	—	—	—	—	243,528
Other invested assets								
Warrants	—	933	—	21,944	—	(22,877)	—	—
Total other invested assets	—	933	—	21,944	—	(22,877)	—	—
Derivative assets								
Options	4,971,068	7,247,690	14,095,808	26,125,840		—	(13,622,787)	38,817,619
Total derivative assets	4,971,068	7,247,690	14,095,808	26,125,840	—	—	(13,622,787)	38,817,619
Total assets	$ 5,147,664	7,248,623	$ 14,162,740	$ 26,147,784	$ —	$ (22,877)	$ (13,622,787)	$ 39,061,147
b. Liabilities:								
Derivative liabilities								
Options	—	—	761,814	—	785,952	—	—	1,547,766
Total derivative liabilities	—	—	761,814	—	785,952	—	—	1,547,766
Total liabilities	$ —	—	$ 761,814	$ —	$ 785,952	$ —	$ —	$ 1,547,766

The Company had no transfers into or out of Level 3 as of December 31, 2013.

NOTES TO FINANCIAL STATEMENTS

(3) Transfers into and/or out of Level 1, 2, and 3 are reported at the value as of the beginning of the period in which the transfer occurs.

(4) For bonds reported and measured at fair value, the Company determines whether the market for a security is active and if significant pricing inputs are observable. The Company predominantly utilizes third party independent pricing services to assist management in determining the fair value of its level 2 bonds. Prices received from the pricing services are not adjusted, and multiple prices for these securities are not obtained. The pricing services provide prices where observable inputs are available.

In situations where the Company is unable to obtain sufficient market-observable information upon which to estimate the fair value of a particular security, fair values are determined using internal pricing models that typically utilize significant, unobservable market inputs or inputs that are difficult to corroborate with observable market data. Such measurements are classified as Level 3 and typically include private placements and other securities that the pricing services are unable to price.

Derivatives reported and measured at fair value, which include index options, are classified as level 3. The Company relies on the expertise of our investment managers to produce independent reviews using industry accepted valuation models to check for reasonableness of prices collected from the Company's counterparties. Foreign currency forwards classified as level 2, are valued within the Company's accounting system. The Company's accounting system interpolates the forward exchange rate for each contract based on the number of days from the current date until the settlement date of the contract. Each day, the calculated forward rate is a function of the spot rate, the forward points and the number of days from the current day until settlement date.

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2013 are included in 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures
Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and limited partnerships), subject to fair value disclosure requirements. The fair values are also categorized by the valuation hierarchy as described in Note 20A.

	As of December 31, 2013					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Values**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 299,837,910	$ 303,777,062	$ —	$ 285,337,154	$ 14,500,756	$ —
Foreign governments and agencies	91,733,918	90,066,861	—	9,381,689	82,352,229	—
States, territories, and possessions	6,088,452	5,410,000	—	6,088,452	—	—
Political subdivisions	26,427,452	23,756,138	—	26,427,452	—	—
Special revenue and assessments	708,986,967	695,955,129	—	708,986,967	—	—
Industrial and miscellaneous	14,105,377,807	13,159,467,552	—	14,091,709,669	13,668,138	—
Hybrid securities	326,286,828	322,035,218	—	311,999,228	14,287,600	—
Mortgage-backed/asset-backed securities	2,657,006,113	2,482,444,480	—	2,609,616,931	47,389,182	—
Total bonds	18,221,745,447	17,082,912,440	—	18,049,547,542	172,197,905	—
Redeemable preferred stocks						
Industrial and miscellaneous	40,299,692	50,271,539	—	40,299,692	—	—
Total redeemable preferred stocks	40,299,692	50,271,539	—	40,299,692	—	—
Perpetual preferred stocks						
Industrial and miscellaneous	56,924,548	52,244,915	—	56,924,548	—	—
Total perpetual preferred stocks	56,924,548	52,244,915	—	56,924,548	—	—
Common stocks						
Industrial and miscellaneous	543,459,414	543,459,414	543,215,886	—	243,528	—
Mutual funds	454,358	454,358	454,358	—	—	—
Money market mutual funds	2,747	2,747	2,747	—	—	—
Affiliates (excluding subsidiaries)	7,706,400	7,706,400	7,706,400	—	—	—
Total common stocks	551,622,919	551,622,919	551,379,391	—	243,528	—
Mortgage loans	3,343,336,319	3,233,585,158	—	—	3,343,336,319	—
Cash and short-term investments	17,093,261	17,093,261	17,093,261	—	—	—
Contract loans	—	64,720,936	—	—	—	64,720,936
Derivatives						
Forwards	307,989	307,989	—	307,989	—	—
Options	38,817,619	38,817,619	—	—	38,817,619	—
Interest rate swaps	4,550,214	—	—	4,550,214	—	—
Total derivatives	43,675,822	39,125,608	—	4,858,203	38,817,619	—
Other invested assets						
Surplus notes	37,840,155	34,866,650	—	37,840,155	—	—
Warrants	328,816	328,816	—	328,816	—	—
Total other invested assets	38,168,971	35,195,466	—	38,168,971	—	—
Separate account financial instruments	5,346,015,670	5,184,977,486	991,255,406	4,128,703,202	226,057,062	—
Total assets	$ 27,658,882,649	$ 26,311,749,728	$ 1,559,728,058	$ 22,318,502,158	$ 3,780,652,433	$ 64,720,936
Financial instruments-liabilities						
Annuity and deposit contracts	$ 18,792,869,302	$ 17,055,632,158	$ —	$ —	$ 18,792,869,302	$ —
Derivatives						
Forwards	421,478	421,478	—	421,478	—	—
Options	1,547,766	1,547,766	—	—	1,547,766	
Futures	6,640	6,640	6,640	—	—	—
Foreign currency swaps	28,436,623	24,919,697	—	28,436,623	—	—
Total derivatives	30,412,507	26,895,581	6,640	28,858,101	1,547,766	—
Total liabilities	$ 18,823,281,809	$ 17,082,527,739	$ 6,640	$ 28,858,101	$ 18,794,417,068	$ —

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial investments-assets						
Bonds						
U.S. government and agencies	$ 236,462,803	$ 233,668,238	$ —	$ 236,462,803	$ —	$ —
Foreign governments and agencies	12,487,600	9,676,547	—	12,487,600	—	—
States, territories, and possessions	6,371,804	5,410,000	—	6,371,804	—	—
Political subdivisions	26,847,854	22,675,661	—	26,847,854	—	—
Special revenue and assessments	738,915,660	689,694,729	—	738,915,660	—	—
Industrial and miscellaneous	14,040,505,339	12,217,345,218	—	14,018,775,383	21,729,956	—
Hybrid securities	331,735,818	320,425,944	—	314,571,158	17,164,660	—
Mortgage-backed/asset-backed securities	2,948,188,168	2,631,290,400	—	2,876,550,910	71,637,258	—
Total bonds	18,341,515,046	16,130,186,737	—	18,230,983,172	110,531,874	—
Redeemable preferred stocks						
Industrial and miscellaneous	45,819,076	50,437,872	—	45,819,076	—	—
Total redeemable preferred stocks	45,819,076	50,437,872	—	45,819,076	—	—
Perpetual preferred stocks						
Industrial and miscellaneous	49,079,075	46,744,915	—	44,079,075	5,000,000	—
Total perpetual preferred stocks	49,079,075	46,744,915	—	44,079,075	5,000,000	—
Common stocks						
Industrial and miscellaneous	436,084,001	436,084,001	435,907,405	—	176,596	—
Mutual funds	477,866	477,866	477,866	—	—	—
Money market mutual funds	2,747	2,747	2,747	—	—	—
Affiliates (excluding subsidiaries)	62,111,469	62,111,469	62,111,469	—	—	—
Total common stocks	498,676,083	498,676,083	498,499,487	—	176,596	—
Mortgage loans	3,138,641,815	2,886,893,665	—	—	3,138,641,815	—
Cash and short-term investments	27,931,063	27,931,063	27,931,063	—	—	—
Contract loans	—	67,140,389	—	—	—	67,140,389
Derivatives						
Forwards	526,828	526,828	—	526,828	—	—
Options	4,971,068	4,971,068	—	—	4,971,068	—
Interest rate swaps	9,755,941	—	—	9,755,941	—	—
Total derivatives	15,253,837	5,497,896	—	10,282,769	4,971,068	—
Other invested assets						
Surplus notes	40,204,054	34,900,628	—	40,204,054	—	—
Warrants	783,897	783,897	—	783,897	—	—
Total other invested assets	40,987,951	35,684,525	—	40,987,951	—	—
Separate account financial instruments	5,301,583,185	4,861,497,060	854,260,885	4,288,807,867	158,514,433	—
Total assets	$27,459,487,131	$24,610,690,205	$1,380,691,435	$22,660,959,910	$3,417,835,786	67,140,389
Financial instruments-liabilities						
Annuity and deposit contracts	$18,428,665,839	$15,738,781,722	$ —	—	$18,428,665,839	$ —
Derivatives						
Forwards	720,616	720,616	—	720,616	—	—
Futures	690	690	690	—	—	—
Foreign currency swaps	4,348,123	2,010,225	—	4,348,123	—	
Total derivatives	5,069,429	2,731,531	690	5,068,739	—	—
Total liabilities	$18,433,735,268	$15,741,513,253	$ 690	$ 5,068,739	$18,428,665,839	$ —

NOTES TO FINANCIAL STATEMENTS

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2013	$ 64,720,936	2.5% to 8.0%	NA	See below
December 31, 2012	$ 67,140,389	2.5% to 8.0%	NA	See below

The Company's contract loans have varying interest rates ranging from 2.5% to 8% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. Extraordinary Items – Not applicable

B. Troubled Debt Restructuring: Debtors – None

C. Other Disclosures and Unusual Items - None

D. Business Interruption Insurance Recoveries – Not applicable

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits by state and in total as of December 31, 2013:

Description of Transferable Tax Credit	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 312,470	$ 312,470
Historic Homes Rehabilitation Tax Credit	Massachusetts	510,060	510,060
Total Transferable Tax Credits		$ 822,530	$ 822,530

The Company had no non-transferable state tax credits as of December 31, 2013 or 2012.

(2) Method of Estimating Utilization of Remaining Transferable State Tax Credits

The Company estimated the utilization of the remaining transferable state tax credits by projecting future state tax liability based on projected premiums, net income, apportionment percentages, and tax rates, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) Impairment Loss

The Company recognized no impairment loss based on an analysis of the carrying amount for state transferable tax credits.

(4) State tax credits admitted and nonadmitted

		Total Admitted	Total Nonadmitted
a.	Transferable	$ 822,530	$ —
b.	Non-transferable	$ —	$ —

F. Subprime-Mortgage-Related Risk Exposure

(1) In order to determine our subprime exposure, we included all securities issued from a dedicated subprime shelf. We have no securities with a subprime exposure as of December 31, 2013 or 2012.

(2) Direct exposure through investments in subprime mortgage loans - None

(3) Direct exposure through other investments – None

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage – Not applicable

G. Retained Assets

(1) Retained assets are held in the general account for the benefit of the beneficiaries and can be withdrawn by the beneficiary using drafts and are reported in aggregate write-ins for liabilities.

- Interest rates paid during the year was 1.25% per annum.
- Interest rates are reviewed monthly and changed periodically, based on current market conditions.
- Fees charged are immaterial.
- The Company suspended its retained asset program effective July 2, 2012. New retained asset accounts (RAA) are no longer offered, but legacy accounts remain active.

NOTES TO FINANCIAL STATEMENTS

(2) Number and balance of retained assets accounts inforce:

		In Force			
		As of 12/31/2013		As of 12/31/2012	
		Number	Balance	Number	Balance
a.	Up to and including 12 months	—	$ —	52	$ 2,666,888
b.	13 to 24 months	42	2,096,159	278	10,491,646
c.	25 to 36 months	225	8,694,319	609	20,090,145
d.	37 to 48 months	501	16,047,849	170	6,223,875
e.	49 to 60 months	140	5,023,216	86	2,834,361
f.	Over 60 months	338	9,104,645	299	7,537,058
g.	Total	1,246	$ 40,966,188	1,494	$ 49,843,973

(3) Activity in the RAA for the year ended December 31, 2013:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	1,494	$ 49,843,973
b. Number/balance of RAA issued/added during the year	—	—
c. Investment earnings credited to RAA during the year	N/A	584,079
d. Fees and other charges in RAA during the year	N/A	192
e. Number/amount of RAA transferred to state unclaimed property funds during the year	22	11,033
f. Number/amount of RAA closed/withdrawn during the year	226	9,450,639
g. Number/balance of RAA at the end of the year	1,246	$ 40,966,188

H. Offsetting and Netting of Assets and Liabilities as of December 31, 2013:

Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Forwards	$ 307,989	$ —	$ 307,989
Options	38,817,619	—	38,817,619
Total Assets	$ 39,125,608	$ —	$ 39,125,608

Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Forwards	$ 421,478	$ —	$ 421,478
Options	1,547,766	—	1,547,766
Futures	6,640	—	6,640
Foreign currency swaps	24,919,697	—	24,919,697
Total Liabilities	$ 26,895,581	$ —	$ 26,895,581

The Company does not offset derivative assets and liabilities.

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Type I: Recognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that existed at the date of the balance sheet and affect the estimates inherent in the process of preparing the financial statements.

Type II: Nonrecognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that did not exist at the date of the balance sheet but arose subsequent to that date.

On January 14, 2014, the Company filed applications with the Washington State Office of the Insurance Commissioner and Iowa Insurance Division to redomesticate (also known as redomicile) from the state of Washington to the state of Iowa. The change in legal domicile is expected to occur mid-2014, pending regulatory approvals. The Company's subsidiary, Symetra National Life Insurance Company, also filed applications to redomesticate on February 7, 2014.

Subsequent events have been considered through February 26, 2014 for the statutory statement issued on February 26, 2014.

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?
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) which is owned in excess of 10 % or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? 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?
Yes () No (X)

(2) Does the reporting entity 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? 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. $0

(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 that were in force or which had existing reserves established by the Company as of the effective date of the agreement? Yes (X) No ()

The amount of reinsurance credits taken for new agreements or amendments: $0

NOTES TO FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2013 or 2012.

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company had no commutation of ceded reinsurance as of December 31, 2013 or 2012.

D. Certified Reinsurer Rating Downgraded or Subject to Revocation

The Company had no certified reinsurers as of December 31, 2013 or 2012.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for certain group health insurance policies per the terms of their contract. The contracts call for additional premium to be paid or refunded if claims experience exceeds or falls below a stated percentage of premiums.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. For the years ended December 31, 2013 and 2012, the amount of the net premiums written by the Company that are subject to retrospective rating features was $38,676,170 or 6.87%, and $30,213,593 or 5.49% of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D. The Medical Loss Ratio requirement stipulated in the Affordable Care Act does not apply to either Stop Loss coverage or limited medical indemnity coverage. As a result the Company has not been calculating any MLR related rebates for its policies. The Company's Compliance and Legal departments are monitoring the ongoing HHS guidelines for any future changes.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2012 were $144,236,079. As of December 31, 2013, $122,990,009 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $311,005 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $20,935,065 favorable reserve development since December 31, 2012. The decrease is generally the result of lower than expected claims reported and paid for policies issued in the prior year. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2013, premiums under ordinary life participating policies were $1,697 or 0.001% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $3,820 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premium upon death of life and annuity policy insureds and returns any premium beyond the date of death. Surrender values on policies do not exceed the corresponding benefit reserves.

(2) For substandard lives, either extra premium is charged, or the gross premium for a rated age is charged. Mean reserves are determined by computing the regular mean reserve for the plan at any rated age and, in addition, holding one-half of any extra premium charge for the year. The Company has issued a limited number of policies at standard rates and may include impairments through Table 4. Mean reserves for these limited number of policies is the regular mean reserve for the plan.

(3) As of December 31, 2013 and 2012, the Company had $3,127,150,612 and $2,569,242,949, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation established by the Department. Reserves to cover the difference as reported in Exhibit 5, miscellaneous reserves section, were $64,600,930 and $25,974,848 as of December 31, 2013 and 2012, respectively, and were included in aggregate reserves.

(4) The tabular interest has been determined by formula as described in the instructions.

(5) In the determination of tabular interest on funds not involving life contingencies, for each valuation rate of interest, the tabular interest is calculated as the change in reserves minus premium plus benefits.

(6)

Item	Total	Indust. Life	Ordinary			Credit Life Group and individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
Change in cash flow testing reserve	$ 32,000,000	—	—	$ 32,000,000	—	—	—	—
Total	$ 32,000,000	—	—	$ 32,000,000	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2013, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 1,669,482,873	$ —	$ 1,669,482,873	9.2%
(2) At book value less surrender charge of 5 percent or more	4,775,174,825	—	4,775,174,825	26.2%
(3) At fair value	—	832,110,573	832,110,573	4.6%
(4) Total with adjustment or at fair value	6,444,657,698	832,110,573	7,276,768,271	40.0%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,930,636,055	—	4,930,636,055	27.0%
Not subject to discretionary withdrawal	6,021,392,472	—	6,021,392,472	33.0%
Total gross annuity actuarial reserves and deposit-fund liabilities	17,396,686,225	832,110,573	18,228,796,798	100.0%
Reinsurance ceded	4,634,645	—	4,634,645	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 17,392,051,580	$ 832,110,573	$ 18,224,162,153	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 15,350,253,722
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	74,787
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,041,723,068
(4) Subtotal	17,392,051,577

Separate accounts annual statement

(5) Exhibit 3 line 0299999, Column 2	827,402,786
(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	4,707,787
(11) Subtotal	832,110,573
(12) Combined total	$ 18,224,162,150

NOTES TO FINANCIAL STATEMENTS

G. FHLB (Federal Home Loan Bank) Agreements – Not applicable

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2012, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal :				
(1) With fair value adjustment	$ 615,600,736	$ —	$ 615,600,736	3.7%
(2) At book value less surrender charge of 5 percent or more	5,428,105,471	—	5,428,105,471	32.2%
(3) At fair value	—	719,144,943	719,144,943	4.3%
(4) Total with adjustment or at fair value	6,043,706,207	719,144,943	6,762,851,150	40.2%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,010,513,751	—	4,010,513,751	23.8%
Not subject to discretionary withdrawal	6,066,138,919	—	6,066,138,919	36.0%
Total gross annuity actuarial reserves and deposit-fund liabilities	16,120,358,877	719,144,943	16,839,503,820	100.0%
Reinsurance ceded	4,664,758	—	4,664,758	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 16,115,694,119	$ 719,144,943	$ 16,834,839,062	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 14,022,532,849
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	77,417
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,093,083,853
(4) Subtotal	$ 16,115,694,119

Separate accounts annual statement

(5) Exhibit 3 line 0299999, Column 2	715,201,498
(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	3,889,885
(11) Subtotal	719,091,383
(12) Combined total	$ 16,834,839,062

G. FHLB (Federal Home Loan Bank) Agreements – Not applicable

33. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2013 are as follows:

Type	Gross	Net of Loading
(1)Industrial	$ —	$ —
(2)Ordinary – new business	864,610	241,999
(3)Ordinary – renewal	20,182,477	42,629,090
(4)Credit life	—	—
(5)Group life	1,294,584	1,294,584
(6)Group annuity	—	—
(7)Total	$ 22,341,671	$ 44,165,673

NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	742,066	202,392
(3) Ordinary – renewal	20,278,105	44,412,289
(4) Credit life	—	—
(5) Group life	97,547	97,547
(6) Group annuity	—	—
(7) Total	$ 21,117,718	$ 44,712,228

34. Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for the Company's variable universal life, variable life, variable annuities, variable corporate owned life insurance (COLI), and fixed bank owned life insurance (BOLI) products. In accordance with Washington State procedures for approving items within the separate account, the separate account classification for the Company's products are supported by Washington State Insurance code RCW 48.18A.020.

2. In accordance with contract provisions relating to the Company's products recorded within the separate accounts, the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. The Company allows interest income above the required policy account values to remain within the fixed BOLI separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated.

Separate account assets as of December 31, 2013 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Variable life	$ 8,920,029	$ —	$ 8,920,029
Variable universal life	85,808,352	—	85,808,352
Variable annuities	835,972,887	—	835,972,887
Variable COLI	47,488,530	—	47,488,530
Fixed BOLI	4,129,778,579	113,276,430	4,243,055,009
Total	$ 5,107,968,377	$ 113,276,430	$ 5,221,244,807

Separate account assets as of December 31, 2012 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Variable life	$ 9,316,177	$ —	$ 9,316,177
Variable universal life	75,087,330	—	75,087,330
Variable annuities	723,111,353	—	723,111,353
Fixed BOLI	4,004,298,163	85,028,158	4,089,326,321
Total	$ 4,811,813,023	$ 85,028,158	$ 4,896,841,181

NOTES TO FINANCIAL STATEMENTS

3. In accordance with contract provisions relating to the Company's products recorded within the separate account, some separate account liabilities are guaranteed by the general account. These guarantees are described below in Note 34.B.

   As of December 31, 2013 and 2012, the Company had a maximum guarantee for separate account liabilities of $6,771,970 and $3,795,868, respectively, and is related to the Company's variable annuity products. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2013	$	1,196
b.	2012	$	52
c.	2011	$	—
d.	2010	$	—
e.	2009	$	—

   For the year ended December 31, 2013, the Company paid $843,704 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding three years ending December 31, 2012, 2011 and 2010 was $910,266, $871,141, and 5,677,605 respectively.

4. The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Account Business

The Company administers segregated asset accounts (separate accounts) for variable annuity, variable COLI, variable life and variable universal life policyholders. The assets of these separate accounts consist of mutual funds and are reported at fair value. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with these policyholders and are of a nonguaranteed return nature. The assets of the separate accounts are not subject to liabilities arising out of any other business the Company may conduct. Investment risks associated with fair value changes are borne by the policyholders.

The Company also administers separate accounts for BOLI policyholders. The assets of these accounts include bonds, surplus notes and mortgage loans. Bonds and surplus notes are held at amortized cost and mortgage loans are held at outstanding principal loan balance. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with the policyholders and are of a nonindexed return nature. The majority of these assets are legally segregated and are not subject to claims that arise out of the Company's other business activities.

The operations of all separate accounts, excluding investment gains (losses) allocable solely to the policyholders, are combined with the general account of the Company in the statements of income under the appropriate captions. Transactions such as premium deposits, surrenders and withdrawals are offset by a corresponding increase or decrease in net transfers to the separate accounts.

For variable annuity contracts with guaranteed minimum death benefits (GMDB), the Company contractually guarantees total deposits made to the contract, less any partial withdrawals, in the event of death. The Company offers three types of GMDB contracts consisting of return of premium and two versions of ratchet, which are evaluated every fifth, sixth or eighth year, respectively. The ratchet reset benefit is equal to the immediately preceding GMDB or is "stepped up" to the account value on the evaluation date, if higher. The GMDB is held in Exhibit 5, miscellaneous reserves section, of the Company's general account statement. The Company reinsures nearly all of the GMDB risk on its individual variable annuity contracts. Therefore, the recorded liability is not material.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2013 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2013	$ —	$ —	$ 122,260,012	$ 122,260,012
2. Reserves as of December 31, 2013 For accounts with assets at:				
a. Fair value	$ —	$ —	$ 974,139,080	$ 974,139,080
b. Amortized cost	2,018,602,525	2,111,176,054	—	4,129,778,579
c. Total reserves	$ 2,018,602,525	$ 2,111,176,054	974,139,080	5,103,917,659
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	590,055,856	—	—	590,055,856
d. At fair value	—	—	974,139,080	974,139,080
e. At book value without FV adjustment and with current surrender charge less than 5%	1,428,546,669	2,111,176,054	—	3,539,722,723
f. Subtotal	2,018,602,525	2,111,176,054	974,139,080	5,103,917,659
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,018,602,525	$ 2,111,176,054	$ 974,139,080	$ 5,103,917,659
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

Information regarding the separate accounts of the Company as of December 31, 2012 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2012	$ 20,000,000	$ —	$ 69,597,351	$ 89,597,351
2. Reserves as of December 31, 2012 For accounts with assets at:				
a. Fair value	—	—	803,238,333	803,238,333
b. Amortized cost	1,965,341,546	2,038,956,617	-	4,004,298,163
c. Total reserves	1,965,341,546	2,038,956,617	803,238,333	4,807,536,496
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	575,107,407	—	—	575,107,407
d. At fair value	—	—	803,238,333	803,238,333
e. At book value without FV adjustment and with current surrender charge less than 5%	1,390,234,139	2,038,956,617	—	3,429,190,756
f. Subtotal	1,965,341,546	2,038,956,617	803,238,333	4,807,536,496
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	1,965,341,546	2,038,956,617	803,238,333	4,807,536,496
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	—	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

C. Reconciliation of Net Transfers To (From) Separate Accounts

1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

		2013	2012
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 232,176,336	$ 151,307,266
b.	Transfers from Separate Accounts (Page 4, Line 10)	(239,663,699)	(211,191,854)
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (7,487,363)	$ (59,884,588)
2.	Reconciling Adjustments	—	—
3.	Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26)	$ (7,487,363)	$ (59,884,588)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2013 and December 31, 2012 was $1,387,000 and $1,234,000 respectively, and is included in accident and health reserves. The Company incurred $2,899,401 and paid $2,746,401 of loss/claim adjustment expenses in the current year, of which $910,587 was attributable to insured or covered events of prior years. For the year ended December 31, 2012, $2,851,923 of loss/claim adjustment expense was incurred and $2,730,923 was paid, of which $850,299 was attributable to insured or covered events of prior years. The Company did not take into account estimated subrogation in its determination of the liability for unpaid claims or losses.

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? ..... Washington

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. 12/31/2010

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. 12/31/2010

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). 02/15/2012

3.4 By what department or departments?
Washington .....

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 17.0 %
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
Bermuda	Limited Liability Company

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
Symetra Investment Management, Inc.	Bellevue, WA	NO	NO	NO	YES
Symetra Securities, Inc.	Bellevue, WA	NO	NO	NO	YES

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

Ernst and Young LLP
Suite 3500
999 Third Avenue
Seattle, WA 98104-4086

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?

Dena Thompson, FSA, MAAA
Senior Actuary and Vice President
Symetra Life Insurance Company
777 108th Avenue NE, Suite 1200
MS: SC14
Bellevue, WA 98004

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

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

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 ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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 ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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 [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 3,133,491
22.23 Other amounts paid ..... $ 0

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)
Reference to Note 17 .....

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 [ ] No [ ] N/A [X]

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

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 [ ] No [ ] N/A [X]

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

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 [ ] No [ ] N/A [X]

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

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	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Pledged as collateral	$ 0
25.26	Placed under option agreements	$ 0
25.27	Letter stock or other securities restricted as to sale	$ 0
25.28	On deposit with state or other regulatory body	$ 5,643,047
25.29	Other	$ 0

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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
JP Morgan Chase	4 New York Plaza - 12th Floor Mail Code NY1-E290 New York, NY 10004-2413

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
104123	White Mountains Advisors, LLC	200 Hubbard Road Guilford, CT 06437
138756	Pioneer Institutional Asset Management, Inc	60 State Street Boston, MA 02109-1820
106595	Wellington Management Company, LLP	280 Congress Street Boston, MA 02210
105820	Schroder Investment Management North America Inc	875 Third Avenue New York, NY 10022
123546	Prospector Partners, LLC	370 Church Street Guilford, Ct 06437

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
723682-10-0	PIONEER FUND-CLASS A	255,944
724010-10-3	PIONEER CORE EQUITY FD-A	29,103
72375Q-10-8	PIONEER MID-CAP VALUE FUND-A	40,855
72387W-40-8	PIONEER SELECT MID CAP GR-A	295,653
723755-10-4	PIONEER CASH RESERVES FD-A	2,747
29.2999 - Total		624,302

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
PIONEER FUND-CLASS A	John Wiley & Sons Inc	6,918	12/31/2013
PIONEER FUND-CLASS A	Hershey Co/The	6,493	12/31/2013
PIONEER FUND-CLASS A	Apple Inc	5,692	12/31/2013
PIONEER FUND-CLASS A	Wells Fargo & Co	5,674	12/31/2013
PIONEER FUND-CLASS A	Microsoft Corp	5,516	12/31/2013
PIONEER CORE EQUITY FD-A	Apple, Inc	1,222	12/31/2013
PIONEER CORE EQUITY FD-A	Microsoft Corp.	873	12/31/2013
PIONEER CORE EQUITY FD-A	Google, Inc	844	12/31/2013
PIONEER CORE EQUITY FD-A	Citigroup Inc	786	12/31/2013
PIONEER CORE EQUITY FD-A	Johnson & Johnson	728	12/31/2013
PIONEER MID-CAP VALUE FUND-A	Superior Energy Services Inc	761	12/31/2013
PIONEER MID-CAP VALUE FUND-A	Regions Financial Corp	748	12/31/2013
PIONEER MID-CAP VALUE FUND-A	Actavis plc	719	12/31/2013
PIONEER MID-CAP VALUE FUND-A	Terex Corp	719	12/31/2013
PIONEER MID-CAP VALUE FUND-A	Goodyear Tire & Rubber Co/The	711	12/31/2013
PIONEER SELECT MID CAP GR-A	Cabot Oil & Gas Corp	6,504	12/31/2013
PIONEER SELECT MID CAP GR-A	Actavis Corp.	5,617	12/31/2013
PIONEER SELECT MID CAP GR-A	Lear Corp	5,322	12/31/2013
PIONEER SELECT MID CAP GR-A	Michael Kors Holdings, Ltd.	5,026	12/31/2013
PIONEER SELECT MID CAP GR-A	Catamaran Corp.	4,139	12/31/2013
PIONEER CASH RESERVES FD-A	B O 12/05/13	189	12/31/2013
PIONEER CASH RESERVES FD-A	B O 12/12/13	189	12/31/2013
PIONEER CASH RESERVES FD-A	B O 12/26/13	189	12/31/2013
PIONEER CASH RESERVES FD-A	LWR NECHES VY DEV-VAR	136	12/31/2013
PIONEER CASH RESERVES FD-A	HARRIS HLTH-A2-RF-MET	133	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	17,099,201,087	18,238,034,093	1,138,833,006
30.2 Preferred stocks	102,516,454	97,224,240	(5,292,214)
30.3 Totals	17,201,717,541	18,335,258,333	1,133,540,792

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

The Company has elected to use the same pricing methodology and sources as utilized for obtaining GAAP fair values in which the security would sell in an arms length transaction between a willing buyer and seller in possession of the same information. The Company uses quoted market prices from independent third party pricing services or public market information to determine the fair value of its investments when such information is available. When such information is not available for investments, as in the case of securities that are not publicly traded, we determine fair value using other valuation techniques. Such techniques include evaluating discounted cash flows, identifying comparable securities with quoted market prices, and using internally prepared valuations based on certain modeling and pricing methods.

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 [ ] No [X]

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 [ ]

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:

We utilize a nationally recognized independent third party pricing service for the majority of the prices used to determine fair value. We gain assurance on the overall reasonableness and consistent application of input assumptions, valuation methodologies and compliance with accounting standards for fair value determination through various processes including, but not limited to, evaluation of pricing methodologies, analytical reviews of certain prices and back-testing of selected sales activity to determine whether there are any significant differences between the market price used to value the security prior to sale and the actual sales prices.

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? $ 885,166

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
Fitch Ratings	252,900
Standard and Poor's	242,136

34.1 Amount of payments for legal expenses, if any? $ 2,677,770

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
Sutherland Asbill & Brennan	885,460

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 31,666

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	31,666

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	504,790,931	496,125,186
2.2	Premium Denominator	2,995,566,093	1,955,281,199
2.3	Premium Ratio (2.1/2.2)	0.169	0.254
2.4	Reserve Numerator	142,713,511	143,083,544
2.5	Reserve Denominator	17,234,985,443	15,868,952,987
2.6	Reserve Ratio (2.4/2.5)	0.008	0.009

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? $ 0

3.4 State the authority under which Separate Accounts are maintained:
Section 48.18A.020 of the Revised code of Washington

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

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

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)"?

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 $ 0
4.22 Received $ 4,553,863

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: $ 652,439,184

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,207,900,000
7.12 Stock $ 0

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
Return of Premium	None	N/A	N/A	339,387,744		Exhibit 5	None	
5, 6, & 8 Yr Ratchet	None	N/A	N/A	915,794,946		Exhibit 5	None	
Wealth Transfer Benefit	None	N/A	N/A	2,598,381		N/A	80%	

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: ..... $ 1,335,562

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)
WESTERN PROFESSIONAL INSURANCE COMPANY, SEATTLE, WA	500,000
HARTFORD FIRE INSURANCE COMPANY, HARTFORD, CT	333,825

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)	18,662,270	17,939,268	18,193,854	18,528,328	19,020,471
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	27,668,071	28,900,595	29,744,029	30,506,015	30,771,622
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	14,133,952	9,006,748	6,240,421	5,825,560	5,123,578
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	60,464,293	55,846,611	54,178,303	54,859,903	54,915,671
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,129,960	243,971	197,500	185,411	225,733
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,304,714	1,146,745	1,225,916	2,001,597	2,039,543
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	6,491,444	3,166,974	871,306	2,142,608	754,430
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	8,926,118	4,557,690	2,294,722	4,329,615	3,019,705
	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)	159,801,469	152,279,805	162,471,332	122,730,638	107,237,716
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,221,118,506	1,206,886,656	1,934,623,220	1,961,170,935	2,214,579,089
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	19,453,238	10,122,561	8,558,424	468,488,938	33,881,818
17.2	Group annuities (Line 20.4, Col. 7)	31,091,586	35,490,957	38,891,000	44,355,860	57,431,734
18.1	A & H-group (Line 20.4, Col. 8)	563,481,926	549,791,036	481,220,079	414,589,217	413,784,869
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	619,368	710,184	941,980	904,846	1,012,330
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	2,995,566,093	1,955,281,199	2,626,706,035	3,012,240,434	2,827,927,555
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	21,998,796,568	20,571,003,954	20,062,590,010	18,543,130,015	16,677,637,195
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	20,241,697,727	18,736,018,288	18,285,384,893	16,798,091,433	15,262,202,090
23.	Aggregate life reserves (Page 3, Line 1)	17,208,716,354	15,770,255,239	15,260,513,580	13,818,477,506	12,263,550,221
24.	Aggregate A & H reserves (Page 3, Line 2)	8,040,704	6,145,836	4,805,800	4,723,814	5,440,087
25.	Deposit-type contract funds (Page 3, Line 3)	2,041,723,071	2,093,083,853	2,096,118,233	2,194,027,627	2,308,884,223
26.	Asset valuation reserve (Page 3, Line 24.01)	302,593,354	257,907,575	217,763,677	182,926,909	119,046,100
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	1,864,719,652	1,907,619,313	1,817,836,558	1,747,304,900	1,410,435,105
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,581,679,890	671,813,375	1,536,428,827	1,703,626,580	1,796,144,574
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,176,654,230	2,173,963,504	2,043,534,014	1,937,378,378	1,535,864,935
31.	Authorized control level risk - based capital	236,192,155	223,606,404	223,478,420	202,186,198	185,719,736
	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)	79.5	80.4	82.7	86.5	89.4
33.	Stocks (Lines 2.1 and 2.2)	3.5	3.5	2.9	2.0	1.8
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.0	14.4	12.2	9.1	7.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)		0.0	0.0	0.0	
36.	Cash, cash equivalents and short-term investments (Line 5)	0.1	0.1	0.6	0.9	0.3
37.	Contract loans (Line 6)	0.3	0.4	0.4	0.4	0.5
38.	Derivatives (Page 2, Line 7)	0.2	0.0	0.0	0.0	XXX
39.	Other invested assets (Line 8)	1.3	1.2	1.2	1.0	0.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)					XXX
42.	Aggregate write-ins for invested assets (Line 11)					0.0
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),	114,408,033	157,541,018	89,015,485	83,160,665	76,998,356
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					
50.	Total of above Lines 44 to 49	114,408,033	157,541,018	89,015,485	83,160,665	76,998,356
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)	70,214,879	60,762,652	63,694,352	49,613,456	75,323,498
53.	Total admitted assets (Page 2, Line 28, Col. 3)	27,220,041,375	25,467,845,135	24,771,533,249	23,192,365,853	20,799,084,104
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,059,187,049	1,053,423,321	1,052,803,397	1,005,823,232	947,509,167
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	36,668,003	(29,888,603)	(4,026,056)	507,412	(86,414,574)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	30,338,138	39,991,767	961,563	31,102,942	34,790,609
57.	Total of above Lines 54, 55 and 56	1,126,193,190	1,063,526,485	1,049,738,904	1,037,433,586	895,885,202
	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)	1,619,090,198	1,577,131,232	1,404,667,163	1,207,705,859	1,200,222,368
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	369,962,457	360,390,416	306,172,339	269,937,622	283,497,122
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	79,107,126	60,679,514	90,593,895	49,414,297	(103,398,048)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	1,894,868	1,340,035	81,987	(716,273)	(304,451)
62.	Dividends to policyholders (Line 30, Col. 1)	3,589	3,784	4,133	4,301	5,164
	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	13.7	18.3	13.2	10.7	11.8
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	5.9	4.7	5.2	6.1	7.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	65.9	65.7	71.0	64.9	68.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	26.0	26.8	26.7	26.0	25.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	122,799,455	129,441,439	84,818,264	74,658,778	82,445,199
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	143,085,695	145,618,166	100,884,167	99,729,114	113,989,371
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	501,559	597,420	550,233	646,432	1,006,162
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,150,384	861,849	886,068	1,440,450	1,298,378
	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)	(47,406,860)	17,510,597	29,902,144	35,711,283	35,945,212
74.	Ordinary - individual annuities (Col. 4)	134,763,129	209,770,197	68,328,467	117,943,580	55,806,955
75.	Ordinary-supplementary contracts (Col. 5)	(259,436)	(171,969)	125,304	(32,823)	2,876
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(4,729,532)	(1,591,867)	5,821,014	(209,012)	2,909,520
78.	Group annuities (Col. 8)	4,608,433	6,253,717	10,041,168	5,494,220	7,533,967
79.	A & H-group (Col. 9)	59,635,701	50,461,578	45,311,271	34,388,753	27,236,181
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	318,600	(45,425)	331,034	669,146	32,130
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	146,930,035	282,186,828	159,860,403	193,965,147	129,466,841

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 Symetra Life Insurance Company

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

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	198,710,309		23,411,947		222,122,256
2. Annuity considerations	2,221,991,248		31,091,588		2,253,082,836
3. Deposit-type contract funds	122,056,612	XXX	18,656,368	XXX	140,712,980
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,542,758,169		73,159,903		2,615,918,072
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,277				3,277
6.2 Applied to pay renewal premiums	276				276
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	268				268
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,821				3,821
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)	3,821				3,821
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	129,769,049		20,192,401		149,961,450
10. Matured endowments	59,543				59,543
11. Annuity benefits	306,207,991		8,008,274		314,216,265
12. Surrender values and withdrawals for life contracts	1,077,045,704		107,891,257		1,184,936,961
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	442,942				442,942
15. Totals	1,513,525,229		136,091,932		1,649,617,161
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	144	13,466,997			5	37,500			149	13,504,497
17. Incurred during current year	852	127,229,967			649	21,596,901			1,501	148,826,868
Settled during current year:										
18.1 By payment in full	894	129,828,592			620	20,192,401			1,514	150,020,993
18.2 By payment on compromised claims										
18.3 Totals paid	894	129,828,592			620	20,192,401			1,514	150,020,993
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	894	129,828,592			620	20,192,401			1,514	150,020,993
19. Unpaid Dec. 31, current year (16+17-18.6)	102	10,868,372			34	1,442,000			136	12,310,372
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	219,702	46,627,487,288		(a)	4,467	9,003,341,588			224,169	55,630,828,876
21. Issued during year	4,974	2,434,673,818			250	6,491,444,166			5,224	8,926,117,984
22. Other changes to in force (Net)	(15,867)	(2,942,720,723)			(96)	(1,363,108,773)			(15,963)	(4,305,829,496)
23. In force December 31 of current year	208,809	46,119,440,383		(a)	4,621	14,131,676,981			213,430	60,251,117,364

(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)	592,625,393	592,266,069		395,914,223	406,500,122
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)	647,398	673,231		500,452	362,596
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)	647,398	673,231		500,452	362,596
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	593,272,791	592,939,300		396,414,674	406,862,718

(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 37,648 .

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			222,616	46,839,863			946	161,692	9,006,748	55,846,611
2.	Issued during year			4,974	2,434,674			250	125,800	6,491,444	8,926,118
3.	Reinsurance assumed				3,778						3,778
4.	Revived during year			684	199,772						199,772
5.	Increased during year (net)				63,576			213	44,145	924,797	988,373
6.	Subtotals, Lines 2 to 5			5,658	2,701,799			463	169,945	7,416,241	10,118,040
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)			228,274	49,541,662			1,409	331,637	16,422,989	65,964,651
	Deductions during year:										
10.	Death			1,363	129,343			XXX	661	21,587	150,930
11.	Maturity			37	295			XXX			295
12.	Disability							XXX			
13.	Expiry			2,078	216,029						216,029
14.	Surrender			11,907	2,567,337			1	119	5,793	2,573,131
15.	Lapse			1,169	174,957			164	26,323	1,933,921	2,108,878
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				118,107				2,342	327,736	445,842
18.	Reinsurance			185	5,253						5,253
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			16,739	3,211,321			165	29,445	2,289,037	5,500,358
21.	In force end of year (Line 9 minus Line 20)			211,535	46,330,341			1,244	302,192	14,133,952	60,464,293
22.	Reinsurance ceded end of year	XXX		XXX	21,233,928	XXX		XXX	XXX	369,056	21,602,984
23.	Line 21 minus Line 22	XXX		XXX	25,096,413	XXX	(b)	XXX	XXX	13,764,896	38,861,309
	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	16
25.	Other paid-up insurance			7,464	52,519
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			3,396	172,505
28.	Term policies - other	3,044	1,304,714	94,860	27,128,905
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	360,116
31.	Totals (Lines 27 to 30)	3,044	1,304,714	98,256	27,661,526
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	890	6,544
34.	Totals, whole life and endowment	1,930	1,129,960	112,389	18,662,270
35.	Totals (Lines 31 to 34)	4,974	2,434,674	211,535	46,330,340

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	2,434,674		46,330,206	134
38.	Credit Life (Group and Individual)				
39.	Group	6,491,444		14,133,952	
40.	Totals (Lines 36 to 39)	8,926,118		60,464,158	134

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	302,192	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				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	163,167

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 Face amount as of last policy anniversary

47.2 Family policies: $3000 per unit for some products and face amount as of last policy anniversary for some products. Wife rider on family policies: Commuted value on some products and $115 per unit or more depending on issue age of wife on some products. Child rider on family policies: $200 per unit on some products and $2000 per unit on some products. Child riders attached to policies other than family policies: $1000 per unit

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 Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			12,738	1,122,568			282,095	12,346,492
49.	Disability Income			285	367				
50.	Extended Benefits			XXX	XXX				
51.	Other			1	10				
52.	Total		(b)	13,024	(b) 1,122,945		(b)	282,095	(b) 12,346,492

(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	2	18		
2.	Issued during year		3		
3.	Reinsurance assumed				
4.	Increased during year (net)	2			
5.	Total (Lines 1 to 4)	4	21		
	Deductions during year:				
6.	Decreased (net)		5		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		5		
9.	In force end of year	4	16		
10.	Amount on deposit	126,729	(a) 1,134,249		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 17,426	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	42,835	148,633	5,607	27,985
2.	Issued during year	1,267	22,588	6	701
3.	Reinsurance assumed				
4.	Increased during year (net)		1,340		142
5.	Totals (Lines 1 to 4)	44,102	172,561	5,613	28,828
	Deductions during year:				
6.	Decreased (net)	2,938	12,490	230	2,878
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,938	12,490	230	2,878
9.	In force end of year	41,164	160,071	5,383	25,950
	Income now payable:				
10.	Amount of income payable	(a) 589,587,436	XXX	XXX	(a) 8,237,230
	Deferred fully paid:				
11.	Account balance	XXX	(a) 9,838,652,345	XXX	(a) 50,632,722
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,780,539,698	XXX	(a) 872,405,912

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	1,198,975	589,644,716			948	762,229
2.	Issued during year	280,131	100,515,108				
3.	Reinsurance assumed						
4.	Increased during year (net)	117,844	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,596,950	XXX		XXX	948	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	228,581	XXX		XXX	79	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	228,581	XXX		XXX	79	XXX
10.	In force end of year	1,368,369	(a) 585,054,649		(a)	869	(a) 671,984

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	646	92
2.	Issued during year	4	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	650	92
	Deductions During Year:		
6.	Decreased (net)	75	7
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	75	7
9.	In force end of year	575	85
10.	Amount of account balance	(a) 119,823,149	(a) 261,993

(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	222,374,249
2.	Current year's realized pre-tax capital gains/(losses) of $ (8,852,660) transferred into the reserve net of taxes of $ (3,098,431)	(5,754,229)
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)	216,620,020
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	33,442,850
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	183,177,170

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	32,756,628	686,222		33,442,850
2.	2014	29,369,456	(677,348)		28,692,108
3.	2015	25,928,439	(486,788)		25,441,651
4.	2016	22,473,186	(612,110)		21,861,076
5.	2017	19,636,313	(751,128)		18,885,185
6.	2018	17,231,353	(875,314)		16,356,039
7.	2019	14,647,394	(866,687)		13,780,707
8.	2020	11,859,401	(698,263)		11,161,138
9.	2021	9,255,092	(511,888)		8,743,204
10.	2022	6,942,927	(328,698)		6,614,229
11.	2023	5,675,174	(127,362)		5,547,812
12.	2024	4,613,279	(29,385)		4,583,894
13.	2025	4,466,307	(31,733)		4,434,574
14.	2026	3,916,793	(31,658)		3,885,135
15.	2027	3,440,759	(38,614)		3,402,145
16.	2028	2,812,516	(38,942)		2,773,574
17.	2029	2,184,128	(35,649)		2,148,479
18.	2030	1,596,857	(21,562)		1,575,295
19.	2031	1,054,283	(7,747)		1,046,536
20.	2032	691,782	7,819		699,601
21.	2033	717,761	23,745		741,506
22.	2034	534,597	22,901		557,498
23.	2035	319,010	3,072		322,082
24.	2036	217,445	(18,237)		199,208
25.	2037	75,957	(42,153)		33,804
26.	2038	(4,478)	(65,209)		(69,687)
27.	2039	(14,112)	(70,265)		(84,377)
28.	2040	(13,951)	(55,681)		(69,632)
29.	2041	(8,190)	(41,097)		(49,287)
30.	2042	(1,856)	(26,515)		(28,371)
31.	2043 and Later		(7,955)		(7,955)
32.	Total (Lines 1 to 31)	222,374,249	(5,754,229)		216,620,020

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	169,353,283	28,414,500	197,767,783	55,565,401	4,574,391	60,139,792	257,907,576
2. Realized capital gains/(losses) net of taxes - General Account	(662,392)	(113,750)	(776,142)	35,667,287	72,672	35,739,959	34,963,817
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(435,915)		(435,915)				(435,915)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	10,516,411		10,516,411	11,437,174	(295,803)	11,141,371	21,657,782
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	38,924,410	12,085,852	51,010,262		1,555,082	1,555,082	52,565,344
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	217,695,797	40,386,602	258,082,399	102,669,862	5,906,342	108,576,204	366,658,604
9. Maximum reserve	175,506,243	44,890,309	220,396,552	76,253,783	5,943,020	82,196,803	302,593,355
10. Reserve objective	120,459,281	34,531,006	154,990,287	76,253,783	4,200,055	80,453,838	235,444,125
11. 20% of (Line 10 - Line 8)	(19,447,303)	(1,171,119)	(20,618,422)	(5,283,216)	(341,257)	(5,624,473)	(26,242,896)
12. Balance before transfers (Lines 8 + 11)	198,248,494	39,215,483	237,463,977	97,386,646	5,565,085	102,951,731	340,415,708
13. Transfers	(5,674,826)	5,674,826		(377,935)	377,935		XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(17,067,426)		(17,067,426)	(20,754,928)		(20,754,928)	(37,822,354)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	175,506,242	44,890,309	220,396,551	76,253,783	5,943,020	82,196,803	302,593,354

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	879,839,028	XXX	XXX	879,839,028	0.0000		0.0000		0.0000	
2.	1	Highest Quality	8,136,043,400	XXX	XXX	8,136,043,400	0.0004	3,254,417	0.0023	18,712,900	0.0030	24,408,130
3.	2	High Quality	6,937,257,660	XXX	XXX	6,937,257,660	0.0019	13,180,790	0.0058	40,236,094	0.0090	62,435,319
4.	3	Medium Quality	577,603,840	XXX	XXX	577,603,840	0.0093	5,371,716	0.0230	13,284,888	0.0340	19,638,531
5.	4	Low Quality	473,690,992	XXX	XXX	473,690,992	0.0213	10,089,618	0.0530	25,105,623	0.0750	35,526,824
6.	5	Lower Quality	71,698,106	XXX	XXX	71,698,106	0.0432	3,097,358	0.1100	7,886,792	0.1700	12,188,678
7.	6	In or Near Default	6,779,415	XXX	XXX	6,779,415	0.0000		0.2000	1,355,883	0.2000	1,355,883
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	17,082,912,441	XXX	XXX	17,082,912,441	XXX	34,993,899	XXX	106,582,180	XXX	155,553,365
		PREFERRED STOCK										
10.	1	Highest Quality	16,843,715	XXX	XXX	16,843,715	0.0004	6,737	0.0023	38,741	0.0030	50,531
11.	2	High Quality	55,172,739	XXX	XXX	55,172,739	0.0019	104,828	0.0058	320,002	0.0090	496,555
12.	3	Medium Quality	30,500,000	XXX	XXX	30,500,000	0.0093	283,650	0.0230	701,500	0.0340	1,037,000
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
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)	102,516,454	XXX	XXX	102,516,454	XXX	395,216	XXX	1,060,242	XXX	1,584,086
		SHORT - TERM BONDS										
18.		Exempt Obligations	2,329	XXX	XXX	2,329	0.0000		0.0000		0.0000	
19.	1	Highest Quality	16,286,317	XXX	XXX	16,286,317	0.0004	6,515	0.0023	37,459	0.0030	48,859
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)	16,288,646	XXX	XXX	16,288,646	XXX	6,515	XXX	37,459	XXX	48,859

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	207,556	XXX	XXX	207,556	0.0004	83	0.0023	477	0.0030	623
27.	1	Highest Quality	466,902	XXX	XXX	466,902	0.0004	187	0.0023	1,074	0.0030	1,401
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	674,458	XXX	XXX	674,458	XXX	270	XXX	1,551	XXX	2,023
34.		Total (Lines 9 + 17 + 25 + 33)	17,202,391,999	XXX	XXX	17,202,391,999	XXX	35,395,899	XXX	107,681,432	XXX	157,188,333
		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	3,231,535,211		XXX	3,231,535,211	0.0035	11,310,373	0.0100	32,315,352	0.0130	42,009,958
40.		In Good Standing With Restructured Terms	2,049,947		XXX	2,049,947	0.0035	7,175	0.0100	20,499	0.0130	26,649
		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)	3,233,585,158		XXX	3,233,585,158	XXX	11,317,548	XXX	32,335,852	XXX	42,036,607
52.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	3,233,585,158		XXX	3,233,585,158	XXX	11,317,548	XXX	32,335,852	XXX	42,036,607

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	543,845,315	XXX	XXX	543,845,315	0.0000		0.1383 (a)	75,213,807	0.1383 (a)	75,213,807
2.		Unaffiliated - Private	238,400	XXX	XXX	238,400	0.0000		0.1600	38,144	0.1600	38,144
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	106,701,633	XXX	XXX	106,701,633	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)	7,706,400	XXX	XXX	7,706,400	0.0000		0.1300	1,001,832	0.1300	1,001,832
17.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18.		Total Common Stock (Sum of Lines 1 through 17)	658,491,748			658,491,748	XXX		XXX	76,253,783	XXX	76,253,783
		REAL ESTATE										
19.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
20.		Investment Properties					0.0000		0.0750		0.0750	
21.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
22.		Total Real Estate (Sum of Lines 19 through 21)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
29.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	34,866,650	XXX	XXX	34,866,650	0.0004	13,947	0.0023	80,193	0.0030	104,600
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		XXX	XXX		0.0432		0.1100		0.1700	
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)	34,866,650	XXX	XXX	34,866,650	XXX	13,947	XXX	80,193	XXX	104,600
		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			XXX		0.0030		0.0100		0.0130	
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)			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 COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
57.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
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		XXX	XXX		0.0000		0.1600		0.1600	
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63.		Investment Properties					0.0000		0.0750		0.0750	
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65.		Total with Real Estate Characteristics (Lines 62 through 64)					XXX		XXX		XXX	
		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	241,205,410			241,205,410	0.0063	1,519,594	0.0120	2,894,465	0.0190	4,582,903
68.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
69.		Non-guaranteed State Low Income Housing Tax Credit	737,441			737,441	0.0063	20,132	0.0120	44,246	0.0190	71,900
70.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
71.		Total LIHTC	241,942,851			241,942,851	XXX	1,539,726	XXX	2,938,711	XXX	4,654,803
		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	9,023,461	XXX		9,023,461	0.0000		0.1300	1,173,050	0.1300	1,173,050
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)	9,023,461	XXX		9,023,461	XXX		XXX	1,173,050	XXX	1,173,050
77.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 71 and 76)	285,832,962			285,832,962	XXX	1,553,673	XXX	4,191,954	XXX	5,932,453

(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
0599999 - Total								

NONE

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
AA3957940	12L0177	MN	2012	500,000	500,000		Policy rescision challenged
0199999. Death Claims - Ordinary				500,000	500,000		XXX
0599999. Death Claims - Disposed Of				500,000	500,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				500,000	500,000		XXX
100609456	N/A	GA	2013	100,000		100,000	Claim denied 2010 due to lapse. Beneficiary filed suite to dispute decision
100840918	12L0596	OK	2012	100,000		100,000	Dispute over coll assign payee
2799999. Death Claims - Ordinary				200,000		200,000	XXX
3199999. Death Claims - Resisted				200,000		200,000	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				200,000		200,000	XXX
5399999 - Totals				700,000	500,000	200,000	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	564,386,217	XXX	563,766,849	XXX		XXX		XXX		XXX	619,368	XXX		XXX		XXX		XXX
2. Premiums earned	564,397,901	XXX	563,767,096	XXX		XXX		XXX		XXX	630,805	XXX		XXX		XXX		XXX
3. Incurred claims	372,034,040	65.9	371,762,772	65.9							271,268	43.0						
4. Cost containment expenses	11,945	0.0	11,945	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	372,045,985	65.9	371,774,717	65.9							271,268	43.0						
6. Increase in contract reserves	(165,030)	0.0	(109,938)	0.0							(55,092)	(8.7)						
7. Commissions (a)	40,650,740	7.2	40,649,244	7.2							1,496	0.2						
8. Other general insurance expenses	89,971,602	15.9	89,731,788	15.9							239,814	38.0						
9. Taxes, licenses and fees	15,859,958	2.8	15,836,062	2.8							23,896	3.8						
10. Total other expenses incurred	146,482,300	26.0	146,217,094	25.9							265,206	42.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	46,034,646	8.2	45,885,223	8.1							149,423	23.7						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	46,034,646	8.2	45,885,223	8.1							149,423	23.7						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					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	103,210	1,880				101,330			
2. Advance premiums	2,305,004	2,305,004							
3. Reserve for rate credits									
4. Total premium reserves, current year	2,408,214	2,306,884				101,330			
5. Total premium reserves, prior year	2,906,499	2,793,732				112,767			
6. Increase in total premium reserves	(498,285)	(486,848)				(11,437)			
B. Contract Reserves:									
1. Additional reserves (a)	4,598,483	3,054,970				1,543,513			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	4,598,483	3,054,970				1,543,513			
4. Total contract reserves, prior year.	4,763,513	3,164,908				1,598,605			
5. Increase in contract reserves	(165,030)	(109,938)				(55,092)			
C. Claim Reserves and Liabilities:									
1. Total current year	145,949,312	144,970,591				978,721			
2. Total prior year	144,236,079	143,085,695				1,150,384			
3. Increase	1,713,233	1,884,896				(171,663)			

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	122,990,009	122,799,455				190,554			
1.2 On claims incurred during current year	247,330,798	247,078,421				252,377			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	311,005					311,005			
2.2 On claims incurred during current year	145,638,307	144,970,591				667,716			
3. Test:									
3.1 Lines 1.1 and 2.1	123,301,014	122,799,455				501,559			
3.2 Claim reserves and liabilities, December 31, prior year	144,236,079	143,085,695				1,150,384			
3.3 Line 3.1 minus Line 3.2	(20,935,065)	(20,286,240)				(648,825)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	20,011	20,011							
2. Premiums earned	20,011	20,011							
3. Incurred claims	(240,799)	(240,799)							
4. Commissions	40,457	40,457							
B. Reinsurance Ceded:									
1. Premiums written	28,106,441	28,052,578				53,863			
2. Premiums earned	28,106,441	28,052,578				53,863			
3. Incurred claims	34,587,878	34,496,549				91,329			
4. Commissions	2,747,086	2,747,086							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	403,591,172		3,271,544	406,862,716
2. Beginning Claim Reserves and Liabilities	203,803,310		1,647,906	205,451,216
3. Ending Claim Reserves and Liabilities	214,389,205		1,510,051	215,899,256
4. Claims Paid	393,005,277		3,409,399	396,414,676
B. Assumed Reinsurance:				
5. Incurred Claims	(240,799)			(240,799)
6. Beginning Claim Reserves and Liabilities	523,636			523,636
7. Ending Claim Reserves and Liabilities	6,718			6,718
8. Claims Paid	276,119			276,119
C. Ceded Reinsurance:				
9. Incurred Claims	34,496,549		91,329	34,587,878
10. Beginning Claim Reserves and Liabilities	65,037,580		502,764	65,540,344
11. Ending Claim Reserves and Liabilities	74,826,381		537,411	75,363,792
12. Claims Paid	24,707,748		56,682	24,764,430
D. Net:				
13. Incurred Claims	368,853,824		3,180,215	372,034,039
14. Beginning Claim Reserves and Liabilities	139,289,366		1,145,142	140,434,508
15. Ending Claim Reserves and Liabilities	139,569,542		972,640	140,542,182
16. Claims Paid	368,573,648		3,352,717	371,926,365
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	368,865,769		3,180,215	372,045,984
18. Beginning Reserves and Liabilities	139,289,366		1,145,142	140,434,508
19. Ending Reserves and Liabilities	139,569,542		972,640	140,542,182
20. Paid Claims and Cost Containment Expenses	368,585,593		3,352,717	371,938,310

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
0399999. Total General Account - U.S. Affiliates											
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates											
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I		2,817,402	21,557			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	2,274,990		24,516			
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	29,303,109		132,000	630,344		
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	181,596,871	87,423,312		6,000		87,423,312
0899999. General Account - U.S. Non-Affiliates						213,174,970	90,240,714	178,073	636,344		87,423,312
1099999. Total General Account - Non-Affiliates						213,174,970	90,240,714	178,073	636,344		87,423,312
1199999. Total General Account						213,174,970	90,240,714	178,073	636,344		87,423,312
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						213,174,970	90,240,714	178,073	636,344		87,423,312
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						213,174,970	90,240,714	178,073	636,344		87,423,312

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
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
60895	35-0145825	07/01/2011	American United Life Insurance Company	IN	CO/G	1,003					
77828	57-0523959	01/01/2008	Companion Life Insurance Company	SC	OTH/G	17,435			6,718		
0899999. U.S. Non-Affiliates						18,438			6,718		
1099999. Total - Non-Affiliates						18,438			6,718		
1199999. Total U.S. (Sum of 0399999 and 0899999)						18,438			6,718		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						18,438			6,718		

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
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	21,712	
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	CT		35,006
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	CT		100,000
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	21,712	
70815	06-0838648	01/01/2006	Hartford Life & Accident Insurance Company	CT	400	
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	386,860	93,499
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Company	IN		800,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO		580,000
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO		100,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	80,219	395,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	195,621	25,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	67,010	
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	81	
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO		774,000
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	21,777	
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	396,268	329,000
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	8,935	
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	1,057	
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC		36,000
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT		248,775
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	2,112	
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT		90,000
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	34,671	125,000
0899999. Life and Annuity - U.S. Non-Affiliates					1,238,435	3,731,280
1099999. Total Life and Annuity - Non-Affiliates					1,238,435	3,731,280
1199999. Total Life and Annuity					1,238,435	3,731,280
38776	13-2997499	10/01/2007	Sirius America Insurance Company	NY	23,018	277,790
1399999. Accident and Health - U.S. Affiliates - Other					23,018	277,790
1499999. Total Accident and Health - U.S. Affiliates					23,018	277,790
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates					23,018	277,790
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	6,081	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	18,509	
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	613,249	201,565
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO		480
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO		32,980
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	4,351,770	2,978,731
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO		155,735
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	266,899	557,000
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO		165,947
68721	41-0808596	04/01/2004	Security Life Insurance Company	MN		168,164
1999999. Accident and Health - U.S. Non-Affiliates					5,256,508	4,260,602
2199999. Total Accident and Health - Non-Affiliates					5,256,508	4,260,602
2299999. Total Accident and Health					5,279,526	4,538,392
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					6,517,961	8,269,672
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					6,517,961	8,269,672

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													
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	ADB/I				1,369				
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	YRT/I	76,987,823	92,776	86,817	116,757				
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	YRT/I				127,968				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/I				14,523				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	CT	DIS/I				34				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	CT	YRT/I	22,074,796	28,357	53,855	116,512				
86258	13-2572994	01/01/1989	General Re Life & Health Corporation	CT	YRT/I			254	1,815				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	CT	DIS/I				82				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	CT	YRT/I	151,565,729	435,371	449,829	354,938				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	ADB/I				3,439				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	YRT/I	114,966,867	127,830	119,349	156,104				
86258	13-2572994	09/01/2012	General Re Life & Health Corporation	CT	YRT/I	20,571,467	44,242	150	2,687				
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	62,773,641			35,414				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G		166,641	211,877	247,594				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	17,539,427			208,221			485,973	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/I	1,011			257				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	DIS/I				(1,961)				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	989,826	2,921	2,824	21,274				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ACO/I		4,634,645	4,664,758	55,164				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I				1,245				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	DIS/I				(173,589)				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	106,159,895			918,329				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	30,822,941	157,977	176,116	64,813				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	DIS/I				(27,305)				
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Co.	IN	YRT/I	37,141			319				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	DIS/I				(3,325)				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	12,612,500	27,140	42,484	69,175				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I				985				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	1,230,546,505	30,390,209	31,860,108	1,990,290				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	DIS/I				(172,009)				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	19,940,160	39,495	60,270	34,522				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	966,415	1,822	1,779	6,938				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/I				484				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I				1,165				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	136,136,096	500,570	492,602	507,918				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	YRT/I				138,007				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	583,274			117				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	DIS/I				186				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	1,404,287	411	521	6,954				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	ADB/I				55				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	DIS/I				164				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	7,597,840	27,259	34,180	81,963				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	DIS/I				105				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	17,024,071	12,200	14,013	241,312				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I				3,973				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	2,679,842,658	50,184,212	52,755,894	6,197,209				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	DIS/I				38,181				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	4,910,984	7,125	6,571	29,055				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I				371				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	255,295,932	3,214,820	3,444,660	648,272				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	DIS/I				1,669				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	159,871	198	184	619				

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
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	DIS/I				572				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	53,445,063	45,862	42,199	231,501				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I				2,920				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	5,869,492,868	152,389,032	151,040,802	10,657,471				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	DIS/I				42,682				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	9,394,979	1,339	1,438	30,758				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	252,133,696	4,112,302	4,163,999	918,599				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	DIS/I				1,068				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	YRT/I	38,824	3	3	42				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I				1,703				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	2,078,830,566	26,552,526	24,105,905	3,877,225				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	DIS/I				11,646				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	4,081,781	503	381	9,036				
93572	43-1235868	04/01/2008	RGA Reinsurance Company	MO	YRT/I	1,147,839			24,236				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ADB/I				156				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	39,104,355	36,481	2,520	164,343				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I				4,292				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	3,614,772,490	2,788,956	2,005,666	2,219,940				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I				3,021				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	123,220,219	143,020	132,588	183,833				
93572	43-1235868	09/01/2012	RGA Reinsurance Company	MO	YRT/I	87,584,774	177,713	980	131,689				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	369,056,144	19,897		4,882,112				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	51,682,500	91,607						
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	ADB/I				19				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	13,816,648	12,883		17,681				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	ADB/I				93				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				845				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	3,526,873	3,575	4,046	54,458				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	322,182	290	262	3,334				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	300,000	987	897	1,138				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	CO/I	5,487,893	7,359	8,378	59,888				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				269				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				132				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	10,504,924	17,989	22,791	111,413				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				155				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	25,471,748	22,744	28,139	124,873				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				72				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	63,052,186	206,961	236,335	223,200				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				125				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	30,798,862	107,119	141,281	121,503				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	ADB/I				126				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	CO/I	46,906,901	674,345	633,412	139,883				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	DIS/I				548				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company (SGL-USA)	DE	YRT/I	98,740	139	33	209				
64688	75-6020048	03/01/2003	SCOR Life US Reinsurance Company	NC	YRT/I	2,990,716	3,757	8,422	6,255				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC	ADB/I				24				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC	YRT/I	259,185,632	182,560	121,205	133,220				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I				120				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	200,287,680	2,382,210	2,176,932	265,407				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I				843				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	948,500	514	96	1,110				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I				588				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	1,076,250,341	24,907,188	24,947,216	1,483,204				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I				6,286				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	41,175,799	54,846	9,706	59,165				

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
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	3,525,741	2,461	2,219	28,675				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	ADB/I				5				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	14,452	66	128	389				
82627	06-0839705	05/01/1974	Swiss Re Life & Health America, Inc.	CT	YRT/I	30,000							
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	123,998	2,550	2,906	6,414				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	199,000	4,221	6,218	9,460				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	49,000	3,690	3,432	3,629				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	DIS/I				(607)				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	521,591	1,193	1,090	14,932				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I				162				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	DIS/I				(124,854)				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	18,800,568	19,828	19,181	201,661				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	DIS/I				(6,127)				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	795,769	1,210	1,478	20,520				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	DIS/I				(15,693)				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	3,055,619	20,897	19,576	46,308				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	DIS/I				(553)				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	3,811,928	6,744	6,504	37,457				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	DIS/I				(6,135)				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	811,098	7,902	7,162	20,461				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I				125				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	DIS/I				(89,558)				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	180,825,233	558,619	626,519	1,324,004				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	30,941,198			138,855				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I				545				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	203,333,912			1,277,785				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	YRT/I				18,624				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	CT	CAT/G				22,500				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	DIS/I				(3,178)				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	34,085,219	32,376	30,820	271,386				
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	CT	CAT/I				27,000				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I				314				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	121,359,864	2,089,554	1,855,254	307,344				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	DIS/I				(5,569)				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	5,388,603			32,736				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I				21				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	28,131,315	26,178	1,791	68,926				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I				572				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	582,745,572	436,327	313,211	534,733				
82627	06-0839705	06/18/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I				969				
82627	06-0839705	09/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	157,049,859	296,694	1,007	56,825				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	41,849,038			27,551				
67121	95-1060502	01/01/1980	Transamerica Life Insurance Company	IA	CO/I	62,500		1,446	4,276				
67121	95-1060502	01/01/1980	Transamerica Life Insurance Company	IA	YRT/I	81,280	3,307	2,845	5,560				
67121	95-1060502	02/01/1982	Transamerica Life Insurance Company	IA	YRT/I	1,013,331	2,078	1,964	22,586				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I				728				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	862,401,497	13,413,468	12,513,311	1,340,662				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I				6,286				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	10,734,347	13,854	11,125	20,072				
0899999. General Account - Authorized U.S. Non-Affiliates						21,598,464,412	321,984,145	319,743,914	43,935,440			485,973	
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	ADB/I				21				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	4,372,892	4,649	344	6,533				
0999999. General Account - Authorized Non-U.S. Non-Affiliates						4,372,892	4,649	344	6,554				
1099999. Total General Account - Authorized Non-Affiliates						21,602,837,304	321,988,794	319,744,258	43,941,994			485,973	
1199999. Total General Account Authorized						21,602,837,304	321,988,794	319,744,258	43,941,994			485,973	
1499999. Total General Account - Unauthorized U.S. Affiliates													

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
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	146,602			5,649				
1999999. General Account - Unauthorized U.S. Non-Affiliates						146,602			5,649				
00000	AA-3194154	05/01/2003	Ace Tempest Life Reinsurance	BMU	YRT/I				538,242				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									538,242				
2199999. Total General Account - Unauthorized Non-Affiliates						146,602			543,891				
2299999. Total General Account Unauthorized						146,602			543,891				
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						21,602,983,906	321,988,794	319,744,258	44,485,885			485,973	
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)						21,598,611,014	321,984,145	319,743,914	43,941,089			485,973	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)						4,372,892	4,649	344	544,796				
9999999 - Totals						21,602,983,906	321,988,794	319,744,258	44,485,885			485,973	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
38776	13-2997499	10/01/2007	Sirius America Insurance Company	NY	CO/G	21,178		6,295				
0299999. General Account - Authorized U.S. Affiliates - Other						21,178		6,295				
0399999. Total General Account - Authorized U.S. Affiliates						21,178		6,295				
0699999. Total General Account - Authorized Non-U.S. Affiliates												
0799999. Total General Account - Authorized Affiliates						21,178		6,295				
00000	AA-9995055	01/01/1999	American Disability Reinsurance Underwriters Syndicate (ADRUS)	ME	CO/G	1,405,199		49,114,732				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	64,231						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	(242,094)		1,624,610				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	5,124						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	53,863		571,350				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	1,350,498						
88099	75-1608507	01/01/2008	Optimum Reinsurance Insurance Company	TX	CO/G	12,667						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	12,635,306		14,030,892				
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	30,337						
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	OTH/G	(33)						
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	OTH/G	(3,167)						
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO	OTH/G	1,027						
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	OTH/G	(54,126)						
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	OTH/G	1,309,339						
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	9,848,908						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	CO/G	129,253						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	474,764						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	724,722						
68721	41-0808596	04/01/2004	Security Life Insurance Company of America	MN	OTH/G	1,090,742						
70408	81-0170040	11/01/2005	Union Security Insurance Company	KS	CO/G	(1,297)		116,707				
0899999. General Account - Authorized U.S. Non-Affiliates						28,835,263		65,458,291				
1099999. Total General Account - Authorized Non-Affiliates						28,835,263		65,458,291				
1199999. Total General Account Authorized						28,856,441		65,464,586				
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						28,856,441		65,464,586				
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												

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
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)						28,856,441		65,464,586				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)												
9999999 - Totals						28,856,441		65,464,586				

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
9999999 - Totals									XXX					

NONE

(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

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(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

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	73,342	71,017	62,180	60,787	62,476
2.	Commissions and reinsurance expense allowances	10,255	8,255	8,340	8,813	9,835
3.	Contract claims	57,945	63,117	52,801	46,121	47,052
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	24	28	23	62	24
7.	Increase in aggregate reserve for life and accident and health contracts	11,613	10,569	9,563	15,053	18,708
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	8,981	8,772	6,512	6,696	6,810
9.	Aggregate reserves for life and accident and health contracts	387,367	375,753	365,184	355,621	340,568
10.	Liability for deposit-type contracts	87	116	146	189	259
11.	Contract claims unpaid	8,270	10,119	7,769	3,831	8,550
12.	Amounts recoverable on reinsurance	6,518	6,476	6,869	2,375	1,745
13.	Experience rating refunds due or unpaid		750	719	229	
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	985	904	819	831	868
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)					
20.	Trust agreements (T)					
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)	21,493,606,329		21,493,606,329
2.	Reinsurance (Line 16)	95,423,211	(95,423,211)	
3.	Premiums and considerations (Line 15)	65,288,055	8,981,363	74,269,418
4.	Net credit for ceded reinsurance	XXX	482,164,897	482,164,897
5.	All other admitted assets (balance)	344,478,973		344,478,973
6.	Total assets excluding Separate Accounts (Line 26)	21,998,796,568	395,723,049	22,394,519,617
7.	Separate Account assets (Line 27)	5,221,244,807		5,221,244,807
8.	Total assets (Line 28)	27,220,041,375	395,723,049	27,615,764,424
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	17,216,757,058	387,366,577	17,604,123,635
10.	Liability for deposit-type contracts (Line 3)	2,041,723,071	86,801	2,041,809,872
11.	Claim reserves (Line 4)	157,308,737	8,269,671	165,578,408
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,438		3,438
13.	Premium & annuity considerations received in advance (Line 8)	2,699,479		2,699,479
14.	Other contract liabilities (Line 9)	183,298,902		183,298,902
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)	639,907,042		639,907,042
20.	Total liabilities excluding Separate Accounts (Line 26)	20,241,697,727	395,723,049	20,637,420,776
21.	Separate Account liabilities (Line 27)	5,108,623,996		5,108,623,996
22.	Total liabilities (Line 28)	25,350,321,723	395,723,049	25,746,044,772
23.	Capital & surplus (Line 38)	1,869,719,652	XXX	1,869,719,652
24.	Total liabilities, capital & surplus (Line 39)	27,220,041,375	395,723,049	27,615,764,424
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	387,366,577		
26.	Claim reserves	8,269,671		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	86,801		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	95,423,211		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	491,146,260		
34.	Premiums and considerations	8,981,363		
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			
40.	Total ceded reinsurance payable/offsets	8,981,363		
41.	Total net credit for ceded reinsurance	482,164,897		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	9,954,341	55,948,772	4,361,637		70,264,750	2,246,382
2.	Alaska AK	L	1,123,155	1,873,259	14,847,071		17,843,485	
3.	Arizona AZ	L	2,833,775	63,301,096	32,336,681		98,471,552	2,981,691
4.	Arkansas AR	L	1,429,009	17,721,491	3,706,383		22,856,883	1,442,896
5.	California CA	L	18,640,878	333,842,226	57,460,961		409,944,065	35,635,325
6.	Colorado CO	L	3,836,302	47,788,901	8,806,365		60,431,568	3,174,833
7.	Connecticut CT	L	2,732,282	57,142,345	7,518,855		67,393,482	3,372,562
8.	Delaware DE	L	6,924,730	5,226,442	487,158		12,638,330	144,059
9.	District of Columbia DC	L	140,699	3,522,003	1,817,705		5,480,407	
10.	Florida FL	L	23,056,502	197,244,769	55,400,618		275,701,889	11,969,839
11.	Georgia GA	L	27,501,285	93,054,919	17,376,319		137,932,523	13,012,125
12.	Hawaii HI	L	1,803,814	16,805,977	89,613		18,699,404	658,041
13.	Idaho ID	L	2,581,784	7,899,276	1,918,309		12,399,369	925,674
14.	Illinois IL	L	7,986,717	83,576,879	28,361,528		119,925,124	4,153,410
15.	Indiana IN	L	6,030,593	43,203,555	27,350,136		76,584,284	3,745,933
16.	Iowa IA	L	1,170,129	15,412,372	3,347,432		19,929,933	973,076
17.	Kansas KS	L	2,273,707	3,925,197	3,164,171		9,363,075	1,270,173
18.	Kentucky KY	L	2,125,945	32,178,655	5,135,579		39,440,179	405,545
19.	Louisiana LA	L	1,119,524	19,415,737	7,981,825		28,517,086	1,266,656
20.	Maine ME	L	624,595	17,824,767	2,024,362		20,473,724	102,404
21.	Maryland MD	L	2,875,905	52,024,957	18,560,015		73,460,877	1,409,929
22.	Massachusetts MA	L	1,527,851	46,762,630	17,763,956		66,054,437	6,868,459
23.	Michigan MI	L	4,064,134	66,902,621	17,501,833		88,468,588	2,178,656
24.	Minnesota MN	L	2,406,242	35,271,915	2,655,082		40,333,239	383,585
25.	Mississippi MS	L	2,002,622	10,768,518	2,968,613		15,739,753	1,233,460
26.	Missouri MO	L	4,564,866	17,670,390	3,867,804		26,103,060	290,371
27.	Montana MT	L	2,787,235	1,613,644	5,884,838		10,285,717	325,000
28.	Nebraska NE	L	386,021	3,083,571	4,186,596		7,656,188	123,568
29.	Nevada NV	L	1,014,008	7,432,029	3,703,242		12,149,279	820,091
30.	New Hampshire NH	L	298,136	5,129,296	5,285,570		10,713,002	869,458
31.	New Jersey NJ	L	3,020,225	74,533,287	15,114,769		92,668,281	2,282,105
32.	New Mexico NM	L	1,285,545	3,015,186	2,473,150		6,773,881	1,272,969
33.	New York NY	N	1,289,072	704,009	4,914,805		6,907,886	523,441
34.	North Carolina NC	L	4,216,198	110,025,101	14,493,569		128,734,868	3,063,014
35.	North Dakota ND	L	447,088	3,055,739	357,507		3,860,334	274,550
36.	Ohio OH	L	6,166,167	99,792,961	15,151,098		121,110,226	3,156,337
37.	Oklahoma OK	L	1,769,297	13,346,792	8,463,217		23,579,306	251,538
38.	Oregon OR	L	7,839,498	34,720,352	9,946,376		52,506,226	2,078,774
39.	Pennsylvania PA	L	6,137,241	106,553,569	13,419,667		126,110,477	929,697
40.	Rhode Island RI	L	3,584,525	7,663,305	1,106,535		12,354,365	284,008
41.	South Carolina SC	L	2,206,655	56,381,106	3,984,439		62,572,200	2,129,342
42.	South Dakota SD	L	447,881	10,469,119	898,632		11,815,632	370,412
43.	Tennessee TN	L	4,838,803	74,671,436	14,942,620		94,452,859	5,743,892
44.	Texas TX	L	8,865,541	107,246,758	47,497,835		163,610,134	4,249,713
45.	Utah UT	L	1,289,753	14,501,306	7,505,258		23,296,317	1,176,554
46.	Vermont VT	L	89,582	5,665,486	1,694,445		7,449,513	165,880
47.	Virginia VA	L	2,120,188	65,822,627	13,554,809		81,497,624	3,449,797
48.	Washington WA	L	17,006,205	61,478,034	23,023,514		101,507,753	5,812,614
49.	West Virginia WV	L	576,841	28,229,061	1,211,035		30,016,937	69,700
50.	Wisconsin WI	L	1,955,718	9,562,358	23,400,813		34,918,889	1,130,405
51.	Wyoming WY	L	973,188	1,683,585	4,038,376		6,695,149	315,037
52.	American Samoa AS	N						
53.	Guam GU	N	2,252				2,252	
54.	Puerto Rico PR	N	2,930	1,300	193,687		197,917	
55.	U.S. Virgin Islands VI	N	7,005		12,912		19,917	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	56,574				56,574	
58.	Aggregate Other Alien OT	XXX	111,498	392,150	3,466		507,114	
59.	Subtotal	(a) 50	222,122,256	2,253,082,836	593,272,791		3,068,477,883	140,712,980
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	268				268	
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	442,942		25,666		468,608	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	222,565,466	2,253,082,836	593,298,457		3,068,946,759	140,712,980
96.	Plus reinsurance assumed	XXX	24,516	21,557	78,266		124,339	
97	Totals (All Business)	XXX	222,589,982	2,253,104,393	593,376,723		3,069,071,098	140,712,980
98.	Less reinsurance ceded	XXX	44,485,501	891,156	27,755,945		73,132,602	
99.	Totals (All Business) less Reinsurance Ceded	XXX	178,104,481	2,252,213,237	(b) 565,620,778		2,995,938,496	140,712,980
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	111,498	392,150	3,466		507,114	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	111,498	392,150	3,466		507,114	
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

Ord. life and Ann Consid. are alloc based on billing addr of plcyhldr. Grp ann consid are alloc based on mailg addr of plcyhldr expt for TSA consid which are alloc on mailg addr of cert holder. Grp prem are alloc As follows: a) For grps. with <500 lives, alloc is based on state in which business or grp in whose the name of insurance is written resides; b) For grps of 500 or more lives, alloc is based on state of residence in ind lives. BOLI prem alloc based on mao;g addr of plcyhldr expt for TX residents which are rptd to TX.

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	9,954,341	55,948,772	381,048		2,246,382	68,530,543
2. Alaska	AK	1,123,155	1,873,259	159,866			3,156,280
3. Arizona	AZ	2,833,775	63,301,096	883,791		2,981,691	70,000,353
4. Arkansas	AR	1,429,009	17,721,491	131,363		1,442,896	20,724,759
5. California	CA	18,640,878	333,842,226	1,139,760		35,635,325	389,258,189
6. Colorado	CO	3,836,302	47,788,901	210,916		3,174,833	55,010,952
7. Connecticut	CT	2,732,282	57,142,345	129,066		3,372,562	63,376,255
8. Delaware	DE	6,924,730	5,226,442	19,061		144,059	12,314,292
9. District of Columbia	DC	140,699	3,522,003	57,855			3,720,557
10. Florida	FL	23,056,502	197,244,769	1,224,365		11,969,839	233,495,475
11. Georgia	GA	27,501,285	93,054,919	262,525		13,012,125	133,830,854
12. Hawaii	HI	1,803,814	16,805,977			658,041	19,267,832
13. Idaho	ID	2,581,784	7,899,276	93,085		925,674	11,499,819
14. Illinois	IL	7,986,717	83,576,879	246,116		4,153,410	95,963,122
15. Indiana	IN	6,030,593	43,203,555	1,144,523		3,745,933	54,124,604
16. Iowa	IA	1,170,129	15,412,372	180,109		973,076	17,735,686
17. Kansas	KS	2,273,707	3,925,197	134,040		1,270,173	7,603,117
18. Kentucky	KY	2,125,945	32,178,655	48,538		405,545	34,758,683
19. Louisiana	LA	1,119,524	19,415,737	254,422		1,266,656	22,056,339
20. Maine	ME	624,595	17,824,767	40,481		102,404	18,592,247
21. Maryland	MD	2,875,905	52,024,957	457,734		1,409,929	56,768,525
22. Massachusetts	MA	1,527,851	46,762,630	1,266,553		6,868,459	56,425,493
23. Michigan	MI	4,064,134	66,902,621	353,284		2,178,656	73,498,695
24. Minnesota	MN	2,406,242	35,271,915	323,177		383,585	38,384,919
25. Mississippi	MS	2,002,622	10,768,518	13,921		1,233,460	14,018,521
26. Missouri	MO	4,564,866	17,670,390	168,736		290,371	22,694,363
27. Montana	MT	2,787,235	1,613,644	154,296		325,000	4,880,175
28. Nebraska	NE	386,021	3,083,571	81,041		123,568	3,674,201
29. Nevada	NV	1,014,008	7,432,029	83,987		820,091	9,350,115
30. New Hampshire	NH	298,136	5,129,296	54,576		869,458	6,351,466
31. New Jersey	NJ	3,020,225	74,533,287	72,914		2,282,105	79,908,531
32. New Mexico	NM	1,285,545	3,015,186	97,979		1,272,969	5,671,679
33. New York	NY	1,289,072	704,009	27,193		523,441	2,543,715
34. North Carolina	NC	4,216,198	110,025,101	1,498,778		3,063,014	118,803,091
35. North Dakota	ND	447,088	3,055,739	44,184		274,550	3,821,561
36. Ohio	OH	6,166,167	99,792,961	547,278		3,156,337	109,662,743
37. Oklahoma	OK	1,769,297	13,346,792	348,330		251,538	15,715,957
38. Oregon	OR	7,839,498	34,720,352	189,995		2,078,774	44,828,619
39. Pennsylvania	PA	6,137,241	106,553,569	2,638,338		929,697	116,258,845
40. Rhode Island	RI	3,584,525	7,663,305	404,904		284,008	11,936,742
41. South Carolina	SC	2,206,655	56,381,106	152,405		2,129,342	60,869,508
42. South Dakota	SD	447,881	10,469,119	23,457		370,412	11,310,869
43. Tennessee	TN	4,838,803	74,671,436	1,257,010		5,743,892	86,511,141
44. Texas	TX	8,865,541	107,246,758	828,903		4,249,713	121,190,915
45. Utah	UT	1,289,753	14,501,306	21,729		1,176,554	16,989,342
46. Vermont	VT	89,582	5,665,486	19,900		165,880	5,940,848
47. Virginia	VA	2,120,188	65,822,627	415,256		3,449,797	71,807,868
48. Washington	WA	17,006,205	61,478,034	1,050,807		5,812,614	85,347,660
49. West Virginia	WV	576,841	28,229,061	81,830		69,700	28,957,432
50. Wisconsin	WI	1,955,718	9,562,358	239,894		1,130,405	12,888,375
51. Wyoming	WY	973,188	1,683,585	32,974		315,037	3,004,784
52. American Samoa	AS						
53. Guam	GU	2,252					2,252
54. Puerto Rico	PR	2,930	1,300				4,230
55. U.S. Virgin Islands	VI	7,005					7,005
56. Northern Mariana Islands	MP						
57. Canada	CAN	56,574					56,574
58. Aggregate Other Alien	OT	111,498	392,150				503,648
59. Total		222,122,256	2,253,082,836	19,692,293		140,712,980	2,635,610,365

SCHEDULE Y -INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 -ORGANIZATIONAL CHART

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	10% or greater owners of record (excludes shares held in "street name" by brokerage firms and other intermediaries): White Mountains Insurance Group, LTD.* and Berkshire Hathaway, Inc.
Symetra Life Insurance Company	91-0742147	68608	WA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	WA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Administrative Services, Inc.	91-1364981		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Symetra Investment Management, Inc.	36-4715812		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Health Network Strategies, LLC	20-8947838		DE	60% Symetra Financial Corporation 40% Other Members
Medical Risk Managers, Inc.	51-0309072		DE	100% Symetra Financial Corporation
Rocket Drive Holdings, LLC	38-3907508		FL	100% Symetra Financial Corporation
TIF Invest III, LLC	26-3530060		DE	100% Symetra Financial Corporation

* Controlling Entity

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 *
			20-0978027		0001403385	NYSE	SYMETRA FINANCIAL CORPORATION	WA	UDP		Board of Directors		WHITE MOUNTAINS INSURANCE GROUP LTD	1
1129	WHITE MOUNTAINS GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	WA		SYMETRA FINANCIAL CORPORATION			WHITE MOUNTAINS INSURANCE GROUP LTD	
1129	WHITE MOUNTAINS GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	WA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
1129	WHITE MOUNTAINS GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-1364981				SYMETRA ADMINISTRATIVE SERVICES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			36-4715812				SYMETRA INVESTMENT MANAGEMENT, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			20-8947838				HEALTH NETWORK STRATEGIES, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	60.000	WHITE MOUNTAINS INSURANCE GROUP LTD	2
			51-0309072				MEDICAL RISK MANAGERS, INC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			39-3907508				ROCKET DRIVE HOLDINGS, LLC	FL	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			26-3530060				TIF INVEST III, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	

Asterisk	Explanation
1	Applicable to columns 10 through 13: General Reinsurance Corporation is the direct owner of 17%. General Reinsurance Corporation's ultimate controlling person, Berkshire Hathaway, Inc., has filed a Disclaimer of Control with the reporting person's domiciliary jurisdiction. White Mountains Insurance Group, Ltd. is the beneficial owner of 17%. No direct owner whose ultimate controlling person is White Mountains Insurance Group, Ltd. has ownership of 10% or greater.
2	40% owned by non-affiliated members.

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)
	20-0978027	Symetra Financial Corporation	240,000,000	(7,115,296)							232,884,704	
68608	91-0742147	Symetra Life Insurance Company	(240,000,000)	7,115,296	(72,163,921)						(305,048,625)	
	36-4715812	Symetra Investment Management, Inc			72,163,921						72,163,921	
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?	YES
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?	NO
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?	NO
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?	NO
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?	NO
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? ..... NO

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? ..... NO

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? ..... NO

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? ..... NO

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? ..... NO

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? ..... NO

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:

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46. Waived by State of Domicile (WA)
47. Waived by State of Domicile (WA)

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]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

33. 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 [Document Identifier 454]

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]

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]

40. Long-Term Care Experience Reporting Forms [Document Identifier 306]

42. Credit Insurance Experience Exhibit [Document Identifier 230]

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.	Leasehold improvements	587,287	587,287		
2597.	Summary of remaining write-ins for Line 25 from overflow page	587,287	587,287		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Founders' premium benefit certificates	4,159	3,802
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,159	3,802

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.			
5397.	Summary of remaining write-ins for Line 53 from overflow page		

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.	Contributions	575,717		260,639			836,356
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	575,717		260,639			836,356

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.	Leasehold improvements	587,287	505,724	(81,563)
2597.	Summary of remaining write-ins for Line 25 from overflow page	587,287	505,724	(81,563)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	222,327,062	1.034	222,327,062		222,327,062	1.034
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	81,450,000	0.379	81,450,000		81,450,000	0.379
1.22 Issued by U.S. government sponsored agencies	989,568	0.005	989,568		989,568	0.005
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	90,066,861	0.419	90,066,861		90,066,861	0.419
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	5,410,000	0.025	5,410,000		5,410,000	0.025
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	23,756,138	0.111	23,756,138		23,756,138	0.111
1.43 Revenue and assessment obligations	695,241,497	3.235	695,241,497		695,241,497	3.235
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	546,156,755	2.541	546,156,755		546,156,755	2.541
1.512 Issued or guaranteed by FNMA and FHLMC	45,952,202	0.214	45,952,202		45,952,202	0.214
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	349,934,229	1.628	349,934,229		349,934,229	1.628
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		0.000				0.000
1.523 All other	1,144,560,771	5.325	1,144,560,771		1,144,560,771	5.325
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,187,448,687	52.050	11,187,448,687		11,187,448,687	52.050
2.2 Unaffiliated non-U.S. securities (including Canada)	2,689,618,671	12.514	2,689,618,671		2,689,618,671	12.514
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	624,301	0.003	624,301		624,301	0.003
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	102,516,454	0.477	102,516,454		102,516,454	0.477
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	7,706,400	0.036	7,706,400		7,706,400	0.036
3.32 Unaffiliated	543,221,015	2.527	543,221,015		543,221,015	2.527
3.4 Other equity securities:						
3.41 Affiliated	106,701,633	0.496	106,701,633		106,701,633	0.496
3.42 Unaffiliated	238,400	0.001	238,400		238,400	0.001
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	3,233,585,158	15.044	3,233,585,158		3,233,585,158	15.044
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans	64,720,936	0.301	64,720,936		64,720,936	0.301
7. Derivatives	39,125,608	0.182	39,125,608		39,125,608	0.182
8. Receivables for securities	9,327,760	0.043	9,327,760		9,327,760	0.043
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	17,093,261	0.080	17,093,261		17,093,261	0.080
11. Other invested assets	285,869,407	1.330	285,832,962		285,832,962	1.330
12. Total invested assets	21,493,642,774	100.000	21,493,606,328		21,493,606,328	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,670,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		725,256
5.	Deduct amounts received on disposals, Part 3, Column 15		2,395,256
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,886,893,665
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	620,992,867	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	3,210,438	624,203,305
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		277,336,812
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
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	175,000	
	10.2 Totals, Part 3, Column 10		175,000
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,233,585,158
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,233,585,158
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,233,585,158

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		239,070,746
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	47,377,113	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	35,117,013	82,494,126
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	(455,081)	
	5.2 Totals, Part 3, Column 9		(455,081)
6.	Total gain (loss) on disposals, Part 3, Column 19		933
7.	Deduct amounts received on disposals, Part 3, Column 16		836,877
8.	Deduct amortization of premium and depreciation		33,790,054
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	614,385	
	10.2 Totals, Part 3, Column 11		614,385
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		285,869,408
12.	Deduct total nonadmitted amounts		36,446
13.	Statement value at end of current period (Line 11 minus Line 12)		285,832,962

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,821,475,154
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,300,911,974
3.	Accrual of discount		44,882,354
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(660,704)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	68,874,997	
	4.4. Part 4, Column 11	(40,569,030)	27,645,263
5.	Total gain (loss) on disposals, Part 4, Column 19		72,259,301
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,347,199,011
7.	Deduct amortization of premium		68,209,413
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	25,928,430	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	780,431	
	8.4. Part 4, Column 15	187,887	26,896,748
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	15,684,847	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	8,855,442	
	9.4. Part 4, Column 13	10,201,437	34,741,726
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		17,843,920,644
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		17,843,920,644

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	879,839,027	902,568,046	881,616,223	873,674,794
Governments	2.	Canada	6,869,545	8,811,515	6,908,080	6,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	83,197,316	82,922,403	83,197,316	83,197,316
	4.	Totals	969,905,888	994,301,964	971,721,619	963,622,110
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,410,000	6,088,452	5,410,000	5,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	23,756,139	26,427,452	15,023,153	31,785,000
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	1,062,212,291	1,114,101,250	923,132,632	1,109,417,445
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	12,332,009,450	13,288,010,871	12,411,792,335	12,187,138,909
	9.	Canada	599,779,769	652,922,846	610,113,935	582,087,606
	10.	Other Countries	2,089,838,904	2,139,892,612	2,090,082,081	1,984,639,807
	11.	Totals	15,021,628,123	16,080,826,329	15,111,988,351	14,753,866,322
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	17,082,912,441	18,221,745,447	17,027,275,755	16,864,100,877
PREFERRED STOCKS	14.	United States	91,624,176	85,624,339	91,624,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	10,892,278	11,599,901	12,261,887	
	17.	Totals	102,516,454	97,224,240	103,886,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	102,516,454	97,224,240	103,886,063	
COMMON STOCKS	20.	United States	473,647,555	473,647,555	393,218,678	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	19,567,785	19,567,785	15,686,096	
	22.	Other Countries	50,868,376	50,868,376	44,687,241	
	23.	Totals	544,083,716	544,083,716	453,592,015	
Parent, Subsidiaries and Affiliates	24.	Totals	114,408,033	114,408,033	74,302,503	
	25.	Total Common Stocks	658,491,749	658,491,749	527,894,518	
	26.	Total Stocks	761,008,203	755,715,989	631,780,581	
	27.	Total Bonds and Stocks	17,843,920,644	18,977,461,436	17,659,056,336	

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	45,386,146	182,348,849	436,008,796	127,759,855	88,337,711	879,841,357	5.1	924,926,228	5.7	865,139,028	14,702,329
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	45,386,146	182,348,849	436,008,796	127,759,855	88,337,711	879,841,357	5.1	924,926,228	5.7	865,139,028	14,702,329
2. All Other Governments											
2.1 NAIC 1	5,010,124	22,759,120	33,688,637	28,608,981		90,066,862	0.5	9,676,547	0.1	6,869,545	83,197,317
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	5,010,124	22,759,120	33,688,637	28,608,981		90,066,862	0.5	9,676,547	0.1	6,869,545	83,197,317
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		7,726,380	13,259,067			20,985,447	0.1	20,063,262	0.1	20,985,447	
4.2 NAIC 2		2,770,691				2,770,691	0.0	2,612,399	0.0	2,770,691	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		10,497,071	13,259,067			23,756,138	0.1	22,675,661	0.1	23,756,138	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	44,998,703	234,682,306	424,849,838	153,579,596	2,173,048	860,283,491	5.0	902,604,832	5.6	858,131,274	2,152,217
5.2 NAIC 2	429,759	113,928,967	18,489,682	12,942,407	948,805	146,739,620	0.9	214,343,126	1.3	141,282,213	5,457,407
5.3 NAIC 3		43,118,096	6,500,000	238,139		49,856,235	0.3	8,418,753	0.1	6,738,139	43,118,096
5.4 NAIC 4				5,057,009		5,057,009	0.0	5,051,568	0.0	5,057,009	
5.5 NAIC 5					275,936	275,936	0.0				275,936
5.6 NAIC 6											
5.7 Totals	45,428,462	391,729,369	449,839,520	171,817,151	3,397,789	1,062,212,291	6.2	1,130,418,279	7.0	1,011,208,635	51,003,656

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	431,784,751	2,103,828,721	3,228,144,813	807,485,273	570,706,598	7,141,950,156	41.8	6,729,131,661	41.6	6,191,870,910	950,079,246
6.2 NAIC 2	403,234,908	1,680,635,060	2,974,603,561	997,865,988	573,498,225	6,629,837,742	38.8	6,090,768,208	37.6	5,507,920,712	1,121,917,030
6.3 NAIC 3	14,608,664	182,397,356	188,214,318	37,488,830	33,377,874	456,087,042	2.7	479,527,547	3.0	342,259,553	113,827,489
6.4 NAIC 4	3,300,497	111,138,187	254,073,718	43,959,835	865	412,473,102	2.4	391,206,627	2.4	194,736,279	217,736,823
6.5 NAIC 5	2,404,690	35,594,211	30,425,570		327,292	68,751,763	0.4	65,732,466	0.4	36,292,163	32,459,600
6.6 NAIC 6	5,463,433	447,225			868,758	6,779,416	0.0	23,537,885	0.1	5,378,195	1,401,221
6.7 Totals	860,796,943	4,114,040,760	6,675,461,980	1,886,799,926	1,178,779,612	14,715,879,221	86.1	13,779,904,394	85.1	12,278,457,812	2,437,421,409
7. Hybrid Securities											
7.1 NAIC 1		502,990		12,822,804	20,307,965	33,633,759	0.2	34,797,513	0.2	33,633,759	
7.2 NAIC 2				50,758,585	107,151,022	157,909,607	0.9	120,882,302	0.7	147,909,607	10,000,000
7.3 NAIC 3		4,606,232		9,542,193	57,512,138	71,660,563	0.4	97,110,802	0.6	63,477,377	8,183,186
7.4 NAIC 4				17,442,900	38,717,981	56,160,881	0.3	51,202,831	0.3	22,442,900	33,717,981
7.5 NAIC 5				2,670,408		2,670,408	0.0	16,432,497	0.1	2,670,408	
7.6 NAIC 6											
7.7 Totals		5,109,222		93,236,890	223,689,106	322,035,218	1.9	320,425,945	2.0	270,134,051	51,901,167
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) 527,179,724	2,556,658,366	4,136,551,151	1,130,256,509	681,525,322	9,032,171,072	52.8	XXX	XXX	7,982,039,963	1,050,131,109
9.2 NAIC 2	(d) 403,664,667	1,797,334,718	2,993,093,243	1,061,566,980	681,598,052	6,937,257,660	40.6	XXX	XXX	5,799,883,223	1,137,374,437
9.3 NAIC 3	(d) 14,608,664	230,121,684	194,714,318	47,269,162	90,890,012	577,603,840	3.4	XXX	XXX	412,475,069	165,128,771
9.4 NAIC 4	(d) 3,300,497	111,138,187	254,073,718	66,459,744	38,718,846	473,690,992	2.8	XXX	XXX	222,236,188	251,454,804
9.5 NAIC 5	(d) 2,404,690	35,594,211	30,425,570	2,670,408	603,228	(c) 71,698,107	0.4	XXX	XXX	38,962,571	32,735,536
9.6 NAIC 6	(d) 5,463,433	447,225			868,758	(c) 6,779,416	0.0	XXX	XXX	5,378,195	1,401,221
9.7 Totals	956,621,675	4,731,294,391	7,608,858,000	2,308,222,803	1,494,204,218	(b) 17,099,201,087	100.0	XXX	XXX	14,460,975,209	2,638,225,878
9.8 Line 9.7 as a % of Col. 6	5.6	27.7	44.5	13.5	8.7	100.0	XXX	XXX	XXX	84.6	15.4
10. Total Bonds Prior Year											
10.1 NAIC 1	450,054,295	2,349,516,108	3,810,920,200	1,145,160,083	870,959,357	XXX	XXX	8,626,610,043	53.3	7,705,709,128	920,900,915
10.2 NAIC 2	191,958,080	1,962,698,373	2,615,313,549	927,136,497	731,499,536	XXX	XXX	6,428,606,035	39.7	5,237,156,766	1,191,449,269
10.3 NAIC 3	48,434,366	123,861,202	197,470,993	81,879,079	133,411,462	XXX	XXX	585,057,102	3.6	440,559,009	144,498,093
10.4 NAIC 4	9,440,793	93,983,562	214,110,458	92,810,752	37,115,461	XXX	XXX	447,461,026	2.8	219,230,830	228,230,196
10.5 NAIC 5	1,481,059	31,164,586	27,508,932	21,734,071	276,315	XXX	XXX	(c) 82,164,963	0.5	34,600,042	47,564,921
10.6 NAIC 6		13,542,852	1,160,801	11,340	8,822,892	XXX	XXX	(c) 23,537,885	0.1	23,050,153	487,732
10.7 Totals	701,368,593	4,574,766,683	6,866,484,933	2,268,731,822	1,782,085,023	XXX	XXX	(b) 16,193,437,054	100.0	13,660,305,928	2,533,131,126
10.8 Line 10.7 as a % of Col. 8	4.3	28.3	42.4	14.0	11.0	XXX	XXX	100.0	XXX	84.4	15.6
11. Total Publicly Traded Bonds											
11.1 NAIC 1	493,717,852	2,159,692,940	3,789,627,557	880,193,130	658,808,483	7,982,039,962	46.7	7,705,709,128	47.6	7,982,039,962	XXX
11.2 NAIC 2	322,646,358	1,398,755,636	2,554,856,042	921,407,629	602,217,558	5,799,883,223	33.9	5,237,156,766	32.3	5,799,883,223	XXX
11.3 NAIC 3	10,498,393	122,971,206	144,621,236	47,071,176	87,313,058	412,475,069	2.4	440,559,009	2.7	412,475,069	XXX
11.4 NAIC 4	2,286,393	43,186,629	136,237,788	35,524,513	5,000,865	222,236,188	1.3	219,230,830	1.4	222,236,188	XXX
11.5 NAIC 5	2,200,109	17,910,592	15,854,170	2,670,408	327,292	38,962,571	0.2	34,600,042	0.2	38,962,571	XXX
11.6 NAIC 6	5,378,188				8	5,378,196	0.0	23,050,153	0.1	5,378,196	XXX
11.7 Totals	836,727,293	3,742,517,003	6,641,196,793	1,886,866,856	1,353,667,264	14,460,975,209	84.6	13,660,305,928	84.4	14,460,975,209	XXX
11.8 Line 11.7 as a % of Col. 6	5.8	25.9	45.9	13.0	9.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.9	21.9	38.8	11.0	7.9	84.6	XXX	XXX	XXX	84.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	33,461,872	396,965,426	346,923,594	250,063,379	22,716,839	1,050,131,110	6.1	920,900,915	5.7	XXX	1,050,131,110
12.2 NAIC 2	81,018,309	398,579,082	438,237,201	140,159,351	79,380,494	1,137,374,437	6.7	1,191,449,269	7.4	XXX	1,137,374,437
12.3 NAIC 3	4,110,271	107,150,478	50,093,082	197,986	3,576,954	165,128,771	1.0	144,498,093	0.9	XXX	165,128,771
12.4 NAIC 4	1,014,104	67,951,558	117,835,930	30,935,231	33,717,981	251,454,804	1.5	228,230,196	1.4	XXX	251,454,804
12.5 NAIC 5	204,581	17,683,619	14,571,400		275,936	32,735,536	0.2	47,564,921	0.3	XXX	32,735,536
12.6 NAIC 6	85,245	447,225			868,750	1,401,220	0.0	487,732	0.0	XXX	1,401,220
12.7 Totals	119,894,382	988,777,388	967,661,207	421,355,947	140,536,954	2,638,225,878	15.4	2,533,131,126	15.6	XXX	2,638,225,878
12.8 Line 12.7 as a % of Col. 6	4.5	37.5	36.7	16.0	5.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.7	5.8	5.7	2.5	0.8	15.4	XXX	XXX	XXX	XXX	15.4

(a) Includes $ 2,055,937,169 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 93,467,513 current year, $ 65,853,636 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 $ 275,936 current year, $ 276,315 prior year of bonds with 5* designations and $, current year $ 110,000 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 $; 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	7,452,309	20,569,382	228,203,658	47,554,042		303,779,391	1.8	233,671,608	1.4	289,077,062	14,702,329
1.2 Residential Mortgage-Backed Securities	20,166,691	102,687,785	194,310,977	63,803,203	59,592,418	440,561,074	2.6	471,761,357	2.9	440,561,074	
1.3 Commercial Mortgage-Backed Securities	17,767,147	59,091,681	13,494,161	16,402,611	28,745,292	135,500,892	0.8	219,493,263	1.4	135,500,892	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	45,386,147	182,348,848	436,008,796	127,759,856	88,337,710	879,841,357	5.1	924,926,228	5.7	865,139,028	14,702,329
2. All Other Governments											
2.1 Issuer Obligations	5,010,124	22,759,120	33,688,637	28,608,981		90,066,862	0.5	9,676,547	0.1	6,869,545	83,197,317
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	5,010,124	22,759,120	33,688,637	28,608,981		90,066,862	0.5	9,676,547	0.1	6,869,545	83,197,317
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		10,497,071	13,259,067			23,756,138	0.1	22,675,661	0.1	23,756,138	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		10,497,071	13,259,067			23,756,138	0.1	22,675,661	0.1	23,756,138	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	4,168,999	215,678,637	339,735,252	133,600,178	2,772,062	695,955,128	4.1	689,694,730	4.3	647,379,626	48,575,502
5.2 Residential Mortgage-Backed Securities	34,291,297	164,778,639	96,494,389	23,570,446	325,047	319,459,818	1.9	380,255,254	2.3	319,459,818	
5.3 Commercial Mortgage-Backed Securities	6,968,166	11,272,093	13,609,879	14,646,527	24,745	46,521,410	0.3	60,468,295	0.4	44,369,193	2,152,217
5.4 Other Loan-Backed and Structured Securities					275,935	275,935	0.0				275,935
5.5 Totals	45,428,462	391,729,369	449,839,520	171,817,151	3,397,789	1,062,212,291	6.2	1,130,418,279	7.0	1,011,208,637	51,003,654
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	670,272,872	3,354,624,527	6,308,391,581	1,688,057,191	1,154,407,689	13,175,753,860	77.1	12,280,586,829	75.8	11,207,404,755	1,968,349,105
6.2 Residential Mortgage-Backed Securities	41,654,975	108,611,445	45,501,224	33,005,266	8,888,995	237,661,905	1.4	252,053,449	1.6	204,360,327	33,301,578
6.3 Commercial Mortgage-Backed Securities	132,204,974	503,826,125	207,694,102	63,173,667		906,898,868	5.3	892,243,834	5.5	702,940,703	203,958,165
6.4 Other Loan-Backed and Structured Securities	16,664,121	146,978,664	113,875,073	102,563,802	15,482,928	395,564,588	2.3	355,020,282	2.2	163,752,026	231,812,562
6.5 Totals	860,796,942	4,114,040,761	6,675,461,980	1,886,799,926	1,178,779,612	14,715,879,221	86.1	13,779,904,394	85.1	12,278,457,811	2,437,421,410
7. Hybrid Securities											
7.1 Issuer Obligations		320,325		14,964,285	16,902,050	32,186,660	0.2	15,028,209	0.1	28,289,380	3,897,280
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		4,788,897		78,272,604	206,787,057	289,848,558	1.7	305,397,736	1.9	241,844,670	48,003,888
7.5 Totals		5,109,222		93,236,889	223,689,107	322,035,218	1.9	320,425,945	2.0	270,134,050	51,901,168
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	686,904,304	3,629,259,062	6,923,878,195	1,912,784,677	1,174,081,801	14,326,908,039	83.8	XXX	XXX	12,208,186,506	2,118,721,533
9.2 Residential Mortgage-Backed Securities	96,112,963	376,077,869	336,306,590	120,378,915	68,806,460	997,682,797	5.8	XXX	XXX	964,381,219	33,301,578
9.3 Commercial Mortgage-Backed Securities	156,940,287	574,189,899	234,798,142	94,222,805	28,770,037	1,088,921,170	6.4	XXX	XXX	882,810,788	206,110,382
9.4 Other Loan-Backed and Structured Securities	16,664,121	151,767,561	113,875,073	180,836,406	222,545,920	685,689,081	4.0	XXX	XXX	405,596,696	280,092,385
9.5 Totals	956,621,675	4,731,294,391	7,608,858,000	2,308,222,803	1,494,204,218	17,099,201,087	100.0	XXX	XXX	14,460,975,209	2,638,225,878
9.6 Line 9.5 as a % of Col. 6	5.6	27.7	44.5	13.5	8.7	100.0	XXX	XXX	XXX	84.6	15.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	406,492,090	3,257,488,684	6,269,332,326	1,864,151,227	1,459,279,257	XXX	XXX	13,256,743,584	81.9	11,166,779,366	2,089,964,218
10.2 Residential Mortgage-Backed Securities	132,274,323	395,565,350	384,291,799	127,044,463	64,894,125	XXX	XXX	1,104,070,060	6.8	1,104,070,060	
10.3 Commercial Mortgage-Backed Securities	132,075,727	798,011,108	117,228,347	86,915,145	37,975,065	XXX	XXX	1,172,205,392	7.2	996,458,813	175,746,579
10.4 Other Loan-Backed and Structured Securities	30,526,453	123,701,541	95,632,462	190,620,986	219,936,576	XXX	XXX	660,418,018	4.1	392,997,689	267,420,329
10.5 Totals	701,368,593	4,574,766,683	6,866,484,934	2,268,731,821	1,782,085,023	XXX	XXX	16,193,437,054	100.0	13,660,305,928	2,533,131,126
10.6 Line 10.5 as a % of Col. 8	4.3	28.3	42.4	14.0	11.0	XXX	XXX	100.0	XXX	84.4	15.6
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	587,949,169	2,814,202,107	6,071,876,620	1,651,136,712	1,083,021,899	12,208,186,507	71.4	11,166,779,366	69.0	12,208,186,507	XXX
11.2 Residential Mortgage-Backed Securities	90,781,796	351,806,215	332,826,394	120,160,562	68,806,252	964,381,219	5.6	1,104,070,060	6.8	964,381,219	XXX
11.3 Commercial Mortgage-Backed Securities	149,277,109	491,595,310	182,129,997	31,038,334	28,770,037	882,810,787	5.2	996,458,813	6.2	882,810,787	XXX
11.4 Other Loan-Backed and Structured Securities	8,719,220	84,913,371	54,363,780	84,531,249	173,069,076	405,596,696	2.4	392,997,689	2.4	405,596,696	XXX
11.5 Totals	836,727,294	3,742,517,003	6,641,196,791	1,886,866,857	1,353,667,264	14,460,975,209	84.6	13,660,305,928	84.4	14,460,975,209	XXX
11.6 Line 11.5 as a % of Col. 6	5.8	25.9	45.9	13.0	9.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.9	21.9	38.8	11.0	7.9	84.6	XXX	XXX	XXX	84.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	98,955,135	815,056,955	852,001,575	261,647,965	91,059,902	2,118,721,532	12.4	2,089,964,218	12.9	XXX	2,118,721,532
12.2 Residential Mortgage-Backed Securities	5,331,167	24,271,654	3,480,196	218,353	208	33,301,578	0.2			XXX	33,301,578
12.3 Commercial Mortgage-Backed Securities	7,663,178	82,594,589	52,668,145	63,184,471		206,110,383	1.2	175,746,579	1.1	XXX	206,110,383
12.4 Other Loan-Backed and Structured Securities	7,944,901	66,854,190	59,511,293	96,305,157	49,476,844	280,092,385	1.6	267,420,329	1.7	XXX	280,092,385
12.5 Totals	119,894,381	988,777,388	967,661,209	421,355,946	140,536,954	2,638,225,878	15.4	2,533,131,126	15.6	XXX	2,638,225,878
12.6 Line 12.5 as a % of Col. 6	4.5	37.5	36.7	16.0	5.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.7	5.8	5.7	2.5	0.8	15.4	XXX	XXX	XXX	XXX	15.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	63,250,317	63,250,317			
2. Cost of short-term investments acquired	2,645,663,693	2,645,663,693			
3. Accrual of discount	853	853			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	20,155	20,155			
6. Deduct consideration received on disposals	2,692,633,569	2,692,633,569			
7. Deduct amortization of premium	12,803	12,803			
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)	16,288,646	16,288,646			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	16,288,646	16,288,646			

(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)			2,767,056
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	24,271,682		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,068,205		25,339,887
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	12,884,685		
	3.2 Section 2, Column 19	529,608		13,414,293
4.	Total gain (loss) on termination recognized, Section 2, Column 22			8,448,331
5.	Considerations received/(paid) on terminations, Section 2, Column 15			14,823,428
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
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	(22,909,472)		
	8.2 Section 2, Column 20			(22,909,472)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			12,236,667
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			12,236,667

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				104,186
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				103,370
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year	(690)	690		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(6,640)			
	3.14 Section 1, Column 18, prior year		(6,640)	(5,950)	
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	(6,640)			
	3.24 Section 1, Column 19, prior year	(690)	(5,950)	(5,950)	
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)		(611,113)		
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)	(611,113)	(611,113)		
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)				207,556
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				207,556

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	12,236,667	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	207,556	
3.	Total (Line 1 plus Line 2)		12,444,223
4.	Part D, Section 1, Column 5	39,333,164	
5.	Part D, Section 1, Column 6	(26,888,941)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	13,269,955	
8.	Part B, Section 1, Column 13	(6,640)	
9.	Total (Line 7 plus Line 8)		13,263,315
10.	Part D, Section 1, Column 8	43,675,822	
11.	Part D, Section 1, Column 9	(30,412,507)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,094,994	
14.	Part B, Section 1, Column 20	124,700	
15.	Part D, Section 1, Column 11	7,219,694	
16.	Total (Line 13 plus Line 14 minus Line 15)		

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

SCHEDULE A - PART 3

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						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Retail - single tenant	Stockton	CA	06/28/2013	Gloria Stephens Sobhani, Trustee	1,670,000	241,099	1,670,000						1,670,000	2,395,256		725,256	725,256		69,178
0199999. Property Disposed					1,670,000	241,099	1,670,000						1,670,000	2,395,256		725,256	725,256		69,178
0399999 - Totals					1,670,000	241,099	1,670,000						1,670,000	2,395,256		725,256	725,256		69,178

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
0628		KENT	WA		12/11/1992	7.625	415,084						1,900,000	11/05/1992
0764		YORBA LINDA	CA		04/03/1996	8.125	102,891						1,000,000	03/08/1996
0778		KIRKLAND	WA		07/29/1996	6.500	283,676						2,000,000	05/10/1996
0830		TACOMA	WA		05/20/1997	4.950	301,853						840,000	03/12/1997
0901		CANOGA PARK	CA		03/27/1998	7.500	214,300						1,100,000	01/07/1998
0920		CLOVIS	CA		05/28/1998	7.500	248,389						1,150,000	04/06/1998
0931		LAGUNA NIGUEL	CA		10/06/1998	7.375	356,376						1,370,000	06/01/1998
0938		LITTLETON	CO		09/18/1998	6.625	902,331						3,175,800	07/16/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	733,484						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	463,162						3,000,000	09/16/1998
0966		El Segundo	CA		12/01/1998	7.500	224,741						1,660,000	09/25/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	204,207						1,060,000	12/10/1998
0983		SHERMAN OAKS	CA		03/31/1999	7.500	17,346						650,000	12/11/1998
0984		INDIANAPOLIS	IN		04/09/1999	7.125	696,429						2,360,000	12/22/1998
0994		BOULDER	CO		03/26/1999	6.100	570,101						2,100,000	01/13/1999
1000		SALINAS	CA		04/14/1999	6.625	49,960						2,500,000	01/21/1999
1007		FRESNO	CA		07/30/1999	7.875	1,949,720						7,250,000	03/03/1999
1036		ALISO VIEJO	CA		07/01/1999	7.375	86,374						1,750,000	04/29/1999
1046		GOLETA	CA		08/18/1999	7.375	80,527						3,900,000	06/16/1999
1048		SAN ANGELO	TX		08/23/1999	5.800	127,780						2,760,000	06/21/1999
1061		PLEASANTON	CA		09/20/1999	7.750	334,249						1,290,000	07/15/1999
1067		OREM	UT		12/14/1999	7.500	86,396						1,050,000	08/13/1999
1071		LITTLETON	CO		11/09/1999	5.810	514,158						1,360,000	08/27/1999
1077		ENGLEWOOD	CO		11/30/1999	6.250	1,042,203						2,440,000	09/23/1999
1083		LINCOLN	NE		12/01/1999	8.000	351,498						4,550,000	09/30/1999
1085		BEAVERTON	OR		02/17/2000	5.500	918,457						1,680,000	10/14/1999
1096		FRESNO	CA		01/28/2000	8.125	447,110						1,275,000	11/10/1999
1104		PITTSBURGH	PA		02/01/2000	5.870	11,193,608						33,500,000	01/19/2000
1122		GULFPORT	MS		05/16/2000	8.500	902,411						2,915,000	04/04/2000
1133		KENT	WA		06/16/2000	6.645	250,203						2,250,000	05/09/2000
1141		DALLAS	TX		08/31/2000	8.440	1,195,900						3,000,000	06/14/2000
1143		AUSTIN	TX		10/18/2000	8.530	208,371						4,000,000	06/23/2000
1144		FRESNO	CA		08/01/2000	6.000	777,918						2,300,000	06/28/2000
1155		TUCSON	AZ		10/31/2000	5.750	1,575,848						2,900,000	08/14/2000
1173		CLOVIS	CA		01/22/2001	7.625	159,537						1,900,000	11/02/2000
1191		CLOVIS	CA		04/11/2001	7.580	576,838						1,458,000	02/20/2001
1192		LOUISVILLE	KY		05/18/2001	7.800	670,338						1,660,000	03/05/2001
1195		BOULDER	CO		04/10/2001	6.000	547,026						1,350,000	03/20/2001
1201		GOLDEN	CO		04/19/2001	7.250	49,305						1,450,000	03/23/2001
1202		BELLEVUE	WA		05/31/2001	5.625	1,059,994						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	294,225						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	295,940						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	376,693						1,595,000	04/24/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	621,537						1,530,000	05/24/2001
1246		VALENCIA	CA		12/18/2001	6.800	1,244,540						3,230,000	08/03/2001
1247		TARZANA	CA		12/18/2001	6.800	784,078						2,000,000	08/03/2001
1257		REDMOND	WA		10/30/2001	6.500	661,682						1,860,000	09/14/2001
1267		FORT BRAGG	CA		12/28/2001	7.500	405,814						1,860,000	10/02/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	532,433						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	780,887						2,450,000	03/06/2002
1296		RANCHO DOMINGUEZ	CA		05/13/2002	6.750	179,911						3,100,000	03/08/2002
1297		SAN DIEGO	CA		11/12/1998	7.500	687,071						2,550,000	02/28/2002
1310		DALLAS	TX		07/22/2002	7.000	8,865,883						19,950,000	05/20/2002
1313		COLUMBIA	SC		09/05/2002	6.500	3,931,628						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	597,229						1,450,000	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	1,728,324						5,200,000	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	432,319						1,050,000	11/12/2002
1349		AUSTIN	TX		03/31/2003	6.500	370,327						1,400,000	12/04/2002
1352		SAN ANTONIO	TX		02/10/2003	4.900	504,492						1,380,000	12/12/2002
1353		DENVER	CO		02/25/2003	5.500	969,776						2,125,000	12/19/2002
1358		ANAHEIM	CA		03/27/2003	6.500	280,626						1,750,000	01/10/2003

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
1363		FRESNO	CA		04/03/2003	5.750	88,328						1,510,000	01/21/2003
1367		MESA	AZ		05/06/2003	6.500	752,993						1,870,000	02/21/2003
1372		TUALATIN	OR		04/29/2003	4.750	1,297,709						3,050,000	03/11/2003
1375		CAMARILLO	CA		04/23/2003	6.000	216,144						1,500,000	03/18/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	721,452						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.375	514,473						2,385,000	04/01/2003
1385		SAN DIEGO	CA		05/22/2003	6.500	189,869						775,000	04/14/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	822,888						2,775,000	04/14/2003
1387		ARVADA	CO		06/20/2003	5.750	239,216						2,800,000	04/17/2003
1401		POMONA	CA		08/18/2003	5.500	3,084,895						6,150,000	06/16/2003
1404		BAKERSFIELD	CA		08/28/2003	6.250	55,673						1,800,000	06/20/2003
1406		TUSTIN	CA		08/28/2003	5.750	360,867						850,000	07/01/2003
1407		SIMI VALLEY	CA		09/18/2003	6.100	564,709						1,860,000	07/17/2003
1410		RENTON	WA		09/24/2003	4.450	3,472,593						7,520,000	08/01/2003
1417		OREM	UT		10/16/2003	6.375	1,624,340						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	430,634						1,900,000	09/09/2003
1433		TURLOCK	CA		07/30/1997	5.000	2,616,422						12,500,000	04/29/1997
1434		TURLOCK	CA		08/14/2000	5.000	269,097						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	4.850	764,729						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	884,604						2,225,000	11/12/2003
1444		LOS ANGELES	CA		02/11/2004	6.250	397,573						1,300,000	12/15/2003
1445		OREM	UT		02/11/2004	6.250	1,645,921						3,570,000	12/16/2003
1451		BOISE	ID		05/13/2004	6.500	592,507						3,345,000	01/30/2004
1454		SAN DIEGO	CA		05/11/2004	6.375	329,115						2,085,000	03/12/2004
1463		DENVER	CO		07/01/2004	6.000	1,613,762						3,950,000	04/27/2004
1464		VANCOUVER	WA		07/15/2004	7.000	1,191,529						4,098,700	04/27/2004
1469		PHOENIX	AZ		07/29/2004	6.625	401,692						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	570,091						2,850,000	06/29/2004
1473		NORTH LAS VEGAS	NV		08/19/2004	6.750	1,061,165						2,430,000	07/21/2004
1478		SAN DIMAS	CA		10/21/2004	6.525	872,954						2,260,000	08/24/2004
1480		TACOMA	WA		10/28/2004	6.250	900,221						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	6.000	829,114						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	502,485						2,060,000	09/15/2004
1484		PHOENIX	AZ		12/10/2004	5.188	934,081						1,635,000	10/06/2004
1485		PORTAGE	IN		12/14/2004	5.125	1,762,901						3,700,000	10/20/2004
1487		DOWNEY	CA		12/27/2004	5.750	774,554						2,330,000	10/27/2004
1488		FRESNO	CA		12/28/2004	5.900	1,905,930						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	610,795						1,320,000	12/03/2004
1493		FRESNO	CA		02/01/2005	5.875	283,615						1,400,000	12/17/2004
1495		LAKEWOOD	CO		03/24/2005	5.850	306,152						1,720,000	01/20/2005
1497		SAN DIEGO	CA		04/04/2005	6.450	2,370,505						5,200,000	02/15/2005
1499		FERNDALE	WA		05/17/2005	5.785	1,206,252						3,200,000	03/01/2005
1500		CHARLESTON	SC		05/04/2005	5.650	2,314,972						4,400,000	03/02/2005
1502		VERADALE	WA		05/03/2005	5.600	737,629						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	512,472						1,200,000	03/11/2005
1505		SANTA ANA	CA		08/10/2005	5.375	4,790,090						10,350,000	03/11/2005
1506		BRIGHTON	MI		05/12/2005	5.710	2,332,816						4,400,000	03/15/2005
1508		GRAND ISLAND	NE		04/26/2005	5.875	2,592,421						4,500,000	03/17/2005
1510		AUSTIN	TX		05/05/2005	5.750	522,291						1,000,000	03/17/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,326,599						4,510,000	03/23/2005
1513		MIDLOTHIAN	VA		06/01/2005	6.125	546,217						1,475,000	03/29/2005
1519		LOS ANGELES	CA		06/23/2005	5.750	906,705						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	5.750	644,798						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	1,215,478						2,140,000	04/15/2005
1524		BEND	OR		06/23/2005	5.750	711,480						1,820,000	04/19/2005
1532		ISSAQUAH	WA		07/13/2005	6.150	2,978,208						6,500,000	05/12/2005
1535		LAS VEGAS	NV		07/06/2005	5.750	532,627						2,190,000	05/17/2005
1536		MESA	AZ		06/29/2005	5.750	846,663						3,150,000	05/17/2005
1537		OAK HILL	WV		08/02/2005	5.500	2,102,152						6,000,000	05/27/2005
1538		CAMBRIDGE	MN		07/12/2005	6.250	998,281						1,680,000	05/26/2005
1539		GLENDALE	AZ		10/17/2005	5.800	710,405						2,740,000	06/07/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1540		SACRAMENTO	CA		03/14/2003	6.850	1,494,911						3,670,000	01/08/2003
1541		FRESNO	CA		08/18/2005	5.500	713,146						1,800,000	06/22/2005
1542		SEATTLE	WA		02/26/2002	6.750	806,566						2,850,000	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	797,483						3,050,000	07/21/2005
1547		PHOENIX	AZ		09/20/2005	5.500	618,164						1,150,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	5.690	1,335,305						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	709,615						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	2,370,853						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	364,397						1,010,000	08/15/2005
1554		SPOTSYLVANIA	VA		12/16/2005	5.885	2,572,998						5,000,000	08/18/2005
1556		BLOOMINGTON	MN		10/24/2005	5.700	651,541						2,300,000	08/21/2005
1557		NASHVILLE	TN		11/18/2005	5.625	693,819						1,300,000	08/25/2005
1558		CAMDEN	SC		11/10/2005	5.850	3,327,444						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	4,136,820						7,200,000	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	2,478,210						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	842,301						1,800,000	10/06/2005
1568		TULSA	OK		12/27/2005	5.750	1,318,331						2,550,000	10/07/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	819,868						3,100,000	10/18/2005
1570		BEND	OR		08/12/2003	6.125	92,081						1,090,000	06/24/2003
1574		EVERETT	WA		01/05/2006	5.750	1,279,977						3,530,000	11/02/2005
1575		RENTON	WA		03/28/2006	5.920	6,229,342						12,425,000	11/04/2005
1580		TROUTDALE	OR		02/23/2006	5.825	2,019,499						7,260,000	12/09/2005
1581		SEATTLE	WA		02/28/2006	5.990	1,489,190						3,800,000	12/28/2005
1582		BELLINGHAM	WA		04/18/2006	5.740	1,928,619						4,000,000	12/28/2005
1583		ESCONDIDO	CA		03/15/2006	6.000	893,717						1,959,000	12/29/2005
1584		LA MESA	CA		03/15/2006	6.000	860,271						1,931,000	12/10/2005
1586		FRESNO	CA		03/13/2006	5.840	1,077,673						5,260,000	01/04/2006
1588		ALBUQUERQUE	NM		03/21/2006	5.920	2,612,883						15,250,000	01/10/2006
1589		SCOTTSDALE	AZ		03/09/2006	5.920	2,263,256						3,900,000	01/12/2006
1591		INDIANA	PA		04/27/2006	6.077	903,763						2,000,000	01/26/2006
1597		REDMOND	WA		04/18/2006	5.970	1,355,033						3,400,000	02/21/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	505,202						1,790,000	02/21/2006
1599		SAN DIEGO	CA		04/25/2006	5.880	3,242,289						6,500,000	02/27/2006
1600		PHILIPSBURG	PA		06/05/2006	6.430	1,866,890						5,200,000	03/13/2006
1601		WILSONVILLE	OR		05/11/2006	6.000	1,380,399						2,815,000	03/15/2006
1602		ROY	UT		04/07/2006	6.250	1,510,414						2,800,000	03/16/2006
1603		LAKE FOREST	CA		05/17/2006	6.375	1,332,107						3,900,000	03/16/2006
1605		PARAMOUNT	CA		06/22/2006	6.700	1,813,215						4,200,000	03/24/2006
1606		MERCER ISLAND	WA		06/10/2004	6.000	1,008,582						3,275,000	04/13/2004
1607		WESTLAND	MI		05/26/2006	6.250	340,590						2,300,000	03/30/2006
1609		OCEANSIDE	CA		05/31/2006	6.250	759,604						1,800,000	04/06/2006
1614		PLANO	TX		10/09/1999	6.500	5,652,481						13,700,000	07/09/1999
1616		ARCADIA	CA		05/27/2004	6.500	2,755,540						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	893,964						1,550,000	05/09/2006
1619		BELLEVUE	WA		07/19/2006	6.400	2,502,346						7,140,000	05/18/2006
1621		LOCUST GROVE	GA		07/10/2006	6.813	1,026,291						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	2,138,984						7,000,000	05/30/2006
1624		SAN JOSE	CA		07/31/2006	6.530	1,871,216						3,350,000	05/31/2006
1625		MURFREESBORO	TN		07/21/2006	6.630	3,110,861						5,200,000	05/31/2006
1626		LIVINGSTON	TN		07/26/2006	6.630	1,661,935						2,800,000	05/31/2006
1630		GREENWOOD	MN		08/10/2006	6.550	852,800						1,500,000	07/07/2006
1634		TULSA	OK		09/15/2006	6.470	1,398,334						2,877,000	08/02/2006
1636		HEALDSBURG	CA		10/13/2006	6.250	1,862,201						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	371,825						870,000	08/30/2006
1639		FRESNO	CA		10/26/2006	6.385	638,307						1,350,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	6.125	5,098,277						21,730,000	08/31/2006
1645		CAMPBELLSPORT	WI		12/28/2006	6.290	1,105,261						2,410,000	10/28/2006
1646		BELLEVUE	WA		12/21/2006	6.260	427,440						1,800,000	11/07/2006
1647		FEDERAL WAY	WA		01/12/2007	6.125	728,543						7,100,000	11/20/2006
1648		MEMPHIS	TN		02/08/2007	6.050	3,498,676						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.125	1,647,736						2,600,000	12/08/2006

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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
1652		RANCHO CORDOVA	CA		01/18/2007	6.000	1,558,268						4,500,000	12/06/2006
1653		TRAVERSE CITY	MI		02/20/2007	5.945	825,650						1,625,000	12/22/2006
1655		MONTCLAIR	CA		03/29/2007	6.125	3,555,488						8,800,000	02/15/2007
1658		MALVERN	PA		04/11/2007	6.400	1,013,613						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	261,777						1,540,000	03/23/2007
1661		DALLAS	TX		05/16/2007	6.065	1,036,662						3,550,000	04/20/2007
1664		ORLANDO	FL		05/15/2007	6.280	264,761						1,700,000	04/23/2007
1666		PORTLAND	OR		05/29/2007	6.250	1,040,239						2,020,000	03/14/2007
1670		FRESNO	CA		05/02/2007	6.150	3,020,869						6,500,000	03/08/2007
1671		MONROE	WA		06/08/2007	5.870	353,833						5,100,000	04/24/2002
1673		CAMPBELL	CA		07/02/2007	6.230	4,908,866						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.255	1,872,848						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.375	870,560						1,500,000	06/25/2007
1680		FLOWER MOUND	TX		06/29/2007	5.955	1,750,262						3,075,000	06/18/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,493,303						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	1,047,291						2,410,000	06/04/2007
1684		SAGINAW	TX		07/18/2007	6.325	1,504,506						2,440,000	02/09/2007
1685		PORTLAND	OR		07/20/2007	6.680	943,486						1,750,000	06/01/2007
1686		AUSTIN	TX		07/20/2007	6.340	1,526,756						2,425,000	06/25/2007
1687		OCALA	FL		08/15/2007	6.920	941,458						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	1,043,927						3,860,000	07/03/2007
1690		SALEM	OR		08/29/2007	6.520	947,217						1,440,000	08/22/2001
1691		DANVILLE	CA		08/30/2007	6.620	340,296						2,000,000	07/30/2007
1692		SANTA ANA	CA		08/09/2007	7.000	573,504						1,750,000	02/13/2003
1694		BELLEVUE	WA		08/20/2007	6.560	5,421,708						9,500,000	07/03/2007
1696		FRESNO	CA		08/15/2007	6.300	1,922,143						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,303,789						2,900,000	07/25/2007
1698		LIBERTY LAKE	WA		09/10/2007	6.360	1,056,539						2,960,000	08/28/2007
1700		VENICE	CA		09/20/2007	6.330	700,453						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,609,785						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	2,060,385						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,373,590						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,956,453						4,600,000	08/10/2007
1705		BOGART	GA		09/17/2007	6.635	3,541,118						8,600,000	09/03/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,271,658						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,800,129						2,925,000	08/29/2007
1709		SAN JOSE	CA		08/30/2007	6.220	959,714						3,560,000	07/13/2007
1712		MODESTO	CA		10/11/2007	6.500	2,044,693						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,475,824						6,200,000	09/14/2007
1714		BOISE	ID		10/17/2007	6.240	1,753,536						3,280,000	09/15/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,638,805						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,607,583						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	827,713						1,340,000	08/23/2007
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,480,826						3,030,000	09/07/2007
1722		BOZEMAN	MT		10/22/2007	6.480	1,197,336						2,940,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	1,800,741						4,300,000	09/13/2007
1724		OXNARD	CA		11/02/2007	6.490	858,293						4,970,000	09/05/2007
1725		ODESSA	TX		10/09/2007	6.540	1,229,316						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,327,420						3,340,000	09/17/2007
1727		SANTA ANA	CA		10/22/2007	6.370	1,631,604						3,100,000	09/11/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,541,149						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,453,149						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	483,890						2,400,000	09/19/2007
1733		BELL	CA		11/27/2007	6.375	1,630,347						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	872,521						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	725,880						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	641,568						1,340,000	08/28/2007
1737		FAIRBORN	OH		11/16/2007	6.750	536,164						1,285,000	10/26/2007
1738		CLEARWATER	FL		12/14/2007	6.500	2,100,763						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,699,624						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.375	1,320,586						3,150,000	11/13/2007

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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
1742		ORLANDO	FL		01/28/2008	6.500	781,868						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	2,047,603						3,635,000	11/27/2007
1745		NEWPORT BEACH	CA		02/01/2008	6.230	1,485,046						3,400,000	01/07/2008
1746		SPOKANE VALLEY	WA		01/18/2008	6.100	1,681,886						3,030,000	12/11/2007
1747		PHOENIX	AZ		12/27/2007	6.125	1,670,222						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	1,078,386						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	1,955,557						3,500,000	01/25/2008
1752		JACKSONVILLE	FL		01/03/2008	6.250	880,429						1,600,000	12/07/2007
1754		ORLANDO	FL		02/05/2008	6.150	1,079,875						2,200,000	01/15/2008
1755		SHORELINE	WA		03/11/2008	6.200	3,824,428						6,930,000	01/19/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,906,788						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	4,063,920						10,100,000	01/11/2008
1758		WESTLAKE VILLAGE	CA		03/26/2008	6.200	2,581,955						8,210,000	01/10/2008
1759		WASHINGTON	DC		03/14/2008	5.750	916,258						1,860,000	01/18/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,752,263						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	2,498,245						9,200,000	01/18/2008
1763		JACKSONVILLE	FL		03/18/2008	6.250	1,476,412						2,635,000	01/28/2008
1764		DEVENS	MA		03/14/2008	6.200	579,734						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	3,268,678						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,548,428						2,500,000	02/22/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	2,693,828						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	2,011,390						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	3,636,078						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	2,074,624						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,430,264						2,500,000	03/04/2008
1773		FIFE	WA		04/22/2008	6.000	1,593,990						3,250,000	03/20/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	808,247						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,456,556						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	4.800	3,711,314						27,150,000	04/16/2008
1777		ST GEORGE	UT		06/12/2008	6.250	1,518,084						2,450,000	04/07/2008
1778		WOODINVILLE	WA		05/23/2008	6.125	8,130,509						22,280,000	04/03/2008
1779		MORGAN HILL	CA		05/23/2008	4.500	480,355						4,550,000	04/16/2008
1782		SEATTLE	WA		05/23/2008	5.830	3,223,644						6,100,000	04/11/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,414,736						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,345,445						2,790,000	04/21/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	677,690						1,300,000	04/24/2008
1788		DAYTON	OH		06/16/2008	6.810	675,276						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	895,822						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	3,784,472						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	4.550	2,761,603						5,220,000	05/23/2008
1792		EL PASO	TX		07/24/2008	7.050	1,014,154						1,650,000	06/23/2008
1797		GRAHAM	WA		06/24/2008	6.625	3,445,902						6,700,000	05/11/2008
1798		TUCSON	AZ		07/14/2008	6.490	2,469,460						4,180,000	06/16/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	1,210,409						2,150,000	06/30/2008
1802		MONTGOMERY	AL		08/15/2008	6.625	3,060,291						5,825,000	07/21/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	906,530						1,875,000	08/05/2008
1804		SEATTLE	WA		08/22/2008	5.750	461,639						2,500,000	07/18/2008
1806		GILROY	CA		09/19/2008	6.480	2,193,347						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	3,027,747						5,900,000	07/17/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	3,090,953						4,730,000	07/28/2008
1810		HOLLISTER	CA		08/27/2008	6.320	3,720,448						8,300,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1812		PLANO	TX		11/13/2008	7.000	1,466,232						3,500,000	06/20/2008
1814		SPARKS	NV		08/27/2008	6.710	1,266,742						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	5,273,164						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	856,294						2,040,000	08/27/2008
1820		KIRKLAND	WA		09/29/2008	6.920	1,798,511						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	4,025,571						16,400,000	09/22/2008
1822		TACOMA	WA		10/06/2008	6.310	949,673						2,600,000	09/05/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,889,783						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	2,061,829						3,600,000	09/12/2008

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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
1827		DANBURY	CT		10/14/2008	6.500	3,154,577						4,500,000	08/18/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	2,062,837						3,800,000	09/19/2008
1831		MARION	IN		11/14/2008	6.800	1,909,331						2,800,000	10/02/2008
1832		OREGON CITY	OR		12/05/2008	6.250	1,440,744						5,130,000	11/22/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,213,982						3,250,000	11/10/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,505,231						5,200,000	10/23/2008
1836		SEATTLE	WA		12/09/2008	7.000	1,741,670						9,500,000	11/05/2008
1838		LOS ANGELES	CA		01/30/2009	4.950	3,432,063						6,525,000	12/10/2008
1841		SAN FRANCISCO	CA		12/24/2008	7.130	2,080,834						3,700,000	12/04/2008
1842		NOVI	MI		01/22/2009	6.500	1,894,582						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	1,093,027						2,190,000	11/26/2008
1846		LOS ANGELES	CA		02/26/2009	4.950	2,232,872						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	4.950	1,627,534						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	4.950	1,948,885						8,560,000	11/20/2008
1849		SANTA MONICA	CA		01/29/2009	4.950	1,160,026						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	5.050	3,239,665						7,700,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	3,896,464						13,600,000	12/23/2008
1854		OLYMPIA	WA		02/05/2009	6.875	987,791						1,820,000	12/23/2008
1857		PASADENA	CA		06/11/2009	6.760	4,145,775						8,300,000	02/05/2009
1858		PLANO	TX		02/27/2009	6.300	3,536,304						5,860,000	01/23/2009
1859		FIFE	WA		04/17/2009	6.750	2,574,930						6,000,000	02/23/2009
1867		GLENDALE	AZ		04/15/2009	6.950	3,679,789						8,220,000	04/01/2009
1869		ATLANTA	GA		06/01/2009	7.060	8,765,238						18,300,000	04/09/2009
1871		HOUSTON	TX		05/27/2009	6.770	2,910,392						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,777,067						5,710,000	10/14/2008
1876		NORTH LAS VEGAS	NV		06/11/2009	6.780	1,894,999						3,670,000	05/01/2009
1877		SILVERDALE	WA		07/06/2009	5.600	1,063,315						1,925,000	06/09/2009
1878		MONROVIA	CA		09/29/2009	7.400	1,161,312						3,730,000	07/31/2009
1880		WALNUT	CA		07/06/2009	7.650	2,396,076						4,230,000	05/19/2009
1883		PASADENA	TX		07/08/2009	6.625	3,220,111						6,200,000	06/03/2009
1884		PORTLAND	OR		07/30/2009	7.100	3,242,229						5,750,000	06/25/2009
1885		LONGVIEW	WA		07/30/2009	7.100	6,345,459						14,925,000	06/12/2009
1887		PORTLAND	OR		08/11/2009	6.750	1,822,819						5,090,000	06/10/2009
1888		PORTLAND	OR		08/11/2009	6.750	1,010,203						1,960,000	06/10/2009
1889		PORTLAND	OR		08/11/2009	6.750	944,361						1,930,000	06/08/2009
1890		PORTLAND	OR		08/11/2009	6.750	614,909						1,710,000	06/08/2009
1895		KENT	WA		09/01/2009	7.860	1,580,124						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	4.800	1,951,367						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	5,811,576						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	4,086,373						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	4.400	5,217,737						9,975,000	07/17/2009
1916		LAGUNA WOODS	CA		10/05/2009	7.650	2,138,077						3,750,000	09/16/2009
1917		ST CHARLES	MO		10/19/2009	6.850	4,178,922						10,450,000	09/29/2009
1920		BURLINGAME	CA		11/12/2009	6.550	4,755,080						9,850,000	10/14/2009
1921		WARREN	MI		11/04/2009	6.625	331,686						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	3,602,904						8,350,000	09/29/2009
1923		TONAWANDA	NY		12/11/2009	6.800	5,129,888						12,900,000	10/02/2009
1924		SUNNYVALE	CA		12/31/2009	6.750	2,550,619						5,430,000	09/30/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,411,365						4,425,000	10/16/2009
1927		VAN NUYS	CA		12/03/2009	6.820	2,636,504						5,800,000	11/09/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,796,292						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	5,387,427						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,731,615						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	4,007,286						9,940,000	03/03/2009
1936		TALLMADGE	OH		12/28/2009	7.050	4,855,954						9,880,000	11/06/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,119,612						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,482,299						10,640,000	11/10/2009
1949		NEWNAN	GA		01/19/2010	6.625	894,827						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,332,121						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,264,970						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,774,361						3,300,000	12/07/2009

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1953		INDIANAPOLIS	IN		12/30/2009	6.600	7,619,601						15,700,000	12/22/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	9,165,308						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	4,639,118						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,861,283						5,640,000	12/17/2009
1960		MOUNT VERNON	WA		02/17/2010	6.560	2,010,666						9,200,000	02/01/2010
1961		PITTSBURG	CA		01/29/2010	7.000	2,075,745						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,408,102						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	3,161,570						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,948,745						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	821,754						1,720,000	01/27/2010
1967		LYNNWOOD	WA		04/28/2010	6.710	3,925,281						7,800,000	01/21/2010
1968		ROMULUS	MI		04/13/2010	7.420	2,202,669						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,178,985						2,120,000	02/09/2010
1970		WORTHINGTON	OH		03/30/2010	6.350	3,359,196						6,000,000	02/23/2010
1971		DUBLIN	OH		03/30/2010	6.350	3,202,101						6,000,000	02/23/2010
1972		AUBURN	WA		03/23/2010	7.000	2,158,398						4,500,000	02/23/2010
1973		IRVINE	CA		03/31/2010	6.930	984,687						3,460,000	02/16/2010
1974		LOS ANGELES	CA		04/05/2010	7.250	1,273,809						3,050,000	12/11/2009
1975		SAN FRANCISCO	CA		04/15/2010	4.500	930,459						3,000,000	02/01/2010
1976		PEORIA	AZ		03/31/2010	7.300	612,266						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,500,306						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	2,703,899						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	4,003,072						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,465,333						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	5.600	1,587,017						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,684,939						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	2,013,362						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	999,305						2,160,000	03/12/2010
1986		HOUSTON	TX		04/09/2010	4.600	4,170,767						7,200,000	01/20/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,841,201						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	6.750	1,126,325						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	6.750	1,482,350						2,650,000	03/10/2010
1991		BURBANK	CA		04/29/2010	6.620	2,154,709						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	2,086,426						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,497,282						5,920,000	03/23/2010
1995		ORANGE	CA		04/27/2010	6.600	2,809,936						7,230,000	03/11/2010
1997		IRVING	TX		05/18/2010	7.000	5,817,900						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,877,674						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,327,265						7,250,000	03/16/2010
2000		MUKILTEO	WA		06/30/2010	6.880	10,397,591						23,315,000	12/09/2009
2002		RICHMOND	VA		05/19/2010	6.800	3,628,564						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,721,399						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	4,054,473						8,700,000	03/31/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	5,124,662						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,511,874						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,664,542						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	2,011,498						3,400,000	04/05/2010
2013		SOUTH SAN FRANCISCO	CA		06/02/2010	6.750	5,259,658						12,600,000	04/26/2010
2014		TORRANCE	CA		07/26/2010	6.940	771,992						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	993,060						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	1,884,554						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	940,686						3,240,000	05/07/2010
2019		EL CAJON	CA		05/17/2010	6.763	1,143,762						3,550,000	04/07/2010
2020		BRIDGEPORT	CT		05/28/2010	6.800	2,539,985						4,300,000	04/27/2010
2021		DRIGGS	ID		06/22/2010	6.990	943,118						1,795,000	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,541,165						4,250,000	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	1,457,374						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,749,392						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,127,730						2,090,000	04/20/2010
2029		SAN MATEO	CA		09/29/2010	6.600	2,928,422						7,510,000	05/01/2010
2030		DENVER	CO		07/28/2010	7.110	3,659,433						7,200,000	05/12/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

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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
2031		SUNRISE	FL		07/01/2010	6.930	1,707,666						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,451,846						8,000,000	05/05/2010
2035		KENT	WA		07/22/2010	6.350	3,381,617						7,450,000	05/28/2010
2037		LIVERMORE	CA		07/12/2010	6.490	3,009,651						5,370,000	05/21/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,749,823						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	7,262,370						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,689,545						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	6.860	1,291,253						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	4,049,873						6,600,000	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,768,953						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	5,016,003						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	945,057						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,540,034						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,629,125						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	3,881,208						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	6.250	1,944,214						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,291,871						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,132,621						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,893,014						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,462,776						3,100,000	07/14/2010
2059		KIRKLAND	WA		07/30/2010	6.250	6,184,578						9,700,000	05/28/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,640,714						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,503,407						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	1,275,351						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,345,570						2,340,000	06/24/2010
2068		ONTARIO	CA		08/12/2010	6.000	5,815,449						13,000,000	06/21/2010
2069		ALLEN	TX		09/01/2010	6.550	1,262,651						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,409,761						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,603,243						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,369,718						2,565,000	06/10/2010
2074		POMONA	CA		10/27/2010	6.100	3,287,100						6,000,000	07/09/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	5,213,050						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,846,145						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	3,773,634						7,400,000	07/22/2010
2079		SANTA BARBARA	CA		11/01/2010	5.900	2,821,799						13,933,333	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,440,175						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,277,385						3,670,000	07/08/2010
2082		PORTLAND	OR		09/17/2010	6.250	2,963,961						5,020,000	07/20/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,309,763						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,585,732						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	2,117,338						4,600,000	07/20/2010
2088		ALBANY	OR		07/26/2010	8.200	2,238,166						4,640,000	07/06/1999
2091		VENICE	FL		09/30/2010	6.180	2,828,576						6,100,000	08/12/2010
2092		SAN JOSE	CA		09/23/2010	6.150	3,887,925						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	1,076,874						2,350,000	08/18/2010
2096		LOS ANGELES	CA		09/09/2010	5.950	2,663,344						4,130,000	07/29/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,453,902						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,858,428						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	646,023						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	7,786,868						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,813,059						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,344,229						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	5,276,904						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,467,545						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,284,926						4,600,000	06/18/2010
2106		TUALATIN	OR		11/02/2010	6.125	1,197,539						1,950,000	09/15/2010
2107		WEST LINN	OR		11/02/2010	6.125	827,086						2,180,000	09/15/2010
2108		VISTA	CA		12/29/2010	5.875	5,726,527						16,600,000	08/13/2010
2109		NAPERVILLE	IL		11/01/2010	5.260	8,603,848						14,300,000	09/08/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,883,265						3,200,000	09/28/2010
2112		SANTA ANA	CA		11/19/2010	6.100	10,256,047						25,250,000	09/10/2010

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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
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,158,886						5,640,000	10/18/2010
2115		DEVENS	MA		10/29/2010	6.375	4,508,961						6,730,000	09/20/2010
2118		HOUSTON	TX		11/01/2010	6.100	7,834,283						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,691,494						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,616,659						8,250,000	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,287,647						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	1,381,544						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	1,118,307						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	1,234,868						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	777,200						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,616,160						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,562,701						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,834,632						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,267,180						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,373,221						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,330,346						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	2,070,693						4,300,000	10/29/2010
2143		NASHVILLE	TN		02/01/2011	5.360	2,651,513						4,700,000	11/11/2010
2144		BEDFORD	TX		12/10/2010	6.100	3,035,470						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,735,681						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	3,342,754						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,767,797						8,550,000	11/04/2010
2150		CHARLOTTE	NC		12/10/2010	5.875	2,862,929						4,750,000	10/22/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	2,243,373						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	3,210,154						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,585,142						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	7,198,749						13,100,000	11/19/2010
2157		PORTLAND	OR		12/15/2010	6.750	5,171,912						9,960,000	11/03/2010
2159		AKRON	OH		01/10/2011	5.550	3,920,748						9,020,000	11/23/2010
2160		RENO	NV		12/22/2010	5.730	1,784,203						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,473,275						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	7,578,792						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,607,091						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	2,270,178						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,888,804						4,570,000	11/19/2010
2166		IRVINE	CA		01/27/2011	5.730	2,833,206						5,590,000	11/12/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,650,919						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	665,619						1,170,000	11/22/2010
2169		SANTA CLARITA	CA		03/22/2011	6.100	589,536						1,130,000	11/26/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,616,479						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	771,559						1,690,000	11/18/2010
2172		TINLEY PARK	IL		12/17/2010	5.380	1,823,763						3,400,000	11/24/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,926,440						4,550,000	11/03/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,263,222						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,613,832						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,876,619						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	2,975,223						4,925,000	11/16/2010
2181		SALEM	OR		01/25/2011	5.800	1,133,906						2,860,000	12/03/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,467,023						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	2,621,407						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,537,395						9,100,000	11/26/2010
2192		DALLAS	TX		05/25/2012	5.750	9,100,000						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	2,060,000						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,715,000						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	4,200,000						7,775,000	02/29/2012
2196		SAN MATEO	CA		01/20/2011	6.780	8,797,517						14,900,000	11/22/2010
2197		DRAPER	UT		01/26/2011	5.730	2,247,678						4,350,000	12/14/2010
2198		LADY LAKE	FL		06/03/2011	5.800	2,384,887						6,000,000	11/30/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,250,562						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	5,134,330						10,000,000	05/11/2011
2202		DALLAS	TX		02/15/2011	5.650	1,879,254						4,450,000	12/13/2010

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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
2203		FARMINGTON HILLS	MI		03/17/2011	5.750	3,365,449						5,700,000	02/11/2011
2204		NEW YORK	NY		12/30/2010	5.500	4,939,760						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	2,940,950						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	1,138,015						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	4,054,442						11,900,000	12/13/2010
2210		KIRKLAND	WA		02/25/2011	5.750	9,514,880						16,800,000	12/29/2010
2213		CLEARWATER	FL		05/25/2011	5.650	3,121,166						6,450,000	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	915,897						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	4,406,165						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	6,257,089						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	2,210,198						5,400,000	12/20/2010
2219		SUNNYVALE	CA		03/31/2011	5.500	2,082,436						4,200,000	12/27/2010
2220		AUSTIN	TX		03/01/2011	5.450	2,313,934						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,328,342						3,860,000	10/01/2010
2222		AKRON	OH		01/10/2011	5.550	3,647,201						6,550,000	11/23/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	1,058,593						1,800,000	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,576,067						2,500,000	01/31/2011
2226		SAN JOSE	CA		05/12/2011	5.500	1,900,224						3,900,000	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,659,523						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	3,367,139						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,374,549						4,200,000	01/12/2011
2230		PORTLAND	OR		02/18/2011	6.250	1,449,359						3,600,000	01/05/2011
2231		STERLING HEIGHTS	MI		02/24/2011	6.640	5,010,589						9,000,000	01/11/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,989,552						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,510,556						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	1,231,855						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,927,546						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	5.500	1,606,246						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	1,047,092						1,700,000	01/03/2011
2239		RANCHO CORDOVA	CA		03/14/2011	5.520	6,532,291						13,140,000	02/03/2011
2240		TULSA	OK		03/24/2011	5.990	1,461,839						2,900,000	01/25/2011
2241		SAN DIEGO	CA		03/01/2011	6.290	3,327,358						10,775,000	01/24/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,802,504						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,264,591						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,288,406						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,420,760						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,744,931						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	5,490,032						9,000,000	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,832,157						9,500,000	01/15/2011
2252		WESTLAKE VILLAGE	CA		03/31/2011	5.750	3,082,290						5,100,000	02/11/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,731,507						6,740,000	04/04/2011
2255		CERRITOS	CA		04/04/2011	5.970	2,849,882						6,130,000	02/15/2011
2256		SEATTLE	WA		05/12/2011	5.500	5,222,556						8,700,000	02/14/2011
2257		FOLSOM	CA		03/30/2011	6.240	2,189,235						4,540,000	01/24/2011
2258		SEATTLE	WA		05/12/2011	5.500	4,272,979						7,000,000	02/14/2011
2259		ALSIP	IL		05/04/2011	5.600	1,426,187						2,000,000	03/09/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	2,185,170						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,667,362						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	4,178,756						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,388,356						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,478,427						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,103,979						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,890,224						7,140,000	11/30/2010
2275		LOS ANGELES	CA		06/28/2011	5.800	1,907,916						2,800,000	03/10/2011
2276		NORCROSS	GA		07/21/2011	6.150	2,346,425						4,800,000	04/12/2011
2279		INDIANAPOLIS	IN		04/29/2011	5.625	1,146,863						2,020,000	03/21/2011
2280		INDIANAPOLIS	IN		04/29/2011	5.625	1,211,589						2,140,000	03/23/2011
2281		SPENCER	IN		04/29/2011	6.180	2,335,232						3,500,000	04/01/2011
2282		PUNTA GORDA	FL		05/26/2011	6.020	1,953,771						9,000,000	04/02/2011
2283		AUSTIN	TX		04/21/2011	5.850	7,131,820						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,818,203						4,600,000	04/11/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,652,306						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	4,474,994						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,955,101						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	7,157,016						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,851,940						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,869,493						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	5,341,494						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	4,052,424						6,400,000	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,676,001						2,950,000	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,507,746						2,420,000	06/18/2011
2301		LIVERMORE	CA		04/29/2011	5.850	4,183,988						6,970,000	04/01/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,145,926						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	5.750	2,234,374						3,475,000	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,347,087						6,150,000	04/26/2011
2307		LOUISVILLE	KY		06/30/2011	5.400	7,039,506						10,710,000	04/08/2011
2308		LOUISVILLE	KY		06/30/2011	5.400	7,372,439						11,180,000	04/08/2011
2309		LOUSIVILLE	KY		06/30/2011	5.400	3,900,253						6,060,000	04/08/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,705,133						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,334,108						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	6,153,399						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,447,206						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	1,115,443						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,308,767						4,200,000	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	3,344,787						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,967,139						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	3,451,395						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	8,717,304						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	2,069,383						3,100,000	04/25/2011
2325		OAKLAND	CA		07/06/2011	5.660	3,102,667						5,850,000	04/18/2011
2326		PARAMOUNT	CA		06/29/2011	6.150	1,961,138						3,890,000	04/08/2011
2327		IRVING	TX		06/14/2011	5.780	3,243,009						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,489,405						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,452,764						7,200,000	04/28/2011
2332		THE WOODLANDS	TX		06/23/2011	5.200	1,744,475						5,900,000	04/29/2011
2333		AUSTIN	TX		05/18/2011	6.000	2,193,078						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	3,049,218						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,313,664						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,534,094						3,700,000	08/05/2011
2337		MILWAUKEE	WI		07/26/2011	6.330	1,762,390						6,550,000	05/17/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	5,491,263						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,980,182						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,806,375						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,241,559						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	697,281						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,679,227						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,281,416						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	2,175,073						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,551,177						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,240,989						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,242,653						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	3,255,521						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,318,975						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,460,311						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,271,882						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	2,325,617						3,550,000	05/31/2011
2357		LYNWOOD	CA		06/21/2011	6.060	2,286,426						4,100,000	05/31/2011
2358		GREENVILLE	SC		07/26/2011	5.800	1,672,213						2,800,000	06/15/2011
2360		AUSTIN	TX		07/11/2011	5.750	984,571						1,850,000	06/16/2011
2361		AUSTIN	TX		07/08/2011	5.750	3,876,851						7,550,000	05/31/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	1,392,363						4,070,000	05/13/2011
2363		NEW CITY	NY		08/10/2011	5.800	5,156,560						7,650,000	06/23/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,821,424						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,401,477						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	8,894,006						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,734,127						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	2,211,767						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	1,135,789						1,970,000	05/24/2011
2372		ORLANDO	FL		11/22/2011	4.700	3,823,624						8,390,000	08/15/2011
2373		GREEN BAY	WI		04/05/2012	5.870	3,263,624						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	4,428,710						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	2,332,428						4,260,000	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,544,471						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	11,485,481						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	913,434						1,400,000	06/21/2011
2380		PORTLAND	OR		09/20/2011	5.290	2,485,175						5,280,000	09/16/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,290,846						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	3,080,331						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,748,120						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,738,564						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	3,414,655						5,200,000	06/15/2011
2387		CONCORD	CA		08/18/2011	5.600	3,913,551						10,650,000	06/30/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,867,562						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,371,371						4,600,000	06/15/2011
2391		LOS ANGELES	CA		08/18/2011	5.450	1,241,463						2,150,000	03/29/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,199,355						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,619,790						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,700,667						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	6,150,324						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,975,173						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,443,382						2,650,000	07/18/2011
2399		SMYRNA	TN		07/21/2011	5.300	1,418,524						2,350,000	06/14/2011
2400		SPOKANE	WA		11/29/2011	5.150	1,765,196						2,700,000	07/23/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	6,631,819						10,400,000	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	5,944,361						9,500,000	07/11/2011
2404		AURORA	CO		09/20/2011	5.300	1,147,064						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	6,053,041						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	596,917						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	2,200,316						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,687,978						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,316,109						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	2,137,907						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	5,897,551						15,270,000	07/22/2011
2416		WASHINGTON	DC		09/01/2011	5.170	1,933,376						4,300,000	07/26/2011
2417		PHEONIX	AZ		08/22/2011	5.750	2,058,897						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,630,875						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,476,785						9,360,000	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	10,250,855						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	4,693,097						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,756,029						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	6,213,325						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	5,257,425						7,700,000	08/08/2011
2427		HOUSTON	TX		09/15/2011	5.000	4,579,247						7,950,000	07/11/2011
2428		ALVIN	TX		10/14/2011	5.400	6,804,987						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,767,322						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,673,817						2,500,000	08/02/2011
2431		DOVER	DE		09/30/2011	5.250	1,912,247						3,200,000	06/27/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,974,697						7,700,000	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	3,099,842						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,916,942						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,524,197						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	2,146,038						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,416,663						2,200,000	06/18/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2438		FAYETTEVILLE	NC		10/11/2011	5.250	5,871,844						13,100,000	08/05/2011
2441		HOFFMAN ESTATES	IL		10/13/2011	5.625	5,640,450						10,000,000	08/03/2011
2442		NEW YORK	NY		10/28/2011	5.330	10,056,628						18,000,000	07/13/2011
2443		TYLER	TX		11/28/2011	5.520	5,764,151						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,553,886						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,651,549						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,935,761						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,832,168						4,700,000	08/17/2011
2450		INDIANAPOLIS	IN		10/19/2011	5.390	323,834						520,000	08/23/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,466,479						4,200,000	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,533,781						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,975,425						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	6,637,842						11,500,000	10/07/2011
2456		VENICE	CA		10/20/2011	5.540	3,356,507						8,150,000	08/24/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	1,122,917						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.350	1,876,587						3,350,000	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	5,292,166						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,145,025						2,000,000	08/15/2011
2464		IRVINE	CA		11/07/2011	5.650	1,437,873						2,640,000	08/04/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,443,743						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	2,164,406						3,500,000	09/12/2011
2469		FARMINGTON	NM		11/29/2011	5.150	1,496,438						2,290,000	08/17/2011
2470		SALT LAKE CITY	UT		11/29/2011	5.150	2,567,693						5,500,000	10/03/2011
2471		NORTH LITTLE ROCK	AR		11/29/2011	5.150	1,051,966						1,890,000	09/07/2011
2472		BOISE	ID		11/29/2011	5.150	824,102						1,800,000	08/10/2011
2473		LISLE	IL		09/02/2011	5.250	685,375						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	840,114						1,390,000	07/20/2011
2475		EDINBURGH	IN		10/19/2011	5.390	2,858,094						4,590,000	08/23/2011
2476		INDIANAPOLIS	IN		10/19/2011	5.390	523,116						840,000	08/23/2011
2477		LA CROSSE	WI		12/08/2011	5.800	7,228,418						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,954,914						4,400,000	08/17/2011
2479		SANTA MONICA	CA		11/28/2011	5.750	2,641,629						5,400,000	08/24/2011
2480		HOUSTON	TX		12/21/2011	5.500	2,100,128						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,680,249						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,686,418						3,360,000	09/26/2011
2483		RENTON	WA		11/14/2011	5.150	2,282,644						12,953,000	09/21/2011
2484		GASTONIA	NC		11/07/2011	5.200	3,106,507						5,250,000	09/14/2011
2485		BOISE	ID		09/30/2011	4.900	3,264,299						6,970,000	08/26/2011
2486		BOISE	ID		09/30/2011	4.900	2,891,241						4,690,000	08/26/2011
2490		PALATINE	IL		10/26/2012	4.550	4,732,653						11,350,000	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	2,008,799						4,625,000	09/23/2011
2496		SAN FRANCISCO	CA		12/09/2011	5.400	4,327,536						9,700,000	09/15/2011
2497		CHICAGO	IL		12/21/2011	5.250	10,371,340						18,400,000	12/02/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	2,244,603						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	2,107,355						3,415,000	09/08/2011
2500		AUSTIN	TX		11/17/2011	5.330	4,654,157						10,200,000	10/07/2011
2501		HELOTES	TX		12/12/2011	5.650	4,526,128						6,750,000	09/13/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,740,726						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.900	3,039,706						7,230,000	09/16/2011
2507		TEMPLE TERRACE	FL		09/22/2011	5.840	2,943,897						6,800,000	12/08/2010
2508		TROY	MI		01/18/2012	4.950	4,795,898						12,400,000	10/03/2011
2509		EAGAN	MN		10/31/2011	5.600	1,210,713						2,410,000	09/22/2011
2510		RICHMOND	VA		12/01/2011	5.300	5,845,292						10,500,000	08/03/2011
2511		ROGERS	MN		05/18/2012	5.560	2,491,473						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	7,733,036						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,899,467						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,543,042						3,795,000	10/07/2011
2515		CHICAGO	IL		12/12/2011	5.300	1,057,226						1,690,000	11/08/2011
2517		NAPERVILLE	IL		12/28/2011	5.150	1,920,594						4,475,000	09/06/2011
2518		MADISON	TN		01/31/2012	5.050	1,501,650						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,166,599						2,850,000	11/26/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2520		PORTLAND	OR		01/31/2012	5.250	1,780,714						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	1,907,216						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,882,238						4,450,000	10/21/2011
3009		LAWRENCE	KS		12/15/2011	5.250	1,998,464						4,400,000	10/13/2011
3011		LOS ANGELES	CA		03/02/2012	5.100	2,890,955						5,250,000	12/14/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,601,681						2,500,000	11/14/2011
3014		FORT WORTH	TX		12/02/2011	4.950	6,042,873						9,500,000	11/01/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	8,177,273						15,710,000	01/04/2012
3019		BELLEVUE	WA		12/30/2011	4.950	4,100,505						8,400,000	11/10/2011
3020		CAMPBELL	CA		12/29/2011	5.300	1,367,670						2,800,000	11/15/2011
3021		PENSACOLA	FL		12/22/2011	5.360	3,192,617						6,620,000	11/14/2011
3023		NAMPA	ID		01/30/2012	5.400	2,838,704						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,871,025						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,473,382						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,624,282						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	2,200,461						4,160,000	10/31/2011
3036		KENT	WA		01/10/2012	5.250	8,951,782						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.850	2,512,165						5,270,000	01/21/2011
3039		HENDERSON	NC		12/19/2011	5.200	3,602,169						6,200,000	10/10/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,797,222						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,712,548						2,900,000	10/24/2011
3043		HAUPPAUGE	NY		01/24/2012	5.250	1,830,818						3,050,000	11/15/2011
3045		PORTLAND	OR		12/14/2011	5.050	7,099,024						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,760,656						2,930,000	10/27/2011
3048		EVERETT	WA		01/17/2012	5.250	2,196,964						4,880,000	09/13/2011
3049		TORRANCE	CA		12/29/2011	5.200	2,429,920						5,950,000	11/14/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,986,408						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	1,079,209						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	1,055,127						2,900,000	12/01/2011
3059		TORRANCE	CA		01/09/2012	5.400	2,263,825						4,440,000	11/14/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,987,335						4,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	5,678,977						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	4,043,510						6,800,000	11/11/2011
3072		KANSAS CITY	MO		03/14/2012	4.950	1,143,059						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	5,698,498						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	5.200	5,328,671						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,787,334						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	3,089,770						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	5,874,454						9,400,000	12/22/2011
3094		ALSIP	IL		05/09/2012	4.600	4,763,058						7,600,000	11/09/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,485,141						4,400,000	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	3,844,722						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,254,455						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,424,365						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	3,180,991						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,541,500						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,356,590						7,200,000	02/15/2012
3124		COLUMBUS	OH		03/01/2012	5.250	1,924,003						3,810,000	02/10/2012
3125		DOVER	NJ		03/23/2012	5.200	3,381,053						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,642,212						5,300,000	12/22/2011
3127		ALTADENA	CA		07/31/2012	5.400	3,250,054						6,200,000	02/24/2012
3130		SARASOTA	FL		04/27/2012	6.200	2,538,677						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,453,899						12,175,000	12/14/2011
3133		NEW YORK	NY		04/16/2012	4.750	9,343,495						21,500,000	02/16/2012
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,749,935						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,985,688						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,839,315						7,500,000	01/05/2012
3141		BELLEVUE	WA		03/15/2012	5.050	3,466,114						12,880,000	01/12/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,352,123						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	2,282,316						3,800,000	02/14/2012
3147		CARY	NC		03/01/2012	4.750	4,777,474						7,650,000	12/16/2011

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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
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,687,098						4,750,000	07/25/2012
3156		ORLANDO	FL		03/30/2012	5.125	4,828,249						10,610,000	02/15/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,437,010						3,560,000	02/28/2012
3159		LOS ANGELES	CA		05/23/2012	4.800	3,871,061						5,930,000	03/02/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,909,207						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	2,075,434						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	1,421,626						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	3,451,212						6,000,000	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,521,487						2,640,000	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,878,796						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	4,153,861						7,650,000	02/13/2012
3180		PLANO	TX		05/21/2012	5.150	2,205,220						3,575,000	03/09/2012
3188		COLLEGE STATION	TX		04/20/2012	4.750	5,086,571						9,480,000	02/24/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,879,371						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	1,037,996						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,674,354						4,200,000	03/20/2012
3195		KENOSHA	WI		05/22/2012	4.850	960,350						1,810,000	03/21/2012
3196		WISCONSIN RAPIDS	WI		05/22/2012	4.850	1,335,409						2,500,000	03/30/2012
3197		FORT LAUDERDALE	FL		05/16/2012	4.950	1,597,925						2,700,000	02/29/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,111,684						3,560,000	02/23/2012
3200		LOS ANGELES	CA		06/07/2012	5.250	1,943,163						4,000,000	03/23/2012
3202		HAZEL CREST	IL		10/23/2012	4.850	2,039,721						5,950,000	02/10/2012
3205		SAN DIEGO	CA		05/03/2012	4.610	5,788,698						11,500,000	03/22/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,633,023						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	4,396,336						10,100,000	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	3,170,271						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,618,927						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,824,094						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	4,128,092						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	2,129,734						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,911,645						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	2,150,275						3,375,000	03/30/2012
3254		HALF MOON BAY	CA		05/30/2012	5.100	3,968,766						6,350,000	04/06/2012
3255		MIRA LOMA	CA		06/13/2012	4.900	3,360,022						6,300,000	03/21/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,290,420						2,200,000	03/04/2012
3263		OAKBROOK TERRACE	IL		06/29/2012	5.020	1,522,286						3,100,000	05/07/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	2,036,395						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	3,054,592						5,100,000	04/05/2012
3266		ADDISON	IL		06/29/2012	5.020	569,966						1,470,000	04/26/2012
3267		CHICAGO	IL		06/29/2012	5.020	712,938						1,600,000	04/26/2012
3268		MINOOKA	IL		06/29/2012	5.020	569,966						1,150,000	04/26/2012
3269		MOUNT PROSPECT	IL		06/29/2012	5.020	1,027,819						2,030,000	04/26/2012
3270		OAK PARK	IL		06/29/2012	5.020	665,286						1,300,000	04/26/2012
3271		OSWEGO	IL		06/29/2012	5.020	665,286						1,840,000	04/26/2012
3272		WILLOWBROOK	IL		06/29/2012	5.020	807,307						1,600,000	04/26/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	6,134,359						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,297,751						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,711,528						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	1,064,633						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	5,038,782						8,875,000	04/04/2012
3296		VANCOUVER	WA		07/31/2012	4.650	3,529,986						5,800,000	05/29/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,868,363						5,400,000	04/30/2012
3298		SAN JUAN CAPISTRANO	CA		05/29/2012	4.500	2,754,167						4,450,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,597,974						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	1,154,650						1,750,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	2,020,641						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	7,530,476						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	12,725,416						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,936,877						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	4,180,777						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.500	2,415,945						4,500,000	04/11/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3313		ESCONDIDO	CA		05/03/2012	4.500	1,642,829						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,447,493						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	1,334,044						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	1,121,670						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,245,980						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,477,371						4,100,000	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	4,051,508						9,200,000	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	4,324,133						8,850,000	06/06/2012
3333		VALENCIA	CA		07/12/2012	4.600	3,688,487						8,400,000	05/16/2012
3334		SPANISH FORK	UT		10/02/2012	5.800	601,166						1,220,000	05/31/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,304,894						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	7,750,947						11,500,000	05/23/2012
3337		MURRAY	UT		08/08/2012	5.000	1,241,923						2,735,000	05/12/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,555,943						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	5,763,198						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	3,280,345						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	4,576,239						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	2,038,445						5,800,000	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,477,999						4,000,000	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	2,303,599						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	2,110,167						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,612,306						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,862,470						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	827,664						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,994,888						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,399,582						4,200,000	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	3,477,083						5,100,000	02/05/2013
3362		GREEN BAY	WI		12/21/2012	5.250	604,041						1,220,000	06/02/2012
3364		BROOKFIELD	WI		09/11/2012	4.600	6,017,223						9,700,000	04/16/2012
3365		GREEN BAY	WI		12/21/2012	5.250	5,004,956						8,620,000	06/02/2012
3366		NEWARK	DE		11/02/2012	5.250	3,374,978						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,832,760						4,600,000	08/08/2012
3370		HOUSTON	TX		09/07/2012	4.550	3,653,390						6,950,000	06/29/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,323,881						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	3,181,287						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,925,420						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,624,367						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,893,116						4,260,000	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	3,343,878						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,643,996						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,468,837						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,577,973						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,612,457						4,800,000	06/28/2012
3387		NAGS HEAD	NC		10/10/2012	4.750	2,930,385						7,180,000	07/20/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	1,471,541						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,675,542						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	1,249,913						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,418,636						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	4,079,084						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,892,083						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	4,015,749						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	1,077,768						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,182,535						2,200,000	07/11/2012
3413		LEESBURG	FL		12/19/2012	4.750	8,066,810						12,725,000	06/30/2012
3416		MARIETTA	GA		12/07/2012	4.700	3,109,598						5,130,000	10/11/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,161,630						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	1,240,272						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	6,103,541						20,550,000	10/01/2012
3428		PHOENIX	AZ		10/31/2012	4.200	3,168,469						6,000,000	08/02/2012
3433		FISHERS	IN		10/12/2012	4.950	1,676,726						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	947,719						1,450,000	09/28/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3435		AUSTIN	TX		11/30/2012	4.500	1,906,798						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	3,321,990						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,886,735						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	1,031,505						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,425,175						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	5,560,700						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	2,024,039						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,942,658						3,300,000	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	5,462,458						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,961,196						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	7,282,219						13,500,000	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	6,526,285						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,467,702						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,408,086						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,880,969						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,900,798						8,150,000	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	3,109,055						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,622,022						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,978,012						3,200,000	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	2,496,872						5,300,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	4,273,623						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,914,308						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	12,299,568						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	4,001,360						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	1,022,302						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	7,172,488						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,924,798						4,320,000	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,445,935						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,191,889						1,920,000	09/04/2012
3487		ARLINGTON	TX		09/24/2012	4.550	5,442,278						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,609,003						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	3,307,683						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,733,809						2,600,000	08/31/2012
3495		PLANO	TX		02/08/2013	4.600	2,459,279						7,300,000	09/26/2012
3496		UKIAH	CA		12/19/2012	4.500	2,282,126						3,970,000	10/10/2012
3497		FALLSTON	MD		11/27/2012	4.550	6,247,515						9,400,000	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,747,723						2,800,000	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,802,244						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	5,379,012						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	6,115,045						9,425,000	10/26/2012
3515		LIVONIA	MI		02/06/2013	4.800	2,923,951						5,000,000	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	3,256,684						6,200,000	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	2,003,773						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	3,112,060						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	999,401						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	2,409,540						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	2,145,812						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	2,331,820						3,700,000	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	835,135						1,650,000	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	739,696						1,500,000	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,721,007						3,350,000	10/12/2012
3544		CINCINNATI	OH		05/31/2013	4.550	6,737,671						10,660,000	03/22/2013
3546		SANTA MONICA	CA		01/29/2013	4.500	3,042,984						6,740,000	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	4,898,211						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	2,352,727						4,000,000	11/12/2012
3556		OAKLAND	CA		01/29/2013	4.450	2,345,375						4,000,000	11/19/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,842,458						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,478,055						2,645,000	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	3,239,884						5,550,000	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,979,941						7,620,000	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	1,253,856						2,800,000	11/14/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		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
3566		SANTA MONICA	CA		12/06/2012	6.200	4,699,579						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	5,824,039						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,860,655						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	4,348,748						8,100,000	10/11/2012
3573		RANCHO CUCAMONGA	CA		02/07/2013	4.850	5,717,543						13,960,000	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	6,691,598						15,300,000	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	976,977						1,640,000	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	2,054,590						7,240,000	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	987,377						1,850,000	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,380,634						2,300,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,555,955						4,400,000	11/19/2012
3587		IRVING	TX		02/01/2013	4.850	1,306,218						2,240,000	11/13/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	1,352,826						2,600,000	01/02/2013
3590		MENTOR	OH		02/26/2013	4.750	5,101,499						10,125,000	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,953,693						3,350,000	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,182,410						3,650,000	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	1,106,530						1,600,000	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	714,574						1,000,000	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,465,170						2,900,000	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,474,308						2,550,000	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	7,459,041						12,500,000	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	964,369						1,650,000	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,500,158						2,795,000	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,728,621						5,100,000	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,443,534						3,150,000	01/04/2013
3647		TOLEDO	OH		04/24/2013	4.600	745,470						1,350,000	03/27/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	1,082,340						1,800,000	01/25/2013
3650		SOUTH SAN FRANCISCO	CA		05/10/2013	4.100	1,288,863						2,620,000	02/21/2013
3651		MODESTO	CA		03/28/2013	4.700	5,324,520						9,040,000	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	983,238						5,100,000	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,472,804						2,770,000	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,902,313						3,900,000	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	3,437,920						7,200,000	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	477,951						2,190,000	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	681,438						2,035,000	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	4,745,594						8,200,000	02/04/2013
3666		MESA	AZ		06/27/2013	4.610	2,706,254						5,950,000	03/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,986,062						3,550,000	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,742,636						4,040,000	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	984,240						1,910,000	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,651,023						7,400,000	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,304,145						5,200,000	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	15,844,521						34,940,000	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	5,432,792						8,300,000	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	2,130,452						3,375,000	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	2,005,063						6,150,000	02/26/2013
3696		DENVER	CO		06/07/2013	4.200	3,663,135						7,460,000	05/10/2013
3698		HOMETOWN	IL		02/28/2013	4.050	4,139,764						9,800,000	02/14/2013
3701		FORT WAYNE	IN		04/25/2013	5.050	4,150,370						9,880,000	01/31/2013
3702		PEORIA	AZ		03/05/2013	4.400	3,713,385						7,680,000	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	10,783,885						18,600,000	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,994,145						8,050,000	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	1,355,385						2,290,000	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	676,353						1,200,000	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	676,353						1,160,000	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	784,963						1,375,000	03/09/2013
3709		EL PASO	TX		04/11/2013	4.400	2,430,419						5,000,000	02/11/2013
3711		LODI	CA		07/10/2013	4.150	1,605,298						3,900,000	02/20/2013
3714		BRONX	NY		04/10/2013	5.250	7,758,591						28,100,000	02/19/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	4,435,728						10,500,000	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,378,418						2,260,000	03/22/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3717		PORTLAND	OR		04/30/2013	4.500	11,599,577						19,400,000	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,384,774						2,700,000	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,600,063						4,200,000	02/08/2013
3721		RALEIGH	NC		05/03/2013	4.250	3,311,958						5,400,000	04/18/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,455,655						6,600,000	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	4,541,108						7,300,000	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	982,163						1,600,000	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	1,060,403						1,700,000	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,820,917						8,120,000	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,653,776						4,600,000	03/08/2013
3739		FAIRFIELD	CT		11/15/2013	4.770	1,000,000						2,750,000	06/12/2013
3740		FORT WORTH	TX		06/20/2013	4.500	1,727,283						3,230,000	02/28/2013
3741		MIAMISBURG	OH		06/28/2013	4.550	1,658,999						2,780,000	04/26/2013
3742		KIRKLAND	WA		05/30/2013	4.290	9,471,246						16,000,000	03/25/2013
3743		ROME	GA		07/12/2013	4.770	3,959,789						8,000,000	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	7,759,731						12,800,000	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,571,170						3,100,000	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,551,097						2,410,000	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	3,310,602						6,300,000	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	1,609,898						3,300,000	04/17/2013
3755		BATON ROUGE	LA		07/15/2013	4.650	1,191,458						3,110,000	04/25/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,630,694						6,100,000	03/19/2013
3762		ALISO VIEJO	CA		06/07/2013	4.750	5,451,688						10,300,000	04/08/2013
3765		PORTLAND	OR		06/06/2013	4.520	1,372,536						4,200,000	03/28/2013
3766		WEST LANCASTER	CA		05/21/2013	5.000	1,970,494						3,650,000	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	3,209,400						5,430,000	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,932,915						5,720,000	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	2,153,514						3,850,000	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	976,472						1,700,000	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,496,253						9,650,000	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,650,161						2,850,000	03/26/2013
3776		PONTIAC	MI		06/21/2013	4.440	1,764,463						3,200,000	04/15/2013
3777		SAN FRANCISCO	CA		04/04/2013	5.080	9,981,184						16,000,000	03/21/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	5,191,307						10,200,000	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,387,610						2,500,000	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,981,512						5,750,000	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	2,128,212						4,000,000	04/22/2013
3797		ATLANTA	GA		07/09/2013	4.550	2,820,626						4,400,000	05/28/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,389,382						2,100,000	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	6,650,061						10,900,000	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,595,193						4,260,000	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	1,212,000						2,020,000	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,663,172						5,000,000	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,581,255						2,800,000	05/10/2013
3811		DAYTONA BEACH	FL		07/15/2013	4.670	1,539,000						4,125,000	05/23/2013
3814		ELKO	NV		11/15/2013	5.250	1,500,000						5,681,250	07/02/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	4,783,756						8,050,000	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,684,696						2,500,000	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,765,789						5,700,000	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	3,592,219						5,250,000	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,562,207						3,140,000	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	780,721						1,540,000	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	1,079,307						1,770,000	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,489,143						2,800,000	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	3,070,955						6,200,000	07/12/2013
3850		AUSTIN	TX		09/20/2013	4.640	2,381,458						5,400,000	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	4,117,173						6,500,000	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,786,907						3,700,000	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	1,225,308						1,950,000	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	2,627,344						5,690,000	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	1,012,263						1,780,000	06/20/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3860		BEVERLY HILLS	MI		08/19/2013	4.700	2,163,463						3,300,000	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	4,880,542						10,550,000	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,341,421						3,960,000	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,295,432						2,300,000	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,295,432						1,950,000	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,993,845						4,210,000	07/29/2013
3871		THOUSAND OAKS	CA		08/08/2013	4.340	2,400,000						6,000,000	06/26/2013
3872		SONOMA	CA		09/09/2013	4.700	3,237,163						7,450,000	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	3,088,767						4,650,000	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,292,543						3,900,000	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	2,185,777						3,620,000	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	995,139						1,550,000	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,588,645						3,150,000	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	894,850						1,600,000	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,931,376						4,500,000	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,687,179						2,760,000	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,989,365						4,330,000	07/09/2013
3894		HOUSTON	TX		10/30/2013	4.670	6,488,536						8,800,000	07/30/2013
3896		TACOMA	WA		09/30/2013	4.720	2,424,587						4,000,000	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	989,626						1,730,000	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	841,183						1,560,000	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	990,238						1,585,000	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	895,534						2,300,000	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,496,483						3,250,000	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,790,966						3,350,000	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,488,563						2,250,000	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,985,589						6,850,000	07/17/2013
3916		LAS VEGAS	NV		08/02/2013	4.660	3,870,284						6,500,000	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,325,258						2,070,000	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,888,243						3,000,000	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	3,370,676						5,200,000	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,972,996						6,010,000	07/17/2013
3924		CANOGA PARK	CA		10/03/2013	4.700	1,597,191						3,250,000	07/22/2013
3929		FARMINGTON	NM		09/12/2013	4.860	3,582,162						5,500,000	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	897,833						1,600,000	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,696,000						5,800,000	08/20/2013
3940		TUPELO	MS		09/06/2013	4.900	772,352						1,350,000	07/26/2013
3941		TUPELO	MS		09/06/2013	4.900	627,847						1,105,000	07/26/2013
3942		COLUMBUS	MS		09/06/2013	4.900	842,113						1,480,000	07/26/2013
3944		MERCED	CA		09/30/2013	4.900	1,187,697						3,850,000	07/31/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	797,000						1,500,000	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	740,000						1,800,000	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	6,488,921						10,510,000	08/08/2013
3952		JACKSON	MI		10/22/2013	5.000	2,221,657						3,780,000	08/30/2013
3953		PAW PAW	MI		10/22/2013	5.000	1,056,034						1,880,000	08/30/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,295,901						4,100,000	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,394,247						6,300,000	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,300,000						2,315,000	10/15/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,900,000						3,140,000	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,989,903						6,500,000	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	1,300,000						2,140,000	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,430,000						2,150,000	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	1,195,577						2,675,000	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,803,004						4,025,000	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,490,762						4,200,000	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,437,705						2,530,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,900,000						3,900,000	10/14/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	3,700,000						5,375,000	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	2,000,000						3,100,000	09/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	5,700,000						9,230,000	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,500,000						2,200,000	11/07/2013

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
4006		LOS ANGELES	CA		12/04/2013	4.940	700,000						1,150,000	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	1,050,000						1,550,000	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,497,610						6,100,000	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	2,200,000						4,100,000	10/15/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,400,000						3,800,000	11/08/2013
4016		SUGAR LAND	TX		11/26/2013	5.120	1,925,000						3,725,000	10/24/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,550,000						2,940,000	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,810,000						3,850,000	11/30/2013
4024		SAN FRANCISCO	CA		12/26/2013	5.100	650,000						1,570,000	12/01/2013
4027		FORT MEYERS	FL		12/05/2013	5.300	2,000,000						5,960,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,850,000						3,800,000	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	6,000,000						15,000,000	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,500,000						3,400,000	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,200,000						3,980,000	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	1,030,000						2,350,000	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,730,000						4,400,000	10/30/2013
4045		HILLSBORO	OR		11/27/2013	5.080	2,200,000						3,565,000	10/20/2013
4046		FAIRFIELD	CT		11/15/2013	4.770	1,000,000						2,750,000	06/12/2013
4047		MILWAUKEE	WI		12/16/2013	4.910	1,400,000						3,000,000	11/22/2013
4048		ST CLOUD	MN		12/30/2013	4.550	1,000,000						2,570,000	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	5,375,000						10,660,000	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	4,500,000						9,600,000	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,550,000						3,150,000	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	1,150,000						1,700,000	11/21/2013
4056		SAN MATEO	CA		12/13/2013	4.200	4,950,000						17,300,000	11/11/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,725,000						9,440,000	12/03/2013
4067		PHOENIX	OR		12/04/2013	4.820	2,100,000						3,600,000	11/15/2013
4069		NEW YORK	NY		12/19/2013	4.030	5,500,000						9,000,000	11/27/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	10,350,000						21,550,000	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	2,000,000						5,750,000	11/25/2013
4072		SEATTLE	WA		12/24/2013	5.050	3,787,500						6,461,478	12/03/2013
4073		FLOWER MOUND	TX		12/20/2013	4.500	4,900,000						8,200,000	11/27/2013
4074		FORNEY	TX		12/20/2013	4.500	4,000,000						5,500,000	11/22/2013
4079		ALBUQUERQUE	NM		12/23/2013	4.600	1,365,000						2,275,000	11/26/2013
4101		BALTIMORE	MD		12/31/2013	4.140	15,000,000						34,000,000	12/18/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	9,720,667						23,420,000	12/12/2013
20145		PITTSBURGH	PA		07/20/1995	8.610	81,222						720,430	07/01/1995
20146		BERKELEY	CA		08/22/1995	8.430	84,013						989,000	09/01/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							3,231,710,211						6,807,141,491	XXX
0899999. Total Mortgages in good standing							3,231,710,211						6,807,141,491	XXX
1719		ELK RIVER	MN		10/12/2007	4.750	1,067,329						1,950,000	10/05/2007
3865		FRESNO	CA		08/26/2013	4.850	807,618			175,000			1,100,000	04/30/2013
1399999. Restructured mortgages - Commercial mortgages-all other							1,874,947			175,000			3,050,000	XXX
1699999. Total - Restructured Mortgages							1,874,947			175,000			3,050,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,233,585,158			175,000			6,810,191,491	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
1988	ADDISON	IL		06/29/2010	6.750		15,000	2,300,000
2361	AUSTIN	TX		07/18/2011	5.750		178,825	7,550,000
3032	WEST VALLEY CITY	UT		12/29/2011	5.100		126,000	4,160,000
3124	COLUMBUS	OH		03/01/2012	5.250		100,000	3,810,000
3147	CARY	NC		03/01/2012	4.750		500,000	7,650,000
3174	KIRKLAND	WA		01/18/2013	4.500	1,550,000		2,640,000
3202	HAZEL CREST	IL		10/23/2012	4.850		150,000	5,950,000
3296	VANCOUVER	WA		07/31/2012	4.650		310,613	5,800,000
3346	BEVERLY HILLS	CA		05/23/2013	5.050	1,500,000		4,000,000
3361	STRONGSVILLE	OH		03/15/2013	4.650	3,550,000		5,100,000
3474	ORLANDO	FL		01/24/2013	4.500	2,600,000		5,300,000
3495	PLANO	TX		02/08/2013	4.600	2,500,000		7,300,000
3515	LIVONIA	MI		02/06/2013	4.800	3,000,000		5,000,000
3516	LANDOVER	MD		06/17/2013	4.400	3,300,000		6,200,000
3533	SANTA ANA	CA		12/31/2012	4.700		480,000	4,100,000
3536	BURNSVILLE	MN		01/14/2013	4.450	875,000		1,650,000
3537	EDINA	MN		01/14/2013	4.450	775,000		1,500,000
3544	CINCINNATI	OH		05/31/2013	4.550	6,900,000		10,660,000
3546	SANTA MONICA	CA		01/29/2013	4.500	3,100,000		6,740,000
3556	OAKLAND	CA		01/29/2013	4.450	2,400,000		4,000,000
3561	NASHVILLE	TN		04/05/2013	4.700	3,200,000	100,000	5,550,000
3562	DOWNERS GROVE	IL		02/11/2013	4.500	5,100,000		7,620,000
3563	SANTA ANA	CA		02/28/2013	4.550	1,300,000		2,800,000
3573	RANCHO CUCAMONGA	CA		02/07/2013	4.850	6,500,000		13,960,000
3579	SHAKER HEIGHTS	OH		02/27/2013	4.700	1,000,000		1,640,000
3580	FRESNO	CA		05/28/2013	5.100	2,085,000		7,240,000
3582	ONTARIO	CA		06/27/2013	4.750	1,000,000		1,850,000
3583	FRESNO	CA		04/03/2013	4.900	1,400,000		2,300,000
3587	IRVING	TX		02/01/2013	4.850	1,340,000		2,240,000
3589	NORTHRIDGE	CA		02/28/2013	5.200	1,400,000		2,600,000
3590	MENTOR	OH		02/26/2013	4.750	5,375,000		10,125,000
3592	SAN FRANCISCO	CA		02/27/2013	4.650	2,000,000		3,350,000
3594	ROCHESTER	NY		03/15/2013	4.500	1,200,000		3,650,000
3601	CLOVIS	CA		02/28/2013	4.700	1,140,000		1,600,000
3619	FRESNO	CA		02/28/2013	4.625	1,500,000		2,900,000
3620	PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,500,000		2,550,000
3623	FORT COLLINS	CO		04/05/2013	4.350	7,600,000		12,500,000
3627	SALT LAKE CITY	UT		02/05/2013	4.500	1,000,000		1,650,000
3630	PORT ARTHUR	TX		03/01/2013	4.600	1,525,000		2,795,000
3631	MURRAY	UT		02/01/2013	4.750	2,800,000		5,100,000
3639	SEGUIN	TX		02/01/2013	4.650	1,470,000		3,150,000
3647	TOLEDO	OH		04/24/2013	4.600	755,000		1,350,000
3648	BURNSVILLE	MN		02/28/2013	4.700	1,100,000		1,800,000
3650	SOUTH SAN FRANCISCO	CA		05/10/2013	4.100	1,300,000		2,620,000
3651	MODESTO	CA		03/28/2013	4.700	5,450,000		9,040,000
3653	BUENA PARK	CA		02/28/2013	4.400	1,000,000		5,100,000
3654	HIGH POINT	NC		01/11/2013	4.600	1,500,000		2,770,000
3655	ORANGE	CA		03/28/2013	4.650	1,930,000		3,900,000
3656	PLAINFIELD	IN		04/15/2013	4.750	3,500,000		7,200,000
3660	TUCSON	AZ		03/20/2013	4.520	505,000		2,190,000
3662	TUCSON	AZ		03/20/2013	4.520	720,000		2,035,000
3664	GRAPEVINE	TX		03/20/2013	4.540	4,900,000		8,200,000
3666	MESA	AZ		06/27/2013	4.610	2,760,000		5,950,000
3671	COMMERCE	MI		03/11/2013	4.670	2,050,000		3,550,000
3673	CONROE	TX		03/26/2013	4.400	1,800,000		4,040,000
3676	KENTWOOD	MI		08/06/2013	4.550	1,000,000		1,910,000
3677	SAN JOSE	CA		04/11/2013	4.550	2,700,000		7,400,000
3683	FONTANA	CA		02/27/2013	4.950	2,330,000		5,200,000
3686	WESTMINSTER	CA		05/23/2013	4.350	16,100,000		34,940,000
3691	HOUSTON	TX		03/22/2013	4.400	5,550,000		8,300,000
3692	ISLANDIA	NY		03/22/2013	4.500	2,200,000		3,375,000
3695	LACEY	WA		05/01/2013	4.400	2,075,000		6,150,000
3696	DENVER	CO		06/07/2013	4.200	3,800,000		7,460,000
3698	HOMETOWN	IL		02/28/2013	4.050	4,200,000	100,000	9,800,000
3701	FORT WAYNE	IN		04/25/2013	5.050	4,200,000		9,880,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3702	PEORIA	AZ		03/05/2013	4.400	3,800,000		7,680,000
3703	INGLEWOOD	CA		06/17/2013	4.500	11,000,000		18,600,000
3704	LYNNWOOD	WA		03/18/2013	4.350	5,102,500		8,050,000
3705	DU QUOIN	IL		03/22/2013	4.400	1,400,000		2,290,000
3706	DOTHAN	AL		04/24/2013	4.600	685,000		1,200,000
3707	AUGUSTA	GA		04/24/2013	4.600	685,000		1,160,000
3708	LAKEWOOD	NY		04/24/2013	4.600	795,000		1,375,000
3709	EL PASO	TX		04/11/2013	4.400	2,500,000		5,000,000
3711	LODI	CA		07/10/2013	4.150	1,650,000		3,900,000
3714	BRONX	NY		04/10/2013	5.250	8,000,000		28,100,000
3715	PIKESVILLE	MD		04/01/2013	4.680	4,500,000		10,500,000
3716	PIKESVILLE	MD		05/29/2013	4.610	1,400,000		2,260,000
3717	PORTLAND	OR		04/30/2013	4.500	11,750,000		19,400,000
3718	SANTA CLARITA	CA		05/08/2013	4.550	1,400,000		2,700,000
3720	OCALA	FL		05/06/2013	4.650	1,625,000		4,200,000
3721	RALEIGH	NC		05/03/2013	4.250	3,350,000		5,400,000
3723	MILWAUKIE	OR		04/30/2013	4.750	2,500,000		6,600,000
3724	NORTH LAS VEGAS	NV		04/09/2013	4.500	4,600,000		7,300,000
3726	SALT LAKE CITY	UT		04/10/2013	4.700	1,000,000		1,600,000
3733	RAYTOWN	MO		03/22/2013	4.550	1,082,900		1,700,000
3734	EMERYVILLE	CA		03/27/2013	4.501	2,700,000	1,150,000	8,120,000
3735	SEATTLE	WA		04/12/2013	4.560	2,710,000		4,600,000
3739	FAIRFIELD	CT		11/15/2013	4.770	1,000,000		2,750,000
3740	FORT WORTH	TX		06/20/2013	4.500	1,750,000		3,230,000
3741	MIAMISBURG	OH		06/28/2013	4.550	1,700,000		2,780,000
3742	KIRKLAND	WA		05/30/2013	4.290	9,625,000		16,000,000
3743	ROME	GA		07/12/2013	4.770	4,000,000		8,000,000
3744	JEFFERSON CITY	MO		09/20/2013	4.500	7,800,000		12,800,000
3745	SAMMAMISH	WA		04/05/2013	4.610	1,600,000		3,100,000
3746	SANFORD	FL		05/08/2013	4.750	1,575,000		2,410,000
3750	MT PLEASANT	TX		06/03/2013	4.450	3,400,000		6,300,000
3753	LILBURN	GA		05/29/2013	4.275	1,700,000		3,300,000
3755	BATON ROUGE	LA		07/15/2013	4.650	1,200,000		3,110,000
3758	SAN JOSE	CA		05/30/2013	5.000	2,650,000		6,100,000
3762	ALISO VIEJO	CA		06/07/2013	4.750	5,500,000		10,300,000
3765	PORTLAND	OR		06/06/2013	4.520	1,400,000		4,200,000
3766	WEST LANCASTER	CA		05/21/2013	5.000	2,000,000		3,650,000
3768	CANOGA PARK	CA		06/28/2013	4.840	3,250,000		5,430,000
3769	REDWOOD CITY	CA		06/28/2013	4.370	2,000,000		5,720,000
3770	THORNTON	CO		05/01/2013	4.860	2,180,000		3,850,000
3771	SPARKS	NV		05/03/2013	4.550	1,000,000		1,700,000
3774	SANTA MONICA	CA		09/26/2013	4.800	1,500,000		9,650,000
3775	SHEBOYGAN	WI		04/04/2013	4.650	1,680,300		2,850,000
3776	PONTIAC	MI		06/21/2013	4.440	1,800,000		3,200,000
3777	SAN FRANCISCO	CA		04/04/2013	5.080	10,100,000		16,000,000
3778	MILL VALLEY	CA		10/15/2013	5.030	5,200,000		10,200,000
3782	SAN DIEGO	CA		06/18/2013	4.700	1,400,000		2,500,000
3789	SANTA MONICA	CA		06/13/2013	4.400	2,000,000		5,750,000
3795	COLORADO SPRINGS	CO		07/09/2013	4.700	2,150,000		4,000,000
3797	ATLANTA	GA		07/09/2013	4.550	2,850,000		4,400,000
3800	MADISON HEIGHTS	MI		08/19/2013	4.700	1,400,000		2,100,000
3801	COLLEGE STATION	TX		06/24/2013	4.750	6,750,000		10,900,000
3802	CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,600,000		4,260,000
3805	CLIFFSIDE PARK	NJ		12/31/2013	4.950	1,212,000		2,020,000
3808	ALBUQUERQUE	NM		05/30/2013	4.400	2,700,000		5,000,000
3809	DOWNEY	CA		06/04/2013	4.250	1,600,000		2,800,000
3811	DAYTONA BEACH	FL		07/15/2013	4.670	1,550,000		4,125,000
3814	ELKO	NV		11/15/2013	5.250	1,500,000		5,681,250
3818	LAS VEGAS	NV		07/30/2013	4.500	4,860,000		8,050,000
3819	VALLEJO	CA		08/01/2013	4.450	1,700,000		2,500,000
3821	VALLEJO	CA		08/01/2013	4.450	3,800,000		5,700,000
3825	SEATTLE	WA		06/28/2013	4.400	3,640,000		5,250,000
3826	WESTFIELD	IN		05/30/2013	4.500	1,600,000		3,140,000
3827	ASHTABULA	OH		08/30/2013	4.500	790,000		1,540,000
3837	FLORENCE	KY		07/30/2013	4.660	1,100,000		1,770,000

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
3838	CHINO HILLS	CA		08/28/2013	5.110	1,500,000		2,800,000
3849	LONGVIEW	TX		08/08/2013	4.970	3,095,000		6,200,000
3850	AUSTIN	TX		09/20/2013	4.640	2,400,000		5,400,000
3851	ANGELS CAMP	CA		07/22/2013	4.560	4,160,000		6,500,000
3853	SANTA BARBARA	CA		07/30/2013	4.500	1,800,000		3,700,000
3854	WEST VALLEY CITY	UT		08/01/2013	4.400	1,245,000		1,950,000
3857	GOOSE CREEK	SC		07/30/2013	4.280	2,700,000		5,690,000
3859	BLOOMFIELD HILLS	MI		08/19/2013	4.700	1,020,000		1,780,000
3860	BEVERLY HILLS	MI		08/19/2013	4.700	2,180,000		3,300,000
3864	HAWTHORNE	CA		09/12/2013	5.100	4,920,000		10,550,000
3867	OLATHE	KS		09/30/2013	4.450	2,350,000		3,960,000
3868	CHULA VISTA	CA		09/19/2013	4.710	1,300,000		2,300,000
3869	CARLSBAD	CA		09/23/2013	4.710	1,300,000		1,950,000
3870	CHICAGO	IL		10/18/2013	5.130	3,000,000		4,210,000
3871	THOUSAND OAKS	CA		08/08/2013	4.340	2,400,000		6,000,000
3872	SONOMA	CA		09/09/2013	4.700	3,275,000		7,450,000
3874	EL CAJON	CA		09/12/2013	4.500	3,100,000		4,650,000
3876	GRESHAM	OR		09/18/2013	5.250	2,300,000		3,900,000
3881	AUSTIN	TX		09/05/2013	4.650	2,200,000		3,620,000
3886	SAN ANTONIO	TX		09/11/2013	5.030	1,000,000		1,550,000
3887	HOUSTON	TX		07/31/2013	4.670	1,600,000		3,150,000
3888	SAN ANTONIO	TX		09/11/2013	5.030	900,000		1,600,000
3889	NEW BRAUNFELS	TX		09/26/2013	4.900	2,950,000		4,500,000
3891	SOLON	OH		08/22/2013	4.750	1,700,000		2,760,000
3893	LAKEWOOD	OH		09/18/2013	4.650	3,000,000		4,330,000
3894	HOUSTON	TX		10/30/2013	4.670	6,500,000		8,800,000
3896	TACOMA	WA		09/30/2013	4.720	2,450,000		4,000,000
3897	PENDLETON	OR		09/30/2013	4.720	1,000,000		1,730,000
3898	PORTLAND	OR		09/30/2013	4.720	850,000		1,560,000
3899	PFLUGERVILLE	TX		08/29/2013	4.600	1,000,000		1,585,000
3900	VAN NUYS	CA		09/04/2013	4.850	900,000		2,300,000
3901	BRIGHTON	MI		10/04/2013	5.320	1,500,000		3,250,000
3904	HOLLYWOOD	CA		09/25/2013	4.750	1,800,000		3,350,000
3906	DEPEW	NY		09/20/2013	4.800	1,500,000		2,250,000
3914	KENNEWICK	WA		10/01/2013	5.130	3,000,000		6,850,000
3916	LAS VEGAS	NV		08/02/2013	4.660	3,900,000		6,500,000
3917	DEER PARK	TX		09/11/2013	4.610	1,330,000		2,070,000
3918	KENNESAW	GA		09/11/2013	4.610	1,895,000		3,000,000
3920	MIAMI	FL		07/31/2013	4.790	3,400,000		5,200,000
3923	LAS VEGAS	NV		08/27/2013	4.580	3,000,000		6,010,000
3924	CANOGA PARK	CA		10/03/2013	4.700	1,600,000		3,250,000
3929	FARMINGTON	NM		09/12/2013	4.860	3,600,000		5,500,000
3932	BAY SHORE	NY		10/30/2013	5.090	900,000		1,600,000
3936	NANTUCKET	MA		10/15/2013	5.290	1,700,000		5,800,000
3940	TUPELO	MS		09/06/2013	4.900	775,000		1,350,000
3941	TUPELO	MS		09/06/2013	4.900	630,000		1,105,000
3942	COLUMBUS	MS		09/06/2013	4.900	845,000		1,480,000
3944	MERCED	CA		09/30/2013	4.900	1,200,000		3,850,000
3946	FRONT ROYAL	VA		11/05/2013	5.100	797,000		1,500,000
3947	HENDERSON	NV		11/05/2013	5.100	740,000		1,800,000
3948	MARYLAND HEIGHTS	MO		10/23/2013	4.900	6,500,000		10,510,000
3952	JACKSON	MI		10/22/2013	5.000	2,230,000		3,780,000
3953	PAW PAW	MI		10/22/2013	5.000	1,060,000		1,880,000
3956	SAN DIEGO	CA		10/23/2013	4.600	2,300,000		4,100,000
3960	SANTA ROSA	CA		10/15/2013	4.950	3,400,000		6,300,000
3964	GLENDALE	AZ		12/02/2013	5.150	1,300,000		2,315,000
3973	WOODMERE	OH		12/04/2013	4.800	1,900,000		3,140,000
3977	PLEASANTON	CA		09/30/2013	5.000	3,000,000		6,500,000
3979	CLEVELAND	OH		12/04/2013	4.800	1,300,000		2,140,000
3980	CLEVELAND	OH		12/04/2013	4.800	1,430,000		2,150,000
3986	LAS VEGAS	NV		10/23/2013	5.180	1,200,000		2,675,000
3987	BIRMINGHAM	AL		11/01/2013	4.800	2,810,000		4,025,000
3989	ANTIOCH	CA		10/08/2013	5.350	2,500,000		4,200,000
3990	GREENVILLE	TX		10/24/2013	5.350	1,440,000		2,530,000
3993	AVONDALE	AZ		11/22/2013	4.940	1,900,000		3,900,000

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
3997	SIOUX FALLS	SD		11/14/2013	4.950	3,700,000		5,375,000
3998	TUCSON	AZ		12/06/2013	5.160	2,000,000		3,100,000
4000	EL SEGUNDO	CA		12/10/2013	5.350	5,700,000		9,230,000
4004	NORCROSS	GA		12/10/2013	4.900	1,500,000		2,200,000
4006	LOS ANGELES	CA		12/04/2013	4.940	700,000		1,150,000
4007	VAN NUYS	CA		12/04/2013	4.940	1,050,000		1,550,000
4009	COLORADO SPRINGS	CO		10/29/2013	5.350	1,500,000		6,100,000
4011	VACAVILLE	CA		11/27/2013	5.100	2,200,000		4,100,000
4014	UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,400,000		3,800,000
4016	SUGAR LAND	TX		11/26/2013	5.120	1,925,000		3,725,000
4020	BLYTHE	CA		12/11/2013	5.440	1,550,000		2,940,000
4022	SAN FRANCISCO	CA		12/26/2013	5.100	1,810,000		3,850,000
4024	SAN FRANCISCO	CA		12/26/2013	5.100	650,000		1,570,000
4027	FORT MEYERS	FL		12/05/2013	5.300	2,000,000		5,960,000
4029	GREENSBORO	NC		12/30/2013	5.200	1,850,000		3,800,000
4030	VENTURA	CA		12/26/2013	5.250	6,000,000		15,000,000
4031	TUCSON	AZ		12/30/2013	5.250	1,500,000		3,400,000
4035	TEMPLE	TX		11/21/2013	4.930	1,200,000		3,980,000
4038	EL DORADO HILLS	CA		12/02/2013	5.070	1,030,000		2,350,000
4039	NORCO	CA		11/26/2013	5.120	2,730,000		4,400,000
4045	HILLSBORO	OR		11/27/2013	5.080	2,200,000		3,565,000
4046	FAIRFIELD	CT		11/15/2013	4.770	1,000,000		2,750,000
4047	MILWAUKEE	WI		12/16/2013	4.910	1,400,000		3,000,000
4048	ST CLOUD	MN		12/30/2013	4.550	1,000,000		2,570,000
4049	DENVILLE	NJ		12/19/2013	5.050	5,375,000		10,660,000
4051	AUSTIN	TX		12/20/2013	4.800	4,500,000		9,600,000
4052	CEDAR PARK	TX		12/20/2013	4.800	1,550,000		3,150,000
4053	AUSTIN	TX		12/20/2013	4.800	1,150,000		1,700,000
4056	SAN MATEO	CA		12/13/2013	4.200	4,950,000		17,300,000
4058	DENVILLE	NJ		12/19/2013	5.050	4,725,000		9,440,000
4067	PHOENIX	OR		12/04/2013	4.820	2,100,000		3,600,000
4069	NEW YORK	NY		12/19/2013	4.030	5,500,000		9,000,000
4070	INDIANAPOLIS	IN		12/20/2013	4.500	10,350,000		21,550,000
4071	WEST HOLLYWOOD	CA		12/20/2013	5.000	2,000,000		5,750,000
4072	SEATTLE	WA		12/24/2013	5.050	3,787,500		6,461,478
4073	FLOWER MOUND	TX		12/20/2013	4.500	4,900,000		8,200,000
4074	FORNEY	TX		12/20/2013	4.500	4,000,000		5,500,000
4079	ALBUQUERQUE	NM		12/23/2013	4.600	1,365,000		2,275,000
4101	BALTIMORE	MD		12/31/2013	4.140	15,000,000		34,000,000
4103	SAN MARCOS	CA		12/23/2013	4.740	9,720,667		23,420,000
0599999. Mortgages in good standing - Commercial mortgages-all other						620,002,867	3,210,438	1,253,297,728
0899999. Total Mortgages in good standing						620,002,867	3,210,438	1,253,297,728
3865	FRESNO	CA		08/26/2013	4.850	990,000		1,100,000
1399999. Restructured mortgages - Commercial mortgages-all other						990,000		1,100,000
1699999. Total - Restructured Mortgages						990,000		1,100,000
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						620,992,867	3,210,438	1,254,397,728

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					
1369	RENTON	WA		04/15/2003	01/11/2013	55,305								55,305			
1856	BURLINGAME	CA		02/12/2009	01/15/2013	5,136,076								5,136,076			
1089	SAN JOSE	CA		01/11/2000	01/30/2013	278,206								278,206			
0890	WOODLAND	CA		01/05/1998	02/05/2013	307,117								307,117			
0910	LAS VEGAS	NV		05/07/1998	02/05/2013	367,401								367,401			
1222	LUBBOCK	TX		08/15/2001	02/05/2013	1,268,441								1,268,441			
1277	SAN ANTONIO	TX		01/25/2002	02/05/2013	1,244,320								1,244,320			
1311	BOISE	ID		08/27/2002	02/05/2013	1,050,708								1,050,708			
1808	DOWNEY	CA		09/15/2008	02/20/2013	1,323,662								1,323,662			
1325	LOUISVILLE	CO		02/28/2003	02/26/2013	2,933,739								2,933,739			
0962	CANOGA PARK	CA		11/12/1998	02/28/2013	235,258								235,258			
1221	NORTHRIDGE	CA		08/08/2001	02/28/2013	853,671								853,671			
1449	FRESNO	CA		03/31/2004	02/28/2013	1,470,748								1,470,748			
1710	SACRAMENTO	CA		10/18/2007	02/28/2013	1,120,281								1,120,281			
1174	SEATTLE	WA		02/22/2001	03/01/2013	467,958								467,958			
2005	WOODSIDE	NY		09/17/2010	03/01/2013	3,304,081								3,304,081			
1613	GOLDEN VALLEY	MN		08/03/2006	03/07/2013	1,220,202								1,220,202			
1660	ST LOUIS PARK	MN		04/16/2007	03/07/2013	1,251,867								1,251,867			
1665	LAS VEGAS	NV		05/02/2007	03/08/2013	1,149,271								1,149,271			
2188	IRVING	TX		02/28/2011	03/08/2013	2,029,124								2,029,124			
1672	TACOMA	WA		05/17/2007	03/13/2013	1,092,510								1,092,510			
1996	CARRBORO	NC		04/29/2010	03/15/2013	7,153,525								7,153,525			
1098	MONTGOMERY	AL		01/25/2000	03/22/2013	692,039								692,039			
1227	DENVER	CO		08/14/2001	03/22/2013	838,325								838,325			
0422	S PASADENA	CA		03/31/1988	03/26/2013	73,723								73,723			
1864	EMERYVILLE	CA		04/15/2009	03/27/2013	2,204,562								2,204,562			
2415	SAN FRANCISCO	CA		08/15/2011	04/04/2013	5,404,880								5,404,880			
2242	ST AUGUSTINE	FL		02/18/2011	04/05/2013	4,119,505								4,119,505			
2465	BRONX	NY		10/28/2011	04/10/2013	5,422,052								5,422,052			
1376	LITTLETON	CO		05/20/2003	04/19/2013	1,213,580								1,213,580			
1780	EDMONDS	WA		05/15/2008	04/24/2013	3,092,564								3,092,564			
3070	FORT WAYNE	IN		02/17/2012	04/25/2013	3,152,830								3,152,830			
1604	CHENEY	WA		05/01/2006	04/29/2013	1,851,059								1,851,059			
1371	MILWAUKIE	OR		04/18/2003	04/30/2013	483,538								483,538			
1767	SEATTLE	WA		04/10/2008	04/30/2013	2,233,571								2,233,571			
1863	AUSTIN	TX		04/29/2009	04/30/2013	2,394,346								2,394,346			
0967	BOISE	ID		12/03/1998	05/14/2013	740,335								740,335			
1475	SAN JOSE	CA		09/24/2004	05/15/2013	878,552								878,552			
2304	CHEYENNE	WY		06/14/2011	05/20/2013	1,022,558								1,022,558			
1563	MURFREESBORO	TN		10/21/2005	05/23/2013	712,964								712,964			
1543	FRESNO	CA		11/10/2005	05/28/2013	1,786,574								1,786,574			
1374	SAN DIEGO	CA		05/13/2003	05/29/2013	457,122								457,122			
1750	SAN JOSE	CA		02/13/2008	05/30/2013	2,616,922								2,616,922			
1873	SANTA CLARA	CA		05/14/2009	06/02/2013	2,373,502								2,373,502			
1459	TUCSON	AZ		06/17/2004	06/07/2013	58,705								58,705			
1894	ALISO VIEJO	CA		07/27/2009	06/07/2013	5,193,404								5,193,404			
3228	SPARTANBURG	SC		06/06/2012	06/07/2013	2,254,265								2,254,265			
0907	KIRKLAND	WA		05/29/1998	06/10/2013	19,045								19,045			
0913	FRESNO	CA		06/03/1998	06/11/2013	26,672								26,672			
1416	HILLSBORO	OR		10/10/2003	06/13/2013	2,029,405								2,029,405			
0641	SANTEE	CA		06/17/1993	06/24/2013	34,770								34,770			
1354	MIAMISBURG	OH		03/10/2003	06/28/2013	1,689,163								1,689,163			
1560	FRESNO	CA		11/22/2005	06/28/2013	538,060								538,060			
1301	LAKEWOOD	CO		06/17/2002	07/01/2013	792,250								792,250			
1384	HILLSBORO	OR		06/27/2003	07/01/2013	659,199								659,199			
0434	CHATSWORTH	CA		06/22/1988	07/02/2013	53,127								53,127			
1516	REDMOND	WA		06/14/2005	07/02/2013	1,952,700								1,952,700			
1663	SAUK RAPIDS	MN		04/11/2007	07/03/2013	995,165								995,165			
3227	SARASOTA	FL		06/06/2012	07/10/2013	2,898,338								2,898,338			
3229	SPARTANBURG	SC		06/06/2012	07/10/2013	1,288,152								1,288,152			

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					
3230	FOR LAUDERDALE	FL		06/06/2012	07/10/2013	3,445,805								3,445,805			
3231	JACKSONVILLE	FL		06/06/2012	07/10/2013	5,796,682								5,796,682			
3232	MAINLAND	PA		06/06/2012	07/10/2013	3,928,861								3,928,861			
1800	SEATTLE	WA		08/19/2008	07/11/2013	4,825,654								4,825,654			
0918	DANVILLE	CA		06/12/1998	07/12/2013	50,542								50,542			
1801	AUSTIN	TX		09/12/2008	07/12/2013	1,171,207								1,171,207			
1576	WHITE BEAR LAKE	MN		02/21/2006	07/26/2013	882,913								882,913			
1628	FLORENCE	KY		08/14/2006	07/30/2013	1,030,670								1,030,670			
1868	HOUSTON	TX		06/17/2009	07/30/2013	2,077,426								2,077,426			
1344	GRAPEVINE	TX		12/26/2002	07/31/2013	5,206,860								5,206,860			
0711	EL CERRITO	CA		07/31/1995	08/02/2013	232,376								232,376			
0939	TORRANCE	CA		07/30/1998	08/20/2013	345,818								345,818			
1456	CORVALLIS	OR		05/25/2004	08/22/2013	1,699,541								1,699,541			
1695	FRESNO	CA		08/31/2007	08/26/2013	992,218								992,218			
1990	BELLEVUE	WA		04/01/2010	08/30/2013	1,006,960								1,006,960			
1620	SALINAS	CA		08/11/2006	09/05/2013	3,078,966								3,078,966			
1017	ROCKY MOUNT	NC		06/28/1999	09/09/2013	807,120								807,120			
2376	PORTLAND	OR		09/30/2011	09/09/2013	2,412,877								2,412,877			
1441	ROBBINSDALE	MN		03/12/2004	09/30/2013	559,515								559,515			
1573	CHANDLER	AZ		01/06/2006	10/08/2013	1,158,132								1,158,132			
1594	BELLEVUE	WA		05/24/2005	10/11/2013	1,617,571								1,617,571			
1409	WESTLAND	MI		09/19/2003	10/16/2013	542,568								542,568			
1805	KIRKLAND	WA		07/31/2008	10/16/2013	938,487								938,487			
1793	JACKSON	MI		07/23/2008	10/22/2013	2,404,276								2,404,276			
1794	PAW PAW	MI		08/27/2008	10/22/2013	1,203,975								1,203,975			
1781	SAN DIEGO	CA		05/09/2008	10/23/2013	1,871,604								1,871,604			
1427	PORTLAND	OR		11/24/2003	10/28/2013	2,681,581								2,681,581			
1892	RICHMOND	CA		08/31/2009	10/30/2013	1,140,828								1,140,828			
1544	MATTHEWS	NC		09/14/2005	11/05/2013	782,760								782,760			
1611	DALLAS	TX		06/19/2006	11/05/2013	3,486,951								3,486,951			
1523	FRESNO	CA		07/27/2005	11/08/2013	509,562								509,562			
2296	BOSTON	MA		06/10/2011	11/19/2013	2,726,952								2,726,952			
2044	REDLANDS	CA		11/12/2010	11/27/2013	3,537,943								3,537,943			
2175	RIALTO	CA		11/12/2010	11/27/2013	235,844								235,844			
1462	PORTLAND	OR		06/22/2004	12/10/2013	611,595								611,595			
1612	ENGLEWOOD	CO		07/11/2006	12/11/2013	682,931								682,931			
1396	ENGLEWOOD	CO		08/22/2003	12/16/2013	1,126,134								1,126,134			
2277	SEATTLE	WA		06/13/2011	12/24/2013	3,357,829								3,357,829			
2199	ANN ARBOR	MI		03/24/2011	12/27/2013	3,300,641								3,300,641			
1830	VISALIA	CA		12/15/2008	12/30/2013	2,840,470								2,840,470			
20142	LOS ANGELES	CA		06/05/1995	12/10/2013	195,186								195,186			
0199999. Mortgages closed by repayment						176,066,825								176,066,825			
0628	KENT	WA		12/11/1992		490,815								75,732			
0764	YORBA LINDA	CA		04/03/1996		143,399								40,508			
0778	KIRKLAND	WA		07/29/1996		377,680								94,005			
0830	TACOMA	WA		05/20/1997		330,787								28,934			
0901	CANOGA PARK	CA		03/27/1998		251,370								37,071			
0920	CLOVIS	CA		05/28/1998		293,184								44,794			
0931	LAGUNA NIGUEL	CA		10/06/1998		416,257								59,881			
0938	LITTLETON	CO		09/18/1998		965,396								63,065			
0963	CHATSWORTH	CA		10/20/1998		854,304								120,820			
0964	PACOIMA	CA		10/20/1998		539,478								76,316			
0966	El Segundo	CA		12/01/1998		296,657								71,916			
0980	LAKEWOOD	CA		02/22/1999		238,077								33,871			
0983	SHERMAN OAKS	CA		03/31/1999		67,392								50,046			
0984	INDIANAPOLIS	IN		04/09/1999		797,875								101,446			
0994	BOULDER	CO		03/26/1999		646,584								76,483			
1000	SALINAS	CA		04/14/1999		193,218								143,258			
1007	FRESNO	CA		07/30/1999		2,212,505								262,785			
1036	ALISO VIEJO	CA		07/01/1999		153,890								67,516			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1046	GOLETA	CA		08/18/1999		180,940								100,413			
1048	SAN ANGELO	TX		08/23/1999		289,901								162,120			
1061	PLEASANTON	CA		09/20/1999		374,452								40,204			
1067	OREM	UT		12/14/1999		160,321								73,925			
1071	LITTLETON	CO		11/09/1999		545,333								31,175			
1077	ENGLEWOOD	CO		11/30/1999		1,103,082								60,879			
1083	LINCOLN	NE		12/01/1999		676,139								324,641			
1085	BEAVERTON	OR		02/17/2000		951,714								33,257			
1096	FRESNO	CA		01/28/2000		500,953								53,844			
1104	LOUISVILLE	KY		02/01/2000		11,848,210								654,602			
1122	GULFPORT	MS		05/16/2000		1,002,290								99,878			
1133	KENT	WA		06/16/2000		403,713								153,510			
1141	DALLAS	TX		08/31/2000		1,322,437								126,537			
1143	AUSTIN	TX		10/18/2000		304,490								96,119			
1144	FRESNO	CA		08/01/2000		877,477								99,559			
1155	TUCSON	AZ		10/31/2000		1,630,406								54,558			
1173	CLOVIS	CA		01/22/2001		256,669								97,132			
1191	CLOVIS	CA		04/11/2001		632,621								55,783			
1192	LOUISVILLE	KY		05/18/2001		734,016								63,678			
1195	BOULDER	CO		04/10/2001		558,766								11,741			
1201	GOLDEN	CO		04/19/2001		138,553								89,248			
1202	BELLEVUE	WA		05/31/2001		1,170,584								110,590			
1209	OXNARD	CA		06/14/2001		321,978								27,753			
1210	OXNARD	CA		06/14/2001		323,846								27,906			
1215	N HIGHLANDS	CA		06/28/2001		464,102								87,409			
1223	WESTMINSTER	CO		07/25/2001		679,108								57,572			
1246	VALENCIA	CA		12/18/2001		1,356,314								111,774			
1247	TARZANA	CA		12/18/2001		854,518								70,440			
1257	REDMOND	WA		10/30/2001		725,035								63,353			
1267	FORT BRAGG	CA		12/28/2001		524,252								118,438			
1282	SIGNAL HILL	CA		04/04/2002		582,478								50,045			
1295	CERRITOS	CA		05/09/2002		847,592								66,705			
1296	RANCHO DOMINGUEZ	CA		05/13/2002		373,035								193,125			
1297	SAN DIEGO	CA		11/12/1998		801,501								114,430			
1310	DALLAS	TX		07/22/2002		9,585,518								719,635			
1313	COLUMBIA	SC		09/05/2002		4,255,149								323,521			
1318	LOGAN	UT		09/17/2002		648,380								51,151			
1340	FEDERAL WAY	WA		12/17/2002		1,914,435								186,111			
1345	FRESNO	CA		04/04/2003		465,980								33,660			
1349	AUSTIN	TX		03/31/2003		441,986								71,659			
1352	SAN ANTONIO	TX		02/10/2003		546,516								42,023			
1353	DENVER	CO		02/25/2003		1,030,363								60,587			
1358	ANAHEIM	CA		03/27/2003		336,212								55,586			
1363	FRESNO	CA		04/03/2003		188,704								100,376			
1367	MESA	AZ		05/06/2003		809,422								56,430			
1372	TUALATIN	OR		04/29/2003		1,357,032								59,323			
1375	CAMARILLO	CA		04/23/2003		291,840								75,696			
1378	LOS ANGELES	CA		04/24/2003		857,887								136,435			
1379	FRESNO	CA		06/30/2003		608,062								93,589			
1385	SAN DIEGO	CA		05/22/2003		203,877								14,008			
1386	RANCHO CUCAMONGA	CA		05/29/2003		883,574								60,686			
1387	ARVADA	CO		06/20/2003		403,164								163,949			
1401	POMONA	CA		08/18/2003		3,217,126								132,230			
1404	BAKERSFIELD	CA		08/28/2003		184,420								128,747			
1406	TUSTIN	CA		08/28/2003		387,724								26,857			
1407	SIMI VALLEY	CA		09/18/2003		629,383								64,674			
1410	RENTON	WA		09/24/2003		3,732,785								260,192			
1417	OREM	UT		10/16/2003		1,738,309								113,969			
1423	SEATTLE	WA		03/26/2004		462,049								31,415			
1433	TURLOCK	CA		07/30/1997		3,311,077								694,655			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1434	TURLOCK	CA		08/14/2000		334,352								65,255			
1436	LAGUNA BEACH	CA		12/29/2003		796,186								31,457			
1437	PROVO	UT		12/29/2003		949,523								64,919			
1444	LOS ANGELES	CA		02/11/2004		424,447								26,873			
1445	OREM	UT		02/11/2004		1,758,514								112,592			
1451	BOISE	ID		05/13/2004		1,350,959								758,452			
1454	SAN DIEGO	CA		05/11/2004		376,776								47,661			
1463	DENVER	CO		07/01/2004		1,719,830								106,067			
1464	VANCOUVER	WA		07/15/2004		1,357,103								165,575			
1469	PHOENIX	AZ		07/29/2004		509,874								108,182			
1472	REDONDO BEACH	CA		08/30/2004		594,289								24,197			
1473	NORTH LAS VEGAS	NV		08/19/2004		1,097,489								36,324			
1478	SAN DIMAS	CA		10/21/2004		926,180								53,227			
1480	TACOMA	WA		10/28/2004		956,102								55,881			
1482	PASADENA	CA		11/10/2004		880,862								51,748			
1483	KENT	WA		11/03/2004		571,357								68,872			
1484	PHOENIX	AZ		12/10/2004		970,372								36,291			
1485	PORTAGE	IN		12/14/2004		1,878,224								115,323			
1487	DOWNEY	CA		12/27/2004		823,204								48,650			
1488	FRESNO	CA		12/28/2004		1,975,085								69,155			
1491	BELLEVUE	NE		01/20/2005		648,162								37,367			
1493	FRESNO	CA		02/01/2005		354,074								70,459			
1495	LAKEWOOD	CO		03/24/2005		356,760								50,607			
1497	SAN DIEGO	CA		04/04/2005		2,539,929								169,425			
1499	FERNDALE	WA		05/17/2005		1,248,775								42,523			
1500	CHARLESTON	SC		05/04/2005		2,398,478								83,506			
1502	VERADALE	WA		05/03/2005		764,349								26,720			
1504	LITTLETON	CO		05/05/2005		543,148								30,676			
1505	SANTA ANA	CA		08/10/2005		4,964,384								174,294			
1506	BRIGHTON	MI		05/12/2005		2,472,427								139,611			
1508	GRAND ISLAND	NE		04/26/2005		2,683,630								91,209			
1510	AUSTIN	TX		05/05/2005		540,757								18,465			
1511	TUCSON	AZ		05/26/2005		2,410,559								83,960			
1513	MIDLOTHIAN	VA		06/01/2005		612,633								66,417			
1519	LOS ANGELES	CA		06/23/2005		938,521								31,817			
1520	LOS ANGELES	CA		06/23/2005		667,418								22,621			
1522	YAKIMA	WA		07/15/2005		1,257,390								41,912			
1524	BEND	OR		06/23/2005		753,514								42,033			
1532	ISSAQUAH	WA		07/13/2005		3,077,834								99,626			
1535	LAS VEGAS	NV		07/06/2005		564,210								31,584			
1536	MESA	AZ		06/29/2005		896,684								50,021			
1537	OAK HILL	WV		08/02/2005		2,356,434								254,282			
1538	CAMBRIDGE	MN		07/12/2005		1,031,341								33,060			
1539	GLENDALE	AZ		10/17/2005		791,611								81,206			
1540	SACRAMENTO	CA		03/14/2003		1,605,514								110,603			
1541	FRESNO	CA		08/18/2005		755,219								42,074			
1542	SEATTLE	WA		02/26/2002		877,276								70,710			
1545	FOLSOM	CA		01/18/2006		883,580								86,096			
1547	PHOENIX	AZ		09/20/2005		654,298								36,134			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,381,757								46,452			
1550	CHANDLER	AZ		09/29/2005		734,196								24,581			
1552	TUCSON	AZ		10/14/2005		2,516,509								145,657			
1553	CASPER	WY		11/16/2005		384,829								20,432			
1554	SPOTSYLVANIA	VA		12/16/2005		2,715,180								142,182			
1556	BLOOMINGTON	MN		10/24/2005		765,687								114,146			
1557	NASHVILLE	TN		11/18/2005		733,235								39,416			
1558	CAMDEN	SC		11/10/2005		3,438,966								111,522			
1559	WAYNEVILLE	NC		04/14/2004		4,281,428								144,608			
1566	EVERETT	WA		01/06/2006		2,559,029								80,819			
1567	KENT	WA		12/02/2005		889,296								46,995			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1568	TULSA	OK		12/27/2005		1,391,896								73,565			
1569	SUNNYVALE	CA		12/28/2005		847,379								27,511			
1570	BEND	OR		08/12/2003		221,400								129,320			
1574	EVERETT	WA		01/05/2006		1,351,596								71,619			
1575	RENTON	WA		03/28/2006		6,429,678								200,336			
1580	TROUTDALE	OR		02/23/2006		2,342,463								322,963			
1581	SEATTLE	WA		02/28/2006		1,569,212								80,022			
1582	BELLINGHAM	WA		04/18/2006		1,991,339								62,719			
1583	ESCONDIDO	CA		03/15/2006		941,707								47,990			
1584	LA MESA	CA		03/15/2006		906,451								46,180			
1586	FRESNO	CA		03/13/2006		1,112,640								34,967			
1588	ALBUQUERQUE	NM		03/21/2006		2,752,694								139,811			
1589	SCOTTSDALE	AZ		03/09/2006		2,336,056								72,800			
1591	INDIANA	PA		04/27/2006		951,098								47,335			
1597	REDMOND	WA		04/18/2006		1,398,050								43,017			
1598	GRANADA HILLS	CA		04/19/2006		557,266								52,064			
1599	SAN DIEGO	CA		04/25/2006		3,346,462								104,173			
1600	PHILIPSBURG	PA		06/05/2006		1,961,550								94,660			
1601	WILSONVILLE	OR		05/11/2006		1,423,750								43,351			
1602	ROY	UT		04/07/2006		1,556,951								46,537			
1603	LAKE FOREST	CA		05/17/2006		1,446,029								113,921			
1605	PARAMOUNT	CA		06/22/2006		1,902,098								88,883			
1606	MERCER ISLAND	WA		06/10/2004		1,074,877								66,295			
1607	WESTLAND	MI		05/26/2006		404,714								64,124			
1609	OCEANSIDE	CA		05/31/2006		798,533								38,929			
1614	PLANO	TX		10/09/1999		5,997,402								344,921			
1616	ARCADIA	CA		05/27/2004		2,854,578								99,039			
1617	FRESNO	CA		06/27/2006		919,810								25,846			
1619	BELLEVUE	WA		07/19/2006		2,576,465								74,119			
1621	LOCUST GROVE	GA		07/10/2006		1,054,825								28,533			
1623	FRESNO	CA		09/13/2006		2,200,151								61,167			
1624	SAN JOSE	CA		07/31/2006		1,925,862								54,646			
1625	MURFREESBORO	TN		07/21/2006		3,200,730								89,868			
1626	LIVINGSTON	TN		07/26/2006		1,709,953								48,017			
1630	GREENWOOD	MN		08/10/2006		877,482								24,682			
1634	TULSA	OK		09/15/2006		1,466,158								67,824			
1636	HEALDSBURG	CA		10/13/2006		1,953,250								91,049			
1638	CARROLLTON	TX		10/25/2006		406,538								34,713			
1639	FRESNO	CA		10/26/2006		676,406								38,099			
1640	BEVERLY HILLS	CA		10/23/2006		5,250,423								152,145			
1645	CAMPBELLSPORT	WI		12/28/2006		1,137,163								31,902			
1646	BELLEVUE	WA		12/21/2006		483,312								55,872			
1647	FEDERAL WAY	WA		01/12/2007		949,198								220,654			
1648	MEMPHIS	TN		02/08/2007		4,075,128								576,452			
1651	CENTERVILLE	UT		01/30/2007		1,695,844								48,107			
1652	RANCHO CORDOVA	CA		01/18/2007		1,604,395								46,127			
1653	TRAVERSE CITY	MI		02/20/2007		850,020								24,370			
1655	MONTCLAIR	CA		03/29/2007		3,722,955								167,467			
1658	MALVERN	PA		04/11/2007		1,059,883								46,270			
1659	COLTON	CA		04/06/2007		330,507								68,729			
1661	DALLAS	TX		05/16/2007		1,066,189								29,526			
1664	ORLANDO	FL		05/15/2007		346,621								81,860			
1666	PORTLAND	OR		05/29/2007		1,069,256								29,017			
1670	FRESNO	CA		05/02/2007		3,106,730								85,861			
1671	MONROE	WA		06/08/2007		633,985								280,152			
1673	CAMPBELL	CA		07/02/2007		5,128,981								220,115			
1675	TULSA	OK		07/09/2007		1,924,258								51,410			
1678	FORT WORTH	TX		08/10/2007		908,972								38,412			
1680	FLOWER MOUND	TX		06/29/2007		1,800,339								50,077			
1682	CENTENNIAL	CO		08/20/2007		1,532,365								39,062			

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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					
1683	MANTECA	CA		07/23/2007		1,075,692								28,400			
1684	SAGINAW	TX		07/18/2007		1,545,478								40,971			
1685	PORTLAND	OR		07/20/2007		968,139								24,653			
1686	AUSTIN	TX		07/20/2007		1,568,253								41,498			
1687	OCALA	FL		08/15/2007		981,158								39,700			
1688	OLYMPIA	WA		08/31/2007		1,073,032								29,105			
1690	SALEM	OR		08/29/2007		972,253								25,037			
1691	DANVILLE	CA		08/30/2007		417,719								77,423			
1692	SANTA ANA	CA		08/09/2007		587,954								14,450			
1694	BELLEVUE	WA		08/20/2007		5,530,873								109,165			
1696	FRESNO	CA		08/15/2007		1,974,260								52,118			
1697	VAN NUYS	CA		09/12/2007		1,360,233								56,444			
1698	LIBERTY LAKE	WA		09/10/2007		1,102,787								46,249			
1700	VENICE	CA		09/20/2007		712,715								12,262			
1701	VENICE	CA		09/20/2007		2,655,418								45,633			
1702	SANTA MONICA	CA		09/20/2007		2,096,405								36,021			
1703	SANTA MONICA	CA		09/20/2007		1,397,604								24,014			
1704	LYNNWOOD	WA		09/11/2007		2,041,012								84,560			
1705	BOGART	GA		09/17/2007		3,632,718								91,600			
1706	DANA POINT	CA		12/20/2007		1,296,917								25,259			
1707	CLACKAMAS	OR		09/24/2007		1,847,709								47,580			
1709	SAN JOSE	CA		08/30/2007		985,977								26,262			
1712	MODESTO	CA		10/11/2007		2,132,391								87,698			
1713	BELFAIR	WA		09/21/2007		2,584,740								108,916			
1714	BOISE	ID		10/17/2007		1,800,722								47,186			
1715	GARDNERVILLE	NV		10/04/2007		2,711,482								72,678			
1716	CENTENNIAL	CO		11/14/2007		1,635,927								28,344			
1717	SACRAMENTO	CA		09/26/2007		860,412								32,699			
1720	THOUSAND OAKS	CA		11/15/2007		1,508,489								27,663			
1722	BOZEMAN	MT		10/22/2007		1,228,653								31,318			
1723	POMONA	CA		10/31/2007		1,877,716								76,974			
1724	OXNARD	CA		11/02/2007		895,174								36,881			
1725	ODESSA	TX		10/09/2007		1,261,260								31,944			
1726	COLLEGE STATION	TX		10/09/2007		1,361,698								34,277			
1727	SANTA ANA	CA		10/22/2007		1,702,347								70,743			
1729	PORTLAND	OR		10/24/2007		1,581,378								40,229			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,491,067								37,917			
1731	HOUSTON	TX		11/01/2007		636,356								152,466			
1733	BELL	CA		11/27/2007		1,760,444								130,098			
1734	CANTON TOWNSHIP	MI		11/14/2007		887,907								15,386			
1735	SHELBY TOWNSHIP	MI		11/20/2007		738,680								12,800			
1736	PEARSALL	TX		11/14/2007		652,879								11,312			
1737	FAIRBORN	OH		11/16/2007		558,476								22,312			
1738	CLEARWATER	FL		12/14/2007		2,189,265								88,502			
1739	REDWOOD CITY	CA		12/17/2007		4,818,295								118,671			
1741	HOUSTON	TX		12/03/2007		1,355,356								34,769			
1742	ORLANDO	FL		01/28/2008		814,537								32,669			
1743	ORLANDO	FL		02/05/2008		2,133,392								85,789			
1745	NEWPORT BEACH	CA		02/01/2008		1,500,000								14,954			
1746	SPOKANE VALLEY	WA		01/18/2008		1,754,571								72,685			
1747	PHOENIX	AZ		12/27/2007		1,715,105								44,882			
1748	OMAHA	NE		01/28/2008		1,107,314								28,928			
1749	ST MICHAEL	MN		04/15/2008		2,036,723								81,166			
1752	JACKSONVILLE	FL		01/03/2008		903,785								23,355			
1754	ORLANDO	FL		02/05/2008		1,164,016								84,141			
1755	SHORELINE	WA		03/11/2008		3,923,993								99,565			
1756	LAKE OSWEGO	OR		03/28/2008		1,986,665								79,877			
1757	OLYMPIA	WA		04/22/2008		4,133,074								69,154			
1758	WESTLAKE VILLAGE	CA		03/26/2008		2,626,220								44,265			
1759	WASHINGTON	DC		03/14/2008		933,091								16,833			

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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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,824,048								71,785			
1762	BOCA RATON	FL		04/07/2008		2,560,050								61,805			
1763	JACKSONVILLE	FL		03/18/2008		1,501,529								25,117			
1764	DEVENS	MA		03/14/2008		604,138								24,404			
1765	AUSTIN	TX		04/01/2008		3,355,837								87,159			
1766	LOWELL	AR		04/10/2008		1,588,839								40,411			
1768	BURNSVILLE	MN		04/11/2008		2,918,617								224,789			
1769	DILWORTH	MN		04/11/2008		2,179,226								167,835			
1770	SHAKOPEE	MN		04/25/2008		3,915,143								279,065			
1771	SPOKANE VALLEY	WA		04/25/2008		2,161,873								87,250			
1772	KENT	WA		04/23/2008		1,465,471								35,208			
1773	FIFE	WA		04/22/2008		1,636,171								42,182			
1774	OKLAHOMA CITY	OK		04/23/2008		908,742								100,495			
1775	HILLSBORO	OR		05/13/2008		2,529,673								73,117			
1776	SAN JOSE	CA		05/16/2008		3,783,929								72,615			
1777	ST GEORGE	UT		06/12/2008		1,556,499								38,415			
1778	WOODINVILLE	WA		05/23/2008		8,269,640								139,131			
1779	MORGAN HILL	CA		05/23/2008		490,129								9,774			
1782	SEATTLE	WA		05/23/2008		3,281,169								57,525			
1784	PHOENIX	AZ		05/19/2008		2,474,473								59,737			
1785	TUCSON	AZ		05/15/2008		1,398,907								53,463			
1787	SPRINGFIELD	OH		06/16/2008		693,219								15,529			
1788	DAYTON	OH		06/16/2008		691,241								15,964			
1789	MORGAN HILL	CA		06/30/2008		917,968								22,146			
1790	CENTREVILLE	IL		06/30/2008		3,936,127								151,655			
1791	TURLOCK	CA		06/25/2008		2,815,874								54,271			
1792	EL PASO	TX		07/24/2008		1,052,346								38,192			
1797	GRAHAM	WA		06/24/2008		3,500,020								54,118			
1798	TUCSON	AZ		07/14/2008		2,529,724								60,264			
1799	JACKSONVILLE	FL		08/01/2008		1,296,598								86,188			
1802	MONTGOMERY	AL		08/15/2008		3,156,723								96,432			
1803	SALT LAKE CITY	UT		08/27/2008		927,073								20,543			
1804	SEATTLE	WA		08/22/2008		469,860								8,221			
1806	GILROY	CA		09/19/2008		2,227,910								34,563			
1807	PHOENIX	AZ		09/11/2008		3,399,599								371,852			
1809	RANCHO CUCAMONGA	CA		10/02/2008		3,139,608								48,655			
1810	HOLLISTER	CA		08/27/2008		3,781,034								60,586			
1812	PLANO	TX		11/13/2008		1,519,749								53,517			
1814	SPARKS	NV		08/27/2008		1,355,929								89,188			
1815	AUSTIN	TX		09/19/2008		5,399,051								125,887			
1816	PORTLAND	OR		10/24/2008		888,568								32,274			
1820	KIRKLAND	WA		09/29/2008		2,132,319								333,808			
1821	SAN JOSE	CA		11/10/2008		4,242,074								216,504			
1822	TACOMA	WA		10/06/2008		1,016,568								66,895			
1824	COLLEGE PARK	GA		10/24/2008		1,959,716								69,932			
1825	VANCOUVER	WA		12/02/2008		2,115,070								53,242			
1827	DANBURY	CT		10/14/2008		3,203,834								49,257			
1828	COLORADO SPRINGS	CO		11/19/2008		2,094,046								31,210			
1831	MARION	IN		11/14/2008		1,952,829								43,498			
1832	OREGON CITY	OR		12/05/2008		1,679,426								238,682			
1833	ROYAL OAK	MI		11/21/2008		1,244,547								30,566			
1835	CANOGA PARK	CA		11/25/2008		2,561,227								55,996			
1836	SEATTLE	WA		12/09/2008		1,858,024								116,353			
1838	LOS ANGELES	CA		01/30/2009		3,499,175								67,112			
1841	SAN FRANCISCO	CA		12/24/2008		2,125,981								45,147			
1842	NOVI	MI		01/22/2009		1,965,777								71,195			
1844	GRAND PRAIRIE	TX		01/23/2009		1,130,296								37,269			
1846	LOS ANGELES	CA		02/26/2009		2,276,256								43,384			
1847	MARINA DEL RAY	CA		02/26/2009		1,659,156								31,622			
1848	SANTA MONICA	CA		01/29/2009		1,987,001								38,116			

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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					
1849	SANTA MONICA	CA		01/29/2009		1,182,720								22,694			
1850	SANTA CLARA	CA		02/03/2009		3,330,022								90,358			
1853	BURLINGAME	CA		02/03/2009		4,154,945								258,481			
1854	OLYMPIA	WA		02/05/2009		1,002,137								14,345			
1857	PASADENA	CA		06/11/2009		4,235,716								89,942			
1858	PLANO	TX		02/27/2009		3,591,705								55,401			
1859	FIFE	WA		04/17/2009		2,611,907								36,977			
1867	GLENDALE	AZ		04/15/2009		3,758,841								79,052			
1869	ATLANTA	GA		06/01/2009		8,949,580								184,342			
1871	HOUSTON	TX		05/27/2009		2,973,958								63,566			
1872	KAHULUI	HI		05/15/2009		1,833,690								56,624			
1876	NORTH LAS VEGAS	NV		06/11/2009		1,921,709								26,710			
1877	SILVERDALE	WA		07/06/2009		1,087,231								23,916			
1878	MONROVIA	CA		09/29/2009		1,198,618								37,305			
1880	WALNUT	CA		07/06/2009		2,473,573								77,497			
1883	PASADENA	TX		07/08/2009		3,266,414								46,303			
1884	PORTLAND	OR		07/30/2009		3,309,019								66,790			
1885	LONGVIEW	WA		07/30/2009		6,476,188								130,729			
1887	PORTLAND	OR		08/11/2009		1,886,790								63,971			
1888	PORTLAND	OR		08/11/2009		1,045,665								35,462			
1889	PORTLAND	OR		08/11/2009		977,500								33,139			
1890	PORTLAND	OR		08/11/2009		636,494								21,585			
1895	KENT	WA		09/01/2009		1,833,905								253,780			
1898	SIOUX FALLS	SD		09/11/2009		2,072,607								121,240			
1902	VIENNA	VA		09/21/2009		5,916,941								105,366			
1904	ATLANTA	GA		08/31/2009		4,201,574								115,201			
1905	HOUSTON	TX		08/31/2009		5,442,657								224,920			
1916	LAGUNA WOODS	CA		10/05/2009		2,163,781								25,704			
1917	ST CHARLES	MO		10/19/2009		4,265,999								87,076			
1920	BURLINGAME	CA		11/12/2009		4,822,513								67,432			
1921	WARREN	MI		11/04/2009		387,058								55,372			
1922	BUFFALO	NY		12/08/2009		4,065,791								462,887			
1923	TONAWANDA	NY		12/11/2009		5,788,940								659,052			
1924	SUNNYVALE	CA		12/31/2009		2,683,824								133,204			
1925	MARIETTA	GA		12/28/2009		2,457,667								46,302			
1927	VAN NUYS	CA		12/03/2009		2,690,867								54,363			
1928	COEUR D'ALENE	ID		12/03/2009		2,853,563								57,270			
1931	BALTIMORE	MD		12/28/2009		5,570,940								183,513			
1933	LOS ANGELES	CA		12/16/2009		1,765,091								33,476			
1934	DANA POINT	CA		11/20/2009		4,186,606								179,320			
1936	TALLMADGE	OH		12/28/2009		5,141,045								285,091			
1938	SNOHOMISH	WA		12/22/2009		1,142,242								22,631			
1939	SAN DIEGO	CA		12/17/2009		4,543,383								61,085			
1949	NEWNAN	GA		01/19/2010		924,835								30,008			
1950	RENO	NV		12/30/2009		2,379,370								47,248			
1951	RENO	NV		12/30/2009		3,331,117								66,148			
1952	SAN JOSE	CA		01/20/2010		1,810,305								35,944			
1953	INDIANAPOLIS	IN		12/30/2009		7,726,123								106,522			
1955	MONTEREY PARK	CA		02/08/2010		9,338,138								172,831			
1956	SEATTLE	WA		02/11/2010		5,212,948								573,830			
1957	RIO RANCHO	NM		01/29/2010		1,900,793								39,510			
1960	MOUNT VERNON	WA		02/17/2010		2,153,304								142,638			
1961	PITTSBURG	CA		01/29/2010		2,168,749								93,004			
1962	KENT	WA		02/25/2010		1,435,208								27,106			
1964	FEDERAL WAY	WA		05/03/2010		3,223,419								61,849			
1965	RENO	NV		02/26/2010		1,986,012								37,267			
1966	RENO	NV		02/26/2010		837,470								15,717			
1967	LYNNWOOD	WA		04/28/2010		4,004,889								79,609			
1968	ROMULUS	MI		04/13/2010		2,269,024								66,356			
1969	LAS VEGAS	NV		04/12/2010		1,202,444								23,460			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1970	WORTHINGTON	OH		03/30/2010		3,472,892								113,696			
1971	DUBLIN	OH		03/30/2010		3,310,486								108,385			
1972	AUBURN	WA		03/23/2010		2,200,802								42,404			
1973	IRVINE	CA		03/31/2010		1,004,228								19,540			
1974	LOS ANGELES	CA		04/05/2010		1,343,048								69,239			
1975	SAN FRANCISCO	CA		04/15/2010		953,640								23,182			
1976	PEORIA	AZ		03/31/2010		734,008								121,742			
1978	RENTON	WA		03/12/2010		4,589,923								89,617			
1979	SAN DIEGO	CA		04/05/2010		2,855,016								151,118			
1980	THOUSAND OAKS	CA		04/26/2010		4,081,640								78,568			
1981	WINTER HAVEN	FL		03/31/2010		2,549,332								83,998			
1982	SAN DIEGO	CA		04/07/2010		1,622,323								35,306			
1983	SAN DIEGO	CA		04/07/2010		3,758,251								73,312			
1984	VERO BEACH	FL		04/07/2010		2,100,874								87,512			
1985	STUDIO CITY	CA		04/19/2010		1,030,141								30,836			
1986	HOUSTON	TX		04/09/2010		4,276,437								105,669			
1987	SUNNYVALE	CA		05/04/2010		5,953,186								111,985			
1988	ADDISON	IL		06/25/2010		1,134,211								22,886			
1989	FLORISSANT	MO		06/25/2010		1,511,817								29,467			
1991	BURBANK	CA		04/29/2010		2,198,943								44,234			
1992	LEWIS CENTER	OH		05/05/2010		2,152,807								66,380			
1993	UPLAND	CA		06/01/2010		2,575,925								78,642			
1995	ORANGE	CA		04/27/2010		2,867,786								57,850			
1997	IRVING	TX		05/18/2010		5,999,263								181,362			
1998	KANSAS CITY	MO		04/30/2010		1,915,031								37,357			
1999	CARLSBAD	CA		04/26/2010		4,410,802								83,536			
2000	MUKILTEO	WA		06/30/2010		10,722,836								325,245			
2002	RICHMOND	VA		05/19/2010		3,744,009								115,445			
2003	VIRGINIA BEACH	VA		05/19/2010		2,807,990								86,591			
2004	LOS ANGELES	CA		06/30/2010		4,132,767								78,294			
2006	LAS VEGAS	NV		05/05/2010		5,225,930								101,268			
2007	RIVERSIDE	CA		07/29/2010		2,589,276								77,402			
2008	MANHATTAN BEACH	CA		06/16/2010		3,772,056								107,515			
2010	PEARLAND	TX		07/30/2010		2,072,839								61,341			
2013	SOUTH SAN FRANCISCO	CA		06/02/2010		5,365,143								105,486			
2014	TORRANCE	CA		07/26/2010		813,574								41,582			
2015	SAN DIEGO	CA		06/21/2010		1,025,229								32,169			
2016	SAN JOSE	CA		05/24/2010		2,219,182								334,628			
2017	LOS ANGELES	CA		05/26/2010		959,160								18,474			
2019	EL CAJON	CA		05/17/2010		1,440,904								297,141			
2020	BRIDGEPORT	CT		05/28/2010		2,620,800								80,814			
2021	DRIGGS	ID		06/22/2010		961,263								18,145			
2022	CLOVIS	CA		06/29/2010		2,591,681								50,516			
2024	LANCASTER	CA		07/01/2010		1,629,005								171,630			
2025	SOUTH JORDAN	UT		07/01/2010		1,805,135								55,743			
2027	LITTLETON	CO		06/01/2010		1,150,209								22,479			
2029	SAN MATEO	CA		09/29/2010		3,020,458								92,036			
2030	DENVER	CO		07/28/2010		3,770,334								110,901			
2031	SUNRISE	FL		07/01/2010		1,800,625								92,959			
2033	REDWOOD CITY	CA		06/01/2010		2,529,068								77,222			
2035	KENT	WA		07/22/2010		3,452,162								70,545			
2037	LIVERMORE	CA		07/12/2010		3,071,232								61,581			
2038	MYRTLE BEACH	SC		09/14/2010		3,808,911								59,088			
2039	MYRTLE BEACH	SC		09/14/2010		7,376,789								114,419			
2040	MYRTLE BEACH	SC		09/14/2010		7,810,702								121,157			
2041	MERIDIAN	ID		08/12/2010		1,360,494								69,241			
2043	FEDERAL WAY	WA		07/22/2010		4,130,954								81,081			
2045	DAYTONA BEACH	FL		07/13/2010		3,843,892								74,939			
2046	GENEVA	IL		07/30/2010		5,142,124								126,121			
2047	SANTA MARIA	CA		08/17/2010		963,284								18,227			

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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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2050	LOS ANGELES	CA		06/30/2010		2,590,878								50,844			
2051	SAN JOSE	CA		10/21/2010		1,652,000								22,875			
2053	TAMPA	FL		08/02/2010		4,003,945								122,737			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,996,823								52,609			
2055	SALT LAKE CITY	UT		10/27/2010		2,363,903								72,032			
2056	DEER PARK	IL		07/21/2010		1,154,526								21,905			
2057	MYRTLE BEACH	SC		09/24/2010		1,996,795								103,781			
2058	LITTLE RIVER	SC		09/30/2010		1,542,973								80,197			
2059	KIRKLAND	WA		07/30/2010		6,316,127								131,550			
2060	HOUSTON	TX		09/01/2010		2,693,420								52,706			
2065	SAN ANTONIO	TX		09/08/2010		4,638,424								135,017			
2066	SAN ANTONIO	TX		09/08/2010		1,419,023								143,672			
2067	ROCKWALL	TX		09/27/2010		1,363,991								18,421			
2068	ONTARIO	CA		08/12/2010		5,941,843								126,394			
2069	ALLEN	TX		09/01/2010		1,341,119								78,468			
2070	GREENVILLE	SC		07/30/2010		3,519,790								110,029			
2071	MAGNOLIA	TX		09/15/2010		1,644,544								41,301			
2072	DULUTH	GA		10/04/2010		1,413,532								43,814			
2074	POMONA	CA		10/27/2010		3,395,048								107,948			
2075	EAST ELMHURST	NY		12/08/2010		5,317,388								104,339			
2076	EAST LANSING	MI		11/03/2010		3,971,420								125,274			
2078	SEATTLE	WA		10/15/2010		4,083,008								309,374			
2079	SANTA BARBARA	CA		11/01/2010		2,883,148								61,348			
2080	SAN FRANCISCO	CA		11/23/2010		1,461,324								21,148			
2081	SUMMERFIELD	FL		11/17/2010		2,321,077								43,692			
2082	PORTLAND	OR		09/17/2010		3,060,541								96,580			
2083	SANTA ROSA	CA		10/06/2010		2,356,526								46,763			
2084	ELK GROVE	CA		10/06/2010		6,723,655								137,923			
2086	SANTA MONICA	CA		09/27/2010		2,162,102								44,765			
2088	ALBANY	OR		07/26/2010		2,369,075								130,909			
2091	VENICE	FL		09/30/2010		2,887,754								59,178			
2092	SAN JOSE	CA		09/23/2010		3,970,755								82,830			
2095	HURST	TX		09/20/2010		1,111,719								34,846			
2096	LOS ANGELES	CA		09/09/2010		2,737,959								74,616			
2097	WINSTON-SALEM	NC		10/20/2010		2,504,396								50,494			
2098	STOCKTON	CA		10/19/2010		1,959,327								100,899			
2099	FORT MEYERS	FL		09/17/2010		681,202								35,179			
2100	CINCINATTI	OH		12/01/2010		8,216,012								429,144			
2101	FRANKLIN PARK	IL		09/30/2010		2,875,869								62,811			
2102	CHICAGO	IL		09/30/2010		2,396,567								52,338			
2103	SAN MATEO	CA		09/02/2010		5,383,396								106,493			
2104	CARROLLTON	TX		09/30/2010		1,515,619								48,074			
2105	TEMPE	AZ		10/07/2010		2,359,198								74,272			
2106	TUALATIN	OR		11/02/2010		1,263,880								66,341			
2107	WEST LINN	OR		11/02/2010		872,901								45,815			
2108	VISTA	CA		12/29/2010		5,916,046								189,519			
2109	NAPERVILLE	IL		11/01/2010		8,807,791								203,943			
2111	SAN DIEGO	CA		11/16/2010		1,924,477								41,212			
2112	SANTA ANA	CA		11/19/2010		10,519,430								263,383			
2113	SAN FRANCISCO	CA		12/17/2010		2,191,784								32,898			
2115	DEVENS	MA		10/29/2010		4,652,880								143,919			
2118	HOUSTON	TX		11/01/2010		8,091,549								257,266			
2119	HOUSTON	TX		11/01/2010		1,747,039								55,546			
2120	LOS ANGELES	CA		12/29/2010		3,701,594								84,935			
2123	FAYETTEVILLE	NC		01/21/2011		1,329,413								41,767			
2128	LAS VEGAS	NV		10/28/2010		1,542,066								160,522			
2129	INDIANAPOLIS	IN		12/30/2010		1,182,043								63,736			
2130	INDIANAPOLIS	IN		12/30/2010		1,305,256								70,388			
2131	INDIANAPOLIS	IN		12/30/2010		821,496								44,296			
2132	NORTH CANTON	OH		11/05/2010		2,679,115								62,955			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2134	SAN JOSE	CA		12/13/2010		2,703,111								140,410			
2136	BEDMINISTER	NJ		12/09/2010		1,894,569								59,938			
2139	VERNON	CA		12/16/2010		1,295,287								28,107			
2140	DALLAS	TX		12/03/2010		3,422,298								49,076			
2141	MT JULIET	TN		12/13/2010		1,350,103								19,757			
2142	CYPRESS	CA		11/29/2010		2,116,322								45,628			
2143	NASHVILLE	TN		02/01/2011		2,743,397								91,884			
2144	BEDFORD	TX		12/10/2010		3,167,733								132,263			
2145	SPOKANE VALLEY	WA		11/18/2010		1,793,707								58,026			
2146	DOWNERS GROVE	IL		12/14/2010		3,526,566								183,812			
2147	LAKEWOOD	WA		12/10/2010		4,888,119								120,322			
2150	CHARLOTTE	NC		12/10/2010		3,021,204								158,275			
2152	WEST SAINT PAUL	MN		12/27/2010		2,336,019								92,646			
2153	TAMPA	FL		01/31/2011		3,280,494								70,340			
2155	BINGHAM FARMS	MI		02/14/2011		2,666,182								81,040			
2156	DENVER	CO		12/29/2010		7,597,450								398,701			
2157	PORTLAND	OR		12/15/2010		5,328,116								156,204			
2159	AKRON	OH		01/10/2011		4,055,537								134,789			
2160	RENO	NV		12/22/2010		1,844,150								59,947			
2161	TEMPE	AZ		12/30/2010		2,555,340								82,065			
2162	SANTA MONICA	CA		01/21/2011		7,735,347								156,555			
2163	SACRAMENTO	CA		10/29/2010		1,639,265								32,174			
2164	NEWPORT BEACH	CA		01/27/2011		2,318,357								48,179			
2165	SAN CLEMENTE	CA		01/27/2011		1,930,005								41,201			
2166	IRVINE	CA		01/27/2011		2,895,008								61,802			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,708,119								57,199			
2168	LOS ANGELES	CA		03/22/2011		679,210								13,591			
2169	SANTA CLARITA	CA		03/22/2011		601,579								12,042			
2170	LOS ANGELES	CA		03/22/2011		1,649,494								33,015			
2171	TRENTON	TN		12/07/2010		835,875								64,317			
2172	TINLEY PARK	IL		12/17/2010		1,887,284								63,521			
2174	GOLDEN	CO		01/03/2011		2,990,735								64,295			
2177	LA JOLLA	CA		01/31/2011		2,311,959								48,737			
2178	LOS ANGELES	CA		03/01/2011		1,647,006								33,175			
2179	ALISO VIEJO	CA		12/23/2010		3,957,621								81,002			
2180	SPRING	TX		01/26/2011		3,058,556								83,333			
2181	SALEM	OR		01/25/2011		1,158,414								24,508			
2182	SAN DIEGO	CA		12/16/2010		1,515,199								48,176			
2183	SALEM	OR		02/22/2011		2,766,135								144,728			
2184	VENTURA	CA		12/29/2010		1,560,039								22,644			
2196	SAN MATEO	CA		01/20/2011		9,060,335								262,819			
2197	DRAPER	UT		01/26/2011		2,296,716								49,038			
2198	LADY LAKE	FL		06/03/2011		2,434,674								49,787			
2200	SHOREWOOD	IL		01/26/2011		1,268,879								18,317			
2201	GENEVA	IL		05/31/2011		5,287,985								153,655			
2202	DALLAS	TX		02/15/2011		1,982,782								103,528			
2203	FARMINGTON HILLS	MI		03/17/2011		3,457,834								92,385			
2204	NEW YORK	NY		12/30/2010		5,051,662								111,902			
2205	BROOKFIELD	WI		12/30/2010		2,998,843								57,894			
2206	VENTURA	CA		02/17/2011		1,200,037								62,022			
2207	PADUCAH	KY		02/08/2011		4,143,690								89,248			
2210	KIRKLAND	WA		02/25/2011		9,720,195								205,315			
2213	CLEARWATER	FL		05/25/2011		3,362,703								241,538			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		929,353								13,456			
2215	FULLERTON	CA		01/31/2011		4,533,366								127,200			
2217	MOUNT VERNON	WA		02/01/2011		6,606,665								349,576			
2218	CULVER CITY	CA		02/10/2011		2,259,615								49,418			
2219	SUNNYVALE	CA		03/31/2011		2,128,666								46,230			
2220	AUSTIN	TX		03/01/2011		2,365,988								52,054			
2221	HAZELHURST	MS		04/06/2011		2,395,590								67,248			

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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					
2222	AKRON	OH		01/10/2011		3,772,589								125,388			
2224	ELIZABETH	NJ		02/22/2011		1,113,106								54,513			
2225	ATLANTA	GA		03/17/2011		1,625,070								49,003			
2226	SAN JOSE	CA		05/12/2011		1,941,875								41,651			
2227	CULVER CITY	CA		03/21/2011		2,714,984								55,461			
2228	NORTH OAKS	MN		02/28/2011		3,467,657								100,518			
2229	SAN DIEGO	CA		03/10/2011		2,424,077								49,529			
2230	PORTLAND	OR		02/18/2011		1,478,524								29,165			
2231	STERLING HEIGHTS	MI		02/24/2011		5,161,018								150,429			
2232	SEATTLE	WA		03/18/2011		4,072,645								83,093			
2233	SANTA CLARA	CA		04/05/2011		1,557,195								46,640			
2234	PALMDALE	CA		03/22/2011		1,298,078								66,223			
2235	SANTA CLARITA	CA		04/28/2011		5,079,349								151,803			
2236	SAN JOSE	CA		02/28/2011		1,642,130								35,884			
2237	ST JOHN	IN		03/25/2011		1,068,036								20,944			
2239	RANCHO CORDOVA	CA		03/14/2011		6,676,912								144,621			
2240	TULSA	OK		03/24/2011		1,575,414								113,575			
2241	SAN DIEGO	CA		03/01/2011		3,393,950								66,592			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,840,941								38,437			
2244	WOODBURY	MN		03/14/2011		2,310,253								45,661			
2247	SALINAS	CA		05/10/2011		2,335,176								46,770			
2248	NEWPORT BEACH	CA		04/07/2011		3,493,611								72,851			
2249	TORRANCE	CA		07/05/2011		1,769,521								24,590			
2250	HOUSTON	TX		03/29/2011		5,611,922								121,890			
2251	ANAHEIM	CA		04/19/2011		4,900,612								68,455			
2252	WESTLAKE VILLAGE	CA		03/31/2011		3,148,385								66,095			
2253	CRESTWOOD	IL		06/13/2011		3,847,659								116,153			
2255	CERRITOS	CA		04/04/2011		2,909,141								59,259			
2256	SEATTLE	WA		05/12/2011		5,337,253								114,697			
2257	FOLSOM	CA		03/30/2011		2,233,079								43,844			
2258	SEATTLE	WA		05/12/2011		4,366,822								93,843			
2259	ALSIP	IL		05/04/2011		1,457,024								30,837			
2260	LAS VEGAS	NV		04/14/2011		2,502,203								317,033			
2261	VISTA	CA		04/25/2011		2,721,441								54,079			
2262	DALY CITY	CA		04/28/2011		4,268,623								89,867			
2263	RIALTO	CA		04/27/2011		2,434,045								45,689			
2266	BENICIA	CA		05/11/2011		1,508,436								30,009			
2269	SAN ANTONIO	TX		03/31/2011		1,126,150								22,171			
2274	POWAY	CA		04/18/2011		2,975,983								85,758			
2275	LOS ANGELES	CA		06/28/2011		1,947,743								39,827			
2276	NORCROSS	GA		07/21/2011		2,392,737								46,312			
2279	INDIANAPOLIS	IN		04/29/2011		1,184,625								37,762			
2280	INDIANAPOLIS	IN		04/29/2011		1,251,489								39,900			
2281	SPENCER	IN		04/29/2011		2,382,054								46,822			
2282	PUNTA GORDA	FL		05/26/2011		2,015,014								61,243			
2283	AUSTIN	TX		04/21/2011		7,281,597								149,778			
2284	ELMHURST	IL		06/13/2011		2,875,297								57,094			
2285	SOUTHLAKE	TX		06/13/2011		1,737,741								85,435			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,708,805								233,811			
2289	BROOKFIELD	WI		05/13/2011		2,057,550								102,449			
2290	SALT LAKE CITY	UT		05/31/2011		7,384,217								227,201			
2291	CHICAGO	IL		07/05/2011		2,893,593								41,652			
2292	STANTON	CA		05/04/2011		3,924,206								54,713			
2293	SIERRA VISTA	AZ		05/27/2011		5,449,879								108,385			
2294	CITRUS HEIGHTS	CA		05/31/2011		4,135,230								82,806			
2295	CARRBORO	NC		05/25/2011		1,727,973								51,973			
2300	PLEASANT VALLEY	MO		08/01/2011		1,539,928								32,182			
2301	LIVERMORE	CA		04/29/2011		4,271,863								87,875			
2302	CRANBERRY	PA		06/10/2011		1,169,341								23,416			
2303	MCDONOUGH	GA		06/30/2011		2,305,889								71,515			

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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					
2306	CANOGA PARK	CA		07/28/2011		3,415,348								68,261			
2307	LOUISVILLE	KY		06/30/2011		7,194,923								155,417			
2308	LOUISVILLE	KY		06/30/2011		7,535,214								162,775			
2309	LOUSIVILLE	KY		06/30/2011		3,986,368								86,116			
2310	SOUTHAMPTON	PA		06/17/2011		2,789,433								84,300			
2311	SPRING	TX		06/30/2011		1,375,597								41,490			
2312	MELROSE PARK	IL		04/15/2011		6,370,511								217,112			
2314	BURNSVILLE	MN		12/22/2011		1,475,452								28,247			
2315	EDMONDS	WA		06/10/2011		1,173,551								58,108			
2317	SAN JOSE	CA		08/01/2011		1,349,475								40,708			
2318	SOLON	OH		05/04/2011		3,451,535								106,748			
2319	SPRINGFIELD	GA		06/09/2011		4,068,083								100,944			
2320	HOUSTON	TX		06/24/2011		3,558,943								107,547			
2321	CHARLOTTE	NC		03/09/2012		8,890,212								172,907			
2322	RICHARDSON	TX		08/01/2011		2,114,167								44,783			
2325	OAKLAND	CA		07/06/2011		3,168,317								65,650			
2326	PARAMOUNT	CA		06/29/2011		2,021,270								60,132			
2327	IRVING	TX		06/14/2011		3,310,898								67,888			
2328	HOUSTON	TX		06/01/2011		1,535,749								46,344			
2329	COLORADO SPRINGS	CO		06/17/2011		4,516,548								63,784			
2332	THE WOODLANDS	TX		06/23/2011		2,176,091								431,617			
2333	AUSTIN	TX		05/18/2011		2,237,890								44,812			
2334	PORTLAND	OR		08/25/2011		3,141,847								92,629			
2335	BAKERSFIELD	CA		10/17/2011		3,381,098								67,434			
2336	EGG HARBOR	NJ		08/05/2011		1,564,494								30,400			
2337	MILWAUKEE	WI		07/26/2011		1,815,003								52,613			
2338	WEST JORDAN	UT		07/01/2011		5,603,313								112,050			
2339	ALGONQUIN	IL		06/02/2011		2,042,749								62,568			
2340	HIALEAH	FL		07/27/2011		2,892,817								86,442			
2341	MONROVIA	CA		06/30/2011		1,266,870								25,311			
2342	HANFORD	CA		08/16/2011		767,495								70,215			
2343	LAKE WYLIE	SC		06/30/2011		3,753,242								74,016			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,925,052								643,636			
2345	ROHNERT PARK	CA		06/30/2011		2,218,407								43,335			
2346	GARDENA	CA		06/23/2011		4,615,683								64,506			
2347	MOREHEAD CITY	NC		06/21/2011		1,266,532								25,543			
2348	ELIZABETHTOWN	PA		07/01/2011		1,267,516								24,863			
2351	SAND CITY	CA		08/09/2011		3,322,076								66,554			
2353	CLEBURNE	TX		09/23/2011		1,357,789								38,814			
2354	MESQUITE	TX		09/23/2011		1,503,275								42,964			
2355	MIDLAND	TX		09/23/2011		1,309,303								37,421			
2356	MAPLE GROVE	MN		07/01/2011		2,400,856								75,239			
2357	LYNWOOD	CA		06/21/2011		2,357,221								70,795			
2358	GREENVILLE	SC		07/26/2011		1,706,907								34,694			
2360	AUSTIN	TX		07/11/2011		1,035,980								51,410			
2361	AUSTIN	TX		07/08/2011		3,828,646								130,620			
2362	ROSEVILLE	CA		09/01/2011		1,533,658								141,295			
2363	NEW CITY	NY		08/10/2011		5,268,662								112,102			
2364	THOUSAND OAKS	CA		08/09/2011		1,857,661								36,237			
2365	ARVADA	CO		06/30/2011		2,452,662								51,185			
2366	HILLSBORO	OR		06/30/2011		9,370,350								476,344			
2369	MARRERO	LA		10/07/2011		2,816,297								82,170			
2370	MANDEVILLE	LA		10/07/2011		2,280,155								68,388			
2371	SAN ANTONIO	TX		07/01/2011		1,172,150								36,361			
2372	ORLANDO	FL		11/22/2011		3,913,929								90,305			
2373	GREEN BAY	WI		04/05/2012		3,479,894								216,270			
2374	GREEN BAY	WI		04/05/2012		4,731,714								303,004			
2375	BRENHAM	TX		08/05/2011		2,455,429								123,002			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,591,614								47,143			
2378	GARDEN GROVE	CA		09/28/2011		11,730,881								245,401			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2379	CHICAGO	IL		08/25/2011		941,801								28,367			
2380	PORTLAND	OR		09/20/2011		2,539,871								54,696			
2381	KALAMAZOO	MI		08/01/2011		1,317,249								26,403			
2382	SACRAMENTO	CA		08/30/2011		3,135,409								55,078			
2383	FRESNO	CA		08/31/2011		1,804,179								56,059			
2384	COLORADO SPRINGS	CO		08/05/2011		1,776,989								38,424			
2385	SAN BERNARDINO	CA		08/09/2011		3,522,968								108,314			
2387	CONCORD	CA		08/18/2011		4,079,805								166,254			
2388	STONE MOUNTAIN	GA		08/19/2011		1,928,423								60,861			
2390	HAWTHORNE	CA		07/26/2011		2,428,315								56,944			
2391	LOS ANGELES	CA		08/18/2011		1,268,362								26,899			
2392	FOX LAKE	IL		09/30/2011		1,223,569								24,214			
2393	SACRAMENTO	CA		08/01/2011		2,677,684								57,894			
2394	PARAMOUNT	CA		08/02/2011		5,788,957								88,289			
2395	MADISON	WI		08/19/2011		6,311,398								161,075			
2396	BROOKLYN	NY		08/04/2011		4,055,736								80,564			
2398	CANOGA PARK	CA		12/15/2011		1,473,616								30,235			
2399	SMYRNA	TN		07/21/2011		1,465,822								47,297			
2400	SPOKANE	WA		11/29/2011		1,823,329								58,133			
2401	TWIN FALLS	ID		11/09/2011		6,769,757								137,938			
2402	OAKLAND	CA		09/27/2011		6,137,637								193,276			
2404	AURORA	CO		09/20/2011		1,172,281								25,217			
2406	LARAMIE	WY		11/09/2011		6,180,025								126,984			
2407	PALATINE	IL		09/02/2011		632,755								35,838			
2408	LAKELAND	FL		11/08/2011		2,324,333								124,017			
2410	RENO	NV		12/30/2011		2,774,464								86,486			
2411	HAPEVILLE	GA		09/28/2011		1,356,223								40,114			
2412	RANCHO CUCAMONGA	CA		09/23/2011		2,248,591								110,684			
2413	ROWLAND HEIGHTS	CA		09/26/2011		6,089,307								191,756			
2416	WASHINGTON	DC		09/01/2011		1,963,935								30,559			
2417	PHEONIX	AZ		08/22/2011		2,123,857								64,960			
2418	COLORADO SPRINGS	CO		10/04/2011		1,665,031								34,156			
2419	RIVERSIDE	CA		10/12/2011		3,537,712								60,926			
2421	ANAHEIM	CA		09/27/2011		10,465,270								214,416			
2422	FORT LAUDERDALE	FL		11/01/2011		4,844,632								151,535			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,824,795								68,765			
2425	SEATTLE	WA		09/27/2011		6,349,890								136,564			
2426	SEATTLE	WA		09/27/2011		5,372,981								115,556			
2427	HOUSTON	TX		09/15/2011		4,684,217								104,971			
2428	ALVIN	TX		10/14/2011		7,024,715								219,728			
2429	POTTSTOWN	PA		09/30/2011		1,825,723								58,401			
2430	ENID	OK		09/30/2011		1,729,126								55,309			
2431	DOVER	DE		09/30/2011		1,975,444								63,197			
2432	CLEVELAND	OH		09/30/2011		5,139,079								164,382			
2433	AUSTELL	GA		09/30/2011		3,202,268								102,427			
2434	SOLON	OH		09/30/2011		1,980,284								63,343			
2435	ST PETERSBURG	FL		09/30/2011		1,574,565								50,368			
2436	WILLOW GROVE	PA		09/30/2011		2,216,951								70,914			
2437	ZANESVILLE	OH		09/30/2011		1,463,477								46,813			
2438	FAYETTEVILLE	NC		10/11/2011		6,181,819								309,975			
2441	HOFFMAN ESTATES	IL		10/13/2011		5,818,183								177,733			
2442	NEW YORK	NY		10/28/2011		10,275,376								218,747			
2443	TYLER	TX		11/28/2011		5,885,410								121,259			
2444	PEARLAND	TX		12/29/2011		1,632,030								78,145			
2447	SARASOTA	FL		09/07/2011		1,686,592								35,043			
2448	EMERYVILLE	CA		09/29/2011		3,026,195								90,434			
2449	BARRINGTON	IL		12/30/2011		2,921,817								89,648			
2450	INDIANAPOLIS	IN		10/19/2011		330,826								6,992			
2451	EDEN PRAIRIE	MN		08/05/2011		2,516,643								50,164			
2453	LINTHICUM	MD		09/29/2011		1,565,412								31,631			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2454	CHICAGO	IL		10/20/2011		2,037,035								61,610			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,816,733								178,892			
2456	VENICE	CA		10/20/2011		3,427,389								70,882			
2457	ROHNERT PARK	CA		09/22/2011		1,159,634								36,717			
2460	DUNEDIN	FL		10/25/2011		1,937,507								60,921			
2461	WALNUT CREEK	CA		12/08/2011		5,403,147								110,981			
2462	THOUSAND OAKS	CA		12/15/2011		1,169,041								24,016			
2464	IRVINE	CA		11/07/2011		1,467,894								30,021			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,471,790								28,047			
2468	DOWNERS GROVE	IL		11/03/2011		2,208,465								44,058			
2469	FARMINGTON	NM		11/29/2011		1,545,725								49,287			
2470	SALT LAKE CITY	UT		11/29/2011		2,652,251								84,558			
2471	NORTH LITTLE ROCK	AR		11/29/2011		1,086,616								34,650			
2472	BOISE	ID		11/29/2011		851,243								27,140			
2473	LISLE	IL		09/02/2011		726,511								41,135			
2474	CHICAGO	IL		09/02/2011		890,549								50,435			
2475	EDINBURGH	IN		10/19/2011		2,919,744								61,650			
2476	INDIANAPOLIS	IN		10/19/2011		534,411								11,295			
2477	LA CROSSE	WI		12/08/2011		7,373,610								145,191			
2478	COSTA MESA	CA		11/17/2011		1,998,567								43,653			
2479	SANTA MONICA	CA		11/28/2011		2,723,128								81,499			
2480	HOUSTON	TX		12/21/2011		2,206,947								106,818			
2481	AZUSA	CA		10/03/2011		3,759,308								79,059			
2482	DAYTON	OH		01/06/2012		1,772,512								86,094			
2483	RENTON	WA		11/14/2011		2,599,294								316,650			
2484	GASTONIA	NC		11/07/2011		3,154,504								47,997			
2485	BOISE	ID		09/30/2011		3,376,274								111,974			
2486	BOISE	ID		09/30/2011		2,990,416								99,175			
2490	PALATINE	IL		10/26/2012		4,887,142								154,489			
2492	CARRBORO	NC		12/28/2011		2,110,992								102,193			
2496	SAN FRANCISCO	CA		12/09/2011		4,419,593								92,057			
2497	CHICAGO	IL		12/21/2011		10,706,864								335,524			
2498	COLORADO SPRINGS	CO		12/09/2011		2,359,679								115,076			
2499	ST LOUIS	MO		10/31/2011		2,153,076								45,721			
2500	AUSTIN	TX		11/17/2011		4,754,750								100,593			
2501	HELOTES	TX		12/12/2011		4,619,028								92,900			
2504	INDIAN WELLS	CA		11/28/2011		3,822,503								81,776			
2505	BROWNSTOWN	MI		10/28/2011		3,143,275								103,569			
2507	TEMPLE TERRACE	FL		09/22/2011		3,008,475								64,578			
2508	TROY	MI		01/18/2012		5,048,311								252,413			
2509	EAGAN	MN		10/31/2011		1,329,023								118,310			
2510	RICHMOND	VA		12/01/2011		5,972,713								127,421			
2511	ROGERS	MN		05/18/2012		2,612,149								120,676			
2512	ANNANDALE	VA		03/12/2012		7,896,913								163,876			
2513	DALLAS	TX		10/05/2011		3,985,258								85,791			
2514	PORTLAND	OR		10/25/2011		2,599,006								55,964			
2515	CHICAGO	IL		12/12/2011		1,080,049								22,823			
2517	NAPERVILLE	IL		12/28/2011		1,962,937								42,343			
2518	MADISON	TN		01/31/2012		1,611,988								110,338			
2519	HICKSVILLE	NY		01/05/2012		1,184,040								17,441			
2520	PORTLAND	OR		01/31/2012		1,819,194								38,480			
3002	CLINTON TOWNSHIP	MI		02/29/2012		2,055,715								148,500			
3006	RALEIGH	NC		11/22/2011		1,942,726								60,488			
3009	LAWRENCE	KS		12/15/2011		2,082,369								83,904			
3011	LOS ANGELES	CA		03/02/2012		2,954,350								63,395			
3012	BROOKLYN	NY		12/23/2011		1,654,131								52,450			
3014	FORT WORTH	TX		12/02/2011		6,179,866								136,993			
3016	LYNNWOOD	WA		01/11/2012		8,356,458								179,185			
3019	BELLEVUE	WA		12/30/2011		4,193,480								92,975			
3020	CAMPBELL	CA		12/29/2011		1,438,337								70,667			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3021	PENSACOLA	FL		12/22/2011		3,356,808								164,191			
3023	NAMPA	ID		01/30/2012		2,928,429								89,725			
3026	TEMPLETON	CA		02/17/2012		2,004,584								133,559			
3028	FERNLEY	NV		01/17/2012		2,543,674								70,292			
3031	INDIANAPOLIS	IN		12/27/2011		1,675,421								51,139			
3032	WEST VALLEY CITY	UT		12/29/2011		2,139,039								64,578			
3036	KENT	WA		01/10/2012		9,145,176								193,395			
3037	MONTEREY PARK	CA		04/19/2012		2,568,543								56,379			
3039	HENDERSON	NC		12/19/2011		3,681,015								78,847			
3040	APPLE VALLEY	CA		11/16/2011		1,855,143								57,921			
3041	APPLE VALLEY	CA		11/16/2011		1,767,731								55,183			
3043	HAUPPAUGE	NY		01/24/2012		1,924,961								94,142			
3045	PORTLAND	OR		12/14/2011		7,472,960								373,935			
3047	LITTLETON	CO		12/09/2011		1,817,935								57,279			
3048	EVERETT	WA		01/17/2012		2,309,949								112,985			
3049	TORRANCE	CA		12/29/2011		2,467,275								37,355			
3050	CHANDLER	AZ		01/03/2012		2,028,363								41,955			
3052	WASHINGTON	DC		12/14/2011		1,232,022								152,813			
3053	ARROYO GRANDE	CA		12/27/2011		1,159,041								103,914			
3059	TORRANCE	CA		01/09/2012		2,311,706								47,881			
3063	HOUSTON	TX		01/18/2012		2,049,547								62,212			
3066	TWINSBURG	OH		02/22/2012		5,866,080								187,103			
3068	WOODINVILLE	WA		12/21/2011		4,127,104								83,594			
3072	KANSAS CITY	MO		03/14/2012		1,202,185								59,127			
3080	PORTLAND	OR		02/29/2012		5,874,643								176,146			
3082	COLUMBIA	SC		03/05/2012		5,601,594								272,923			
3083	MARTINSVILLE	VA		04/17/2012		7,948,525								161,191			
3089	WOODSIDE	NY		03/23/2012		3,187,601								97,831			
3092	WESTMINSTER	CO		02/13/2012		6,005,994								131,540			
3094	ALSIP	IL		05/09/2012		4,922,848								159,790			
3095	DAVENPORT	FL		05/30/2012		2,562,726								77,585			
3096	PORT ARTHUR	TX		01/31/2012		4,042,426								197,704			
3100	PORTLAND	OR		01/20/2012		3,307,393								52,938			
3111	BRYAN	TX		02/17/2012		1,468,546								44,181			
3114	LAYTON	UT		03/05/2012		3,249,388								68,397			
3121	COLUMBUS	OH		02/29/2012		3,654,417								112,917			
3122	SEATTLE	WA		05/03/2012		1,384,513								27,923			
3124	COLUMBUS	OH		03/01/2012		1,866,504								42,501			
3125	DOVER	NJ		03/23/2012		3,453,667								72,614			
3126	DOVER	NJ		03/23/2012		1,677,490								35,278			
3127	ALTADENA	CA		07/31/2012		3,348,383								98,329			
3130	SARASOTA	FL		04/27/2012		2,610,411								71,733			
3132	LAS VEGAS	NV		01/13/2012		3,507,183								53,284			
3133	NEW YORK	NY		04/16/2012		9,556,200								212,706			
3136	LONG ISLAND CITY	NY		06/22/2012		1,785,773								35,838			
3138	ST LOUIS	MO		03/20/2012		2,086,004								100,316			
3140	RENO	NV		02/23/2012		1,933,030								93,716			
3141	BELLEVUE	WA		03/15/2012		3,578,314								112,200			
3142	SACRAMENTO	CA		02/21/2012		1,380,113								27,990			
3145	SEATTLE	WA		03/14/2012		2,354,176								71,860			
3147	CARY	NC		03/01/2012		4,402,522								125,048			
3155	SAN ANTONIO	TX		10/05/2012		2,745,278								58,180			
3156	ORLANDO	FL		03/30/2012		4,933,079								104,830			
3157	ORLANDO	FL		05/18/2012		1,479,532								42,522			
3159	LOS ANGELES	CA		05/23/2012		3,958,064								87,003			
3161	WINCHESTER	VA		04/10/2012		1,967,571								58,364			
3167	LANCASTER	TX		03/01/2012		2,119,008								43,574			
3169	PHOENIX	AZ		03/15/2012		1,642,056								220,430			
3171	CHARLOTTESVILLE	VA		06/12/2012		3,557,594								106,381			
3174	KIRKLAND	WA		01/18/2013										28,513			

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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				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3176	OVERLAND PARK	KS		07/13/2012		1,970,497								91,701			
3178	SAN ANTONIO	TX		03/28/2012		4,243,081								89,220			
3180	PLANO	TX		05/21/2012		2,252,346								47,127			
3188	COLLEGE STATION	TX		04/20/2012		5,351,539								264,968			
3189	BEAUMONT	TX		03/13/2012		1,922,426								43,055			
3191	SCOTTSDALE	AZ		03/15/2012		1,199,229								161,233			
3192	YUKON	OK		05/31/2012		1,759,168								84,814			
3195	KENOSHA	WI		05/22/2012		987,107								26,756			
3196	WISCONSIN RAPIDS	WI		05/22/2012		1,378,995								43,586			
3197	FORT LAUDERDALE	FL		05/16/2012		1,633,076								35,152			
3199	CLEARWATER	FL		04/27/2012		1,136,287								24,603			
3200	LOS ANGELES	CA		06/07/2012		1,983,831								40,667			
3202	HAZEL CREST	IL		10/23/2012		1,991,116								101,395			
3205	SAN DIEGO	CA		05/03/2012		5,923,243								134,545			
3214	FAYETTEVILLE	NC		04/24/2012		1,708,076								75,054			
3223	PANAMA CITY BEACH	FL		05/18/2012		4,533,900								137,563			
3233	GREENWOOD	IN		07/05/2012		3,268,419								98,148			
3237	GREENVILLE	NC		04/26/2012		1,670,965								52,038			
3240	SANTA ANA	CA		07/18/2012		1,881,499								57,405			
3242	FLINT	MI		06/26/2012		4,251,101								123,008			
3245	BURIEN	WA		07/31/2012		2,182,874								53,140			
3246	TEMPE	AZ		05/22/2012		1,971,327								59,681			
3252	VALDOSTA	GA		05/23/2012		2,217,632								67,357			
3254	HALF MOON BAY	CA		05/30/2012		4,075,950								107,184			
3255	MIRA LOMA	CA		06/13/2012		3,424,359								64,337			
3259	BUFFALO GROVE	IL		06/04/2012		1,332,953								42,533			
3263	OAKBROOK TERRACE	IL		06/29/2012		1,598,483								76,197			
3264	LAS VEGAS	NV		07/31/2012		2,084,444								48,049			
3265	LAS VEGAS	NV		07/31/2012		3,126,666								72,074			
3266	ADDISON	IL		06/29/2012		598,552								28,585			
3267	CHICAGO	IL		06/29/2012		748,684								35,746			
3268	MINOOKA	IL		06/29/2012		598,552								28,585			
3269	MOUNT PROSPECT	IL		06/29/2012		1,079,359								51,539			
3270	OAK PARK	IL		06/29/2012		698,641								33,355			
3271	OSWEGO	IL		06/29/2012		698,641								33,355			
3272	WILLOWBROOK	IL		06/29/2012		847,788								40,481			
3273	CHESAPEAKE	VA		06/28/2012		6,322,494								188,135			
3275	CARPENTERSVILLE	IL		06/11/2012		1,338,662								40,911			
3276	SAN MARCOS	CA		06/04/2012		2,797,479								85,950			
3279	LITTLETON	CO		04/18/2012		1,087,363								22,730			
3285	HOUSTON	TX		05/23/2012		5,191,418								152,635			
3296	VANCOUVER	WA		07/31/2012		3,306,548								87,175			
3297	LAS VEGAS	NV		06/22/2012		2,926,638								58,276			
3298	SAN JUAN CAPISTRANO	CA		05/29/2012		2,818,783								64,616			
3300	NEW CASTLE	DE		08/28/2012		2,680,096								82,122			
3301	NEW CASTLE	DE		08/28/2012		1,191,153								36,503			
3302	NEW CASTLE	DE		08/28/2012		2,084,518								63,877			
3307	ARCADIA	CA		07/24/2012		7,696,440								165,964			
3309	ELKO	NV		06/27/2012		12,921,245								195,829			
3310	VENICE	FL		05/10/2012		1,979,486								42,609			
3311	SAN ANTONIO	TX		07/25/2012		4,270,934								90,157			
3312	SAN DIEGO	CA		05/03/2012		2,472,619								56,674			
3313	ESCONDIDO	CA		05/03/2012		1,681,377								38,548			
3316	NILES	IL		09/28/2012		1,492,685								45,192			
3317	BRADENTON	FL		08/21/2012		1,387,152								53,108			
3319	TUCSON	AZ		06/29/2012		1,177,545								55,875			
3320	TUCSON	AZ		06/08/2012		1,284,599								38,618			
3321	MESA	AZ		06/26/2012		2,529,195								51,824			
3325	HOUSTON	TX		08/17/2012		4,251,534								200,026			
3329	RICHMOND	KY		07/30/2012		4,457,178								133,045			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3333	VALENCIA	CA		07/12/2012		3,772,759								84,271			
3334	SPANISH FORK	UT		10/02/2012		651,836								50,670			
3335	SCOTTSDALE	AZ		05/30/2012		1,345,497								40,603			
3336	MIDVALE	UT		06/29/2012		7,928,432								177,485			
3337	MURRAY	UT		08/08/2012		1,268,549								26,625			
3338	SANDY SPRINGS	GA		08/03/2012		1,589,262								33,318			
3339	NAPERVILLE	IL		08/31/2012		5,953,709								190,511			
3341	GOLDSBORO	NC		09/28/2012		3,383,326								102,981			
3343	RENO	NV		07/25/2012		4,805,906								229,667			
3344	SAN DIEGO	CA		06/29/2012		2,082,350								43,904			
3346	BEVERLY HILLS	CA		05/23/2013										22,001			
3348	TORRANCE	CA		07/18/2012		2,376,498								72,899			
3349	BROOKINGS	OR		07/20/2012		2,178,082								67,916			
3350	MEDFORD	OR		10/10/2012		2,739,668								127,362			
3351	MESA	AZ		06/22/2012		1,889,256								26,786			
3352	ST PAUL	MN		07/31/2012		844,565								16,901			
3359	CHESAPEAKE	VA		08/29/2012		2,039,237								44,349			
3360	SANTA CRUZ	CA		07/26/2012		2,475,518								75,937			
3361	STRONGSVILLE	OH		03/15/2013										72,917			
3362	GREEN BAY	WI		12/21/2012		630,000								25,959			
3364	BROOKFIELD	WI		09/11/2012		6,174,485								157,262			
3365	GREEN BAY	WI		12/21/2012		5,220,000								215,044			
3366	NEWARK	DE		11/02/2012		3,443,916								68,938			
3367	SANTA MARIA	CA		09/13/2012		1,890,628								57,867			
3370	HOUSTON	TX		09/07/2012		3,736,510								83,120			
3373	ARDEN HILLS	MN		10/17/2012		3,394,290								70,409			
3374	HIRAM	GA		09/24/2012		3,283,440								102,154			
3375	TUCSON	AZ		09/10/2012		2,989,599								64,179			
3377	JENNINGS	MO		08/01/2012		1,677,179								52,813			
3378	DOLTON	IL		08/01/2012		2,987,168								94,052			
3379	SAN ANTONIO	TX		09/21/2012		3,435,200								91,322			
3380	GRAND PRAIRIE	TX		07/16/2012		2,686,329								42,333			
3382	Santa Clarita	CA		11/08/2012		1,500,000								31,163			
3384	THORNTON	CO		08/08/2012		1,611,803								33,830			
3385	NILES	IL		08/30/2012		2,682,921								70,464			
3387	NAGS HEAD	NC		10/10/2012		2,994,771								64,386			
3394	ST PETERSBURG	FL		09/20/2012		1,603,577								132,036			
3395	NAPLES	FL		08/30/2012		2,735,456								59,913			
3397	NEW YORK	NY		12/31/2012		1,350,000								100,087			
3398	PANORAMA CITY	CA		09/20/2012		1,488,659								70,022			
3401	DENVILLE	NJ		09/20/2012		4,583,825								504,741			
3402	DRAPER	UT		09/28/2012		2,984,946								92,863			
3407	TEMECULA	CA		08/30/2012		4,105,671								89,922			
3410	HILLSBORO	OR		08/16/2012		1,176,100								98,331			
3411	DALLAS	TX		09/25/2012		1,201,435								18,900			
3413	LEESBURG	FL		12/19/2012		8,300,000								233,190			
3416	MARIETTA	GA		12/07/2012		3,200,000								90,402			
3420	STERLING HEIGHTS	MI		09/20/2012		2,194,653								33,023			
3424	FARMINGTON	NM		11/30/2012		1,300,000								59,728			
3426	COLUMBUS	OH		12/12/2012		6,250,000								146,459			
3428	PHOENIX	AZ		10/31/2012		3,243,859								75,390			
3433	FISHERS	IN		10/12/2012		1,721,378								44,652			
3434	FISHERS	IN		10/12/2012		972,953								25,234			
3435	AUSTIN	TX		11/30/2012		1,950,000								43,202			
3436	BLUFFTON	SC		10/03/2012		3,486,629								164,639			
3437	DALLAS	TX		08/20/2012		8,018,076								131,342			
3439	ST PETERSBURG	FL		09/07/2012		1,064,630								33,125			
3442	WASHINGTON	DC		11/28/2012		3,500,000								74,825			
3444	BELLEVUE	WA		08/31/2012		5,688,851								128,151			
3446	TAMPA	FL		09/28/2012		2,089,401								65,362			

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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					
3451	PITTSBURGH	PA		11/16/2012		2,000,000								57,342			
3452	SEATTLE	WA		10/05/2012		5,589,648								127,190			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,994,576								33,380			
3455	ABINGDON	MD		11/01/2012		7,650,000								367,781			
3458	NOVI	MI		11/19/2012		6,850,000								323,715			
3459	SALT LAKE CITY	UT		11/09/2012		1,500,000								32,298			
3460	CHANHASSEN	MN		11/05/2012		2,460,000								51,914			
3463	SAN DIEGO	CA		12/31/2012		6,000,000								119,031			
3465	LOS ANGELES	CA		12/28/2012		5,000,000								99,202			
3466	FRESNO	CA		10/17/2012		3,267,618								158,563			
3467	GRAPEVINE	TX		12/13/2012		2,700,000								77,978			
3470	ELGIN	IL		10/26/2012		2,021,471								43,458			
3474	ORLANDO	FL		01/24/2013										103,128			
3476	AUSTIN	TX		12/05/2012		4,400,000								126,377			
3477	SAN RAFAEL	CA		12/18/2012		3,000,000								85,692			
3478	COLUMBIA	MD		11/01/2012		12,700,000								400,432			
3479	HAMPSTEAD	MD		11/01/2012		4,200,000								198,640			
3480	PHOENIX	AZ		10/24/2012		1,061,068								38,767			
3481	CANTON	OH		11/16/2012		7,400,000								227,512			
3483	BOTHELL	WA		11/05/2012		2,993,004								68,206			
3485	METAIRIE	LA		11/26/2012		2,500,000								54,065			
3486	WEATHERFORD	TX		10/09/2012		1,217,889								26,000			
3487	ARLINGTON	TX		09/24/2012		5,620,995								178,717			
3489	AUSTIN	TX		10/17/2012		2,693,162								84,159			
3490	SAN ANGELO	TX		11/15/2012		3,381,000								73,317			
3491	ALGONQUIN	IL		10/26/2012		1,771,906								38,097			
3495	PLANO	TX		02/08/2013										40,721			
3496	UKIAH	CA		12/19/2012		2,350,000								67,874			
3497	FALLSTON	MD		11/27/2012		6,450,000								202,485			
3498	WHEATON	IL		12/11/2012		1,800,000								52,277			
3503	ODESSA	FL		10/30/2012		2,892,642								90,399			
3504	SAN ANTONIO	TX		11/30/2012		5,500,000								120,988			
3512	OGDEN	UT		12/21/2012		6,300,000								184,955			
3515	LIVONIA	MI		02/06/2013										76,049			
3516	LANDOVER	MD		06/17/2013										43,316			
3517	GRAND PRAIRIE	TX		10/29/2012		2,046,531								42,758			
3526	ROCHESTER HILLS	MI		12/27/2012		3,200,000								87,940			
3529	RENO	NV		12/28/2012		1,050,000								50,599			
3530	ORLANDO	FL		12/06/2012		2,500,000								90,460			
3533	SANTA ANA	CA		12/31/2012		1,720,000								54,188			
3535	AUSTIN	TX		12/28/2012		2,400,000								68,180			
3536	BURNSVILLE	MN		01/14/2013										39,865			
3537	EDINA	MN		01/14/2013										35,304			
3539	GARLAND	TX		12/26/2012		1,800,000								78,993			
3544	FAIRFIELD	OH		05/31/2013										162,329			
3546	SANTA MONICA	CA		01/29/2013										57,016			
3554	FAYETTEVILLE	NC		12/19/2012		5,150,000								251,789			
3555	TAMPA	FL		12/11/2012		2,400,000								47,273			
3556	OAKLAND	CA		01/29/2013										54,625			
3557	SHERWOOD	OR		12/27/2012		2,900,000								57,542			
3559	RALEIGH	NC		12/20/2012		1,500,000								21,945			
3561	NASHVILLE	TN		04/05/2013										60,116			
3562	DOWNERS GROVE	IL		02/11/2013										120,059			
3563	SANTA ANA	CA		02/28/2013										46,144			
3566	SANTA MONICA	CA		12/06/2012		4,775,000								75,421			
3567	TUKWILA	WA		12/04/2012		6,000,000								175,961			
3568	BELLEVUE	WA		12/14/2012		1,900,000								39,345			
3570	RANCHO CORDOVA	CA		12/21/2012		4,500,000								151,252			
3573	RANCHO CUCAMONGA	CA		02/07/2013										782,457			
3577	AUSTIN	TX		12/28/2012		7,000,000								308,402			

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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					
3579	SHAKER HEIGHTS	OH		02/27/2013										23,023			
3580	FRESNO	CA		05/28/2013										30,410			
3582	ONTARIO	CA		06/27/2013										12,623			
3583	FRESNO	CA		04/03/2013										19,366			
3584	BELLEVUE	WA		12/14/2012		2,610,000								54,045			
3587	IRVING	TX		02/01/2013										33,782			
3589	NORTHRIDGE	CA		02/28/2013										47,174			
3590	MENTOR	OH		02/26/2013										273,501			
3592	SAN FRANCISCO	CA		02/27/2013										46,307			
3594	ROCHESTER	NY		03/15/2013										17,590			
3601	CLOVIS	CA		02/28/2013										33,470			
3612	DALLAS	TX		12/05/2012		725,000								10,426			
3619	FRESNO	CA		02/28/2013										34,830			
3620	PRAIRIE VILLAGE	KS		02/25/2013										25,692			
3623	FORT COLLINS	CO		04/05/2013										140,959			
3627	SALT LAKE CITY	UT		02/05/2013										35,631			
3630	PORT ARTHUR	TX		03/01/2013										24,842			
3631	MURRAY	UT		02/01/2013										71,379			
3639	SEGUIN	TX		02/01/2013										26,466			
3647	TOLEDO	OH		04/24/2013										9,530			
3648	BURNSVILLE	MN		02/28/2013										17,660			
3650	SOUTH SAN FRANCISCO	CA		05/10/2013										11,137			
3651	MODESTO	CA		03/28/2013										125,480			
3653	BUENA PARK	CA		02/28/2013										16,762			
3654	HIGH POINT	NC		01/11/2013										27,196			
3655	ORANGE	CA		03/28/2013										27,687			
3656	PLAINFIELD	IN		04/15/2013										62,080			
3660	TUCSON	AZ		03/20/2013										27,049			
3662	TUCSON	AZ		03/20/2013										38,562			
3664	GRAPEVINE	TX		03/20/2013										154,406			
3666	MESA	AZ		06/27/2013										53,746			
3671	COMMERCE	MI		03/11/2013										63,938			
3673	CONROE	TX		03/26/2013										57,364			
3676	KENTWOOD	MI		08/06/2013										15,760			
3677	SAN JOSE	CA		04/11/2013										48,977			
3683	FONTANA	CA		02/27/2013										25,855			
3686	WESTMINSTER	CA		05/23/2013										255,479			
3691	HOUSTON	TX		03/22/2013										117,208			
3692	ISLANDIA	NY		03/22/2013										69,548			
3695	LACEY	WA		05/01/2013										69,937			
3696	DENVER	CO		06/07/2013										136,865			
3698	HOMETOWN	IL		02/28/2013										160,236			
3701	FORT WAYNE	IN		04/25/2013										49,630			
3702	PEORIA	AZ		03/05/2013										86,615			
3703	INGLEWOOD	CA		06/17/2013										216,115			
3704	LYNNWOOD	WA		03/18/2013										108,355			
3705	DU QUOIN	IL		03/22/2013										44,615			
3706	DOTHAN	AL		04/24/2013										8,647			
3707	AUGUSTA	GA		04/24/2013										8,647			
3708	LAKEWOOD	NY		04/24/2013										10,037			
3709	EL PASO	TX		04/11/2013										69,581			
3711	LODI	CA		07/10/2013										44,702			
3714	BRONX	NY		04/10/2013										241,409			
3715	PIKESVILLE	MD		04/01/2013										64,272			
3716	PIKESVILLE	MD		05/29/2013										21,582			
3717	PORTLAND	OR		04/30/2013										150,423			
3718	SANTA CLARITA	CA		05/08/2013										15,226			
3720	OCALA	FL		05/06/2013										24,937			
3721	RALEIGH	NC		05/03/2013										38,042			
3723	MILWAUKIE	OR		04/30/2013										44,345			

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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					
3724	NORTH LAS VEGAS	NV		04/09/2013										58,892			
3726	SALT LAKE CITY	UT		04/10/2013										17,837			
3733	RAYTOWN	MO		03/22/2013										22,497			
3734	EMERYVILLE	CA		03/27/2013										29,083			
3735	SEATTLE	WA		04/12/2013										56,224			
3740	FORT WORTH	TX		06/20/2013										22,717			
3741	MIAMISBURG	OH		06/28/2013										41,001			
3742	KIRKLAND	WA		05/30/2013										153,754			
3743	ROME	GA		07/12/2013										40,211			
3744	JEFFERSON CITY	MO		09/20/2013										40,269			
3745	SAMMAMISH	WA		04/05/2013										28,830			
3746	SANFORD	FL		05/08/2013										23,903			
3750	MT PLEASANT	TX		06/03/2013										89,398			
3753	LILBURN	GA		05/29/2013										90,102			
3755	BATON ROUGE	LA		07/15/2013										8,542			
3758	SAN JOSE	CA		05/30/2013										19,306			
3762	ALISO VIEJO	CA		06/07/2013										48,312			
3765	PORTLAND	OR		06/06/2013										27,464			
3766	WEST LANCASTER	CA		05/21/2013										29,506			
3768	CANOGA PARK	CA		06/28/2013										40,600			
3769	REDWOOD CITY	CA		06/28/2013										67,085			
3770	THORNTON	CO		05/01/2013										26,486			
3771	SPARKS	NV		05/03/2013										23,528			
3774	SANTA MONICA	CA		09/26/2013										3,747			
3775	SHEBOYGAN	WI		04/04/2013										30,139			
3776	PONTIAC	MI		06/21/2013										35,537			
3777	SAN FRANCISCO	CA		04/04/2013										118,816			
3778	MILL VALLEY	CA		10/15/2013										8,693			
3782	SAN DIEGO	CA		06/18/2013										12,390			
3789	SANTA MONICA	CA		06/13/2013										18,488			
3795	COLORADO SPRINGS	CO		07/09/2013										21,788			
3797	ATLANTA	GA		07/09/2013										29,374			
3800	MADISON HEIGHTS	MI		08/19/2013										10,618			
3801	COLLEGE STATION	TX		06/24/2013										99,939			
3802	CLEVELAND HEIGHTS	OH		11/01/2013										4,807			
3808	ALBUQUERQUE	NM		05/30/2013										36,828			
3809	DOWNEY	CA		06/04/2013										18,745			
3811	DAYTONA BEACH	FL		07/15/2013										11,000			
3818	LAS VEGAS	NV		07/30/2013										76,244			
3819	VALLEJO	CA		08/01/2013										15,304			
3821	VALLEJO	CA		08/01/2013										34,211			
3825	SEATTLE	WA		06/28/2013										47,781			
3826	WESTFIELD	IN		05/30/2013										37,793			
3827	ASHTABULA	OH		08/30/2013										9,279			
3837	FLORENCE	KY		07/30/2013										20,693			
3838	CHINO HILLS	CA		08/28/2013										10,857			
3849	LONGVIEW	TX		08/08/2013										24,045			
3850	AUSTIN	TX		09/20/2013										18,542			
3851	ANGELS CAMP	CA		07/22/2013										42,827			
3853	SANTA BARBARA	CA		07/30/2013										13,093			
3854	WEST VALLEY CITY	UT		08/01/2013										19,692			
3857	GOOSE CREEK	SC		07/30/2013										72,656			
3859	BLOOMFIELD HILLS	MI		08/19/2013										7,737			
3860	BEVERLY HILLS	MI		08/19/2013										16,537			
3864	HAWTHORNE	CA		09/12/2013										39,458			
3865	FRESNO	CA		08/26/2013										7,382			
3867	OLATHE	KS		09/30/2013										8,579			
3868	CHULA VISTA	CA		09/19/2013										4,568			
3869	CARLSBAD	CA		09/23/2013										4,568			
3870	CHICAGO	IL		10/18/2013										6,155			

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					
3872	SONOMA	CA		09/09/2013										37,837			
3874	EL CAJON	CA		09/12/2013										11,233			
3876	GRESHAM	OR		09/18/2013										7,457			
3881	AUSTIN	TX		09/05/2013										14,224			
3886	SAN ANTONIO	TX		09/11/2013										4,861			
3887	HOUSTON	TX		07/31/2013										11,355			
3888	SAN ANTONIO	TX		09/11/2013										5,150			
3889	NEW BRAUNFELS	TX		09/26/2013										18,624			
3891	SOLON	OH		08/22/2013										12,821			
3893	LAKEWOOD	OH		09/18/2013										10,635			
3894	HOUSTON	TX		10/30/2013										11,464			
3896	TACOMA	WA		09/30/2013										25,413			
3897	PENDLETON	OR		09/30/2013										10,374			
3898	PORTLAND	OR		09/30/2013										8,817			
3899	PFLUGERVILLE	TX		08/29/2013										9,762			
3900	VAN NUYS	CA		09/04/2013										4,466			
3901	BRIGHTON	MI		10/04/2013										3,517			
3904	HOLLYWOOD	CA		09/25/2013										9,034			
3906	DEPEW	NY		09/20/2013										11,437			
3914	KENNEWICK	WA		10/01/2013										14,411			
3916	LAS VEGAS	NV		08/02/2013										29,716			
3917	DEER PARK	TX		09/11/2013										4,742			
3918	KENNESAW	GA		09/11/2013										6,757			
3920	MIAMI	FL		07/31/2013										29,324			
3923	LAS VEGAS	NV		08/27/2013										27,004			
3924	CANOGA PARK	CA		10/03/2013										2,809			
3929	FARMINGTON	NM		09/12/2013										17,838			
3932	BAY SHORE	NY		10/30/2013										2,168			
3936	NANTUCKET	MA		10/15/2013										4,000			
3940	TUPELO	MS		09/06/2013										2,648			
3941	TUPELO	MS		09/06/2013										2,153			
3942	COLUMBUS	MS		09/06/2013										2,887			
3944	MERCED	CA		09/30/2013										12,303			
3948	MARYLAND HEIGHTS	MO		10/23/2013										11,079			
3952	JACKSON	MI		10/22/2013										8,343			
3953	PAW PAW	MI		10/22/2013										3,966			
3956	SAN DIEGO	CA		10/23/2013										4,099			
3960	SANTA ROSA	CA		10/15/2013										5,753			
3977	PLEASANTON	CA		09/30/2013										10,097			
3986	LAS VEGAS	NV		10/23/2013										4,423			
3987	BIRMINGHAM	AL		11/01/2013										6,995			
3989	ANTIOCH	CA		10/08/2013										9,237			
3990	GREENVILLE	TX		10/24/2013										2,294			
4009	COLORADO SPRINGS	CO		10/29/2013										2,390			
20145	PITTSBURGH	PA		07/20/1995		124,664								43,442			
20146	BERKELEY	CA		08/22/1995		126,758								42,745			
0299999. Mortgages with partial repayments						2,689,384,506								101,269,987			
0599999 - Totals						2,865,451,331								277,336,812			

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
604074-AA-2	MINN MUTUAL LIFE INS CO SURPL NOTES SERIES 144A 8.250% 09/15/25			MN		1FE	07/01/1996		14,379,192	16,763,320	14,246,477		(13,632)				1,152,938		0.000
74252N-AB-5	PRINCIPAL MUTUAL INSURANCE CO SURPL NTS SERIES 144A etc.- Unaffiliated 8.000% 03/01/44			IA		1FE	06/30/1997		20,816,846	21,076,836	20,620,174		(20,346)				1,632,800		0.000
2399999. Surplus Debentures, etc - Unaffiliated									35,196,038	37,840,156	34,866,651		(33,978)				2,785,738		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	9,595,641	9,141,848		(2,013,228)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	10,512,901	10,666,147		(2,214,095)						4.900
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		13,923,082	4,796,829	4,155,433		(1,160,014)						9.400
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000	2,350,903	2,338,601		(1,518,548)						15.600
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	4,822,002	5,008,854		(886,554)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,832	7,389,438	7,843,715		(1,371,984)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		9,999,998	6,755,084	6,846,781		(951,377)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		25,000,000	17,236,400	19,022,926		(2,359,342)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		29,963,273	24,989,636	22,757,967		(2,660,802)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,302,279	16,602,361	18,312,184		(2,479,203)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,091,818	11,947,652	13,253,379		(1,617,946)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		21,944,820	16,264,473	17,871,651		(1,908,461)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		2,328,565	1,231,946	1,368,024		(415,195)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,566,164	16,826,683	18,775,976		(1,655,927)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		Sherman Oaks	CA	Direct		03/15/2012		24,404,033	15,935,903	16,728,207		(4,129,652)						100.000
000000-00-0	CREEA XXXVII		Boston	Ma	Direct		09/30/2013		13,976,085	11,496,631	13,548,164		(427,920)						99.000
000000-00-0	HCPTCF 11		Los Angeles	CA	Direct		12/13/2013		27,704,454	23,885,220	26,860,286		(844,168)						99.000
000000-00-0	Alliant Fund 74		Palm Beach	FL	Direct		12/19/2013		26,731,295	25,227,402	26,705,267		(26,028)						34.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									350,433,747	227,867,105	241,205,410		(28,640,444)						XXX
000000-00-0	MISSOURI		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		08/26/2006		420,000	360,411	180,417		(37,135)						0.218
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655	250,834	122,361		(28,785)						3.230
000000-00-0	MISSOURI IIII		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/08/2010		42,000	84,382	42,000		(49,627)						0.218
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		383,773	450,931	339,324		(31,633)						12.200
000000-00-0	Virginia Historic 2012		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		03/06/2012		259,000	44,550	53,339		(1,987)						1.045
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,433,428	1,191,108	737,441		(149,167)						XXX
44044K-11-9	HORIZON LINES INC s- Unaffiliated			NC	Taxable Exchange	L	10/05/2011		1,462,998	328,816	328,816	(455,081)							
000000-00-0	50 WASHINGTON HISTORIC TAX CREDIT		Lynchberg	VA	Direct		12/16/2011		355,572	30,099	36,446		(1,823)						99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,820,699	300,661	260,049		(1,559,924)						99.000
000000-00-0	La Vogue		Detroit	MI	JOE FOSS AND COMPANY		09/21/2012		341,680	(403)									99.000
000000-00-0	Abbot		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		2,770,360	91,083			(1,222,977)						99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,573,009	65,830	521,167			302,703					99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		2,686,985	551,232	505,245		(2,181,741)						99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		7,408,184	7,735,384	7,408,184			311,682					99.000
4299999. Any Other Class of Assets - Unaffiliated									19,419,487	9,102,702	9,059,907	(455,081)	(4,966,465)	614,385					XXX
4499999. Total - Unaffiliated									406,482,700	276,001,071	285,869,409	(455,081)	(33,790,054)	614,385			2,785,738		XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									406,482,700	276,001,071	285,869,409	(455,081)	(33,790,054)	614,385			2,785,738		XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PNC MULTIFAMILY CAPITAL PNC MULTIFAMILY CAPITAL XXXV Housing	Portland	OR	Direct	06/27/2007					7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT A AFFORDABLE HOUSING Other	Greenwich	CT	Direct	06/25/2009			15,070		8.900
000000-00-0	USA TAX CREDIT Stimulas A AFFORDABLE HOUSING Low	Greenwich	CT	Direct	03/05/2010			547,998		19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60 AFFORDABLE HOUSING	Woodland Hills	CA	Direct	08/06/2010			237,473		22.200
000000-00-0	STERLING CORPORATE PARTNERS AFFORDABLE HOUSING Income	Manhassett	NY	Direct	01/31/2011			203,655		49.500
000000-00-0	HCP Fund 2011-1	ALEXANDRIA	VA	Direct	09/06/2011			389,114		27.500
000000-00-0	HCP Fund 2011-2	Scottsdale	AZ	Direct	09/15/2011			2,503		100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX AFFORDABLE HOUSING Credit- Unaffiliated	Boston	MA	Direct	12/22/2011			506,901		49.900
000000-00-0	CREA XXXVII	Boston	MA	Direct	09/30/2013		12,953,461	1,022,624		99.000
000000-00-0	HCPTCF 11	Los Angeles	CA	Direct	12/13/2013		27,704,454			99.000
000000-00-0	ALLIANT FUND 74	Palm Beach	FL	Direct	12/19/2013		3,512,505	23,218,790		34.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							44,170,420	26,144,128		XXX
000000-00-0	HCP FUND 2011-1 Georgia	SAN FRANCISCO	CA		11/28/2011			13,741		12.200
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								13,741		XXX
521865-11-3	Lear Corp Admitted		DE	Corporate Action	02/28/2013		21,944			0.000
000000-00-0	50 Washington Historic Tax Credit	Lynchberg	VA	Direct	12/16/2011			3,988		99.000
000000-00-0	Garden Theater	Detroit	MI	Direct	05/02/2012			87,265		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012			1,222,977		99.000
000000-00-0	Riverview	Norfolk	VA	Direct	11/20/2012			422,812		99.000
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013		813,788	1,873,197		99.000
000000-00-0	619 Western	Bellevue	WA	Direct	09/30/2013		2,370,961	5,348,905		99.000
4299999. Any Other Class of Assets - Unaffiliated							3,206,693	8,959,144		XXX
4499999. Total - Unaffiliated							47,377,113	35,117,013		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							47,377,113	35,117,013		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	COUNTRYSIDE CORPORATE TAX CRED AFFORDABLE HOUSING Tax	Boston	MA	Reduction in Principal	10/12/2010	12/31/2013	814,000							814,000	814,000				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							814,000							814,000	814,000				
521865-11-3	Lear Corp		DE	Janney Montgomery Scott, Inc.	02/28/2013	04/29/2013	21,944							21,944	22,877		933	933	
4299999. Any Other Class of Assets - Unaffiliated							21,944							21,944	22,877		933	933	
4499999. Total - Unaffiliated							835,944							835,944	836,877		933	933	
4599999. Total - Affiliated																			
4699999 - Totals							835,944							835,944	836,877		933	933	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
042498-AC-5	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	5,700,000	102.4450	5,839,342	5,700,000	5,700,000					5.740	5.740	JD	12,724	327,180	05/21/2009	06/17/2014
042498-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	9,000,000	103.0220	9,271,980	9,000,000	9,000,000					2.500	2.500	FA	75,625	225,000	12/08/2011	02/28/2017
233383-AA-6	DY8 LEASING LLC			2	1	15,000,000	96.6720	14,500,756	15,000,000	15,000,000					2.565	2.573	FMAN	22,444		12/03/2013	11/26/2025
71654Q-BC-5	PETROLEOS MEXICANOS		E	2	1	4,500,000	98.5130	4,433,094	4,500,000	4,500,000					2.000	2.000	JD	2,750	90,000	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS		E		1	2,250,000	98.2910	2,211,552	2,250,000	2,250,000					1.950	1.950	JD	1,341	43,875	06/28/2012	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS		E		1	45,000,000	101.3010	45,585,540	45,000,000	45,000,000					2.830	2.830	FA	360,825		09/10/2013	02/15/2024
912810-DV-7	US TREASURY N/B	SD			1	187,195	118.5630	177,844	150,000	157,383		(3,138)			9.250	6.721	FA	5,241	13,875	10/27/1999	02/15/2016
912810-DW-5	US TREASURY N/B BOND	SD			1	4,064,742	115.7810	5,082,795	4,390,000	4,325,285		23,922			7.250	7.945	MN	41,323	318,275	07/28/1999	05/15/2016
912810-DW-5	US TREASURY N/B BOND				1	93,500	115.7810	98,414	85,000	86,795		(682)			7.250	6.277	MN	800	6,163	07/28/1999	05/15/2016
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,140,328	128.4530	1,361,603	1,060,000	1,106,537		(3,555)			6.250	5.652	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EQ-7	US TREASURY N/B N/B				1	43,031	128.4530	51,381	40,000	41,756		(134)			6.250	5.652	FA	944	2,500	12/13/2000	08/15/2023
912810-EW-4	US TREASURY N/B BONDS	SD			1	55,699	127.6560	63,828	50,000	53,842		(224)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912828-A4-2	US TREASURY N/B				1	19,785,127	97.3440	19,785,127	20,325,000	19,785,127		1,563	149,697		2.000	2.302	MN	35,736		12/27/2013	11/30/2020
912828-SV-3	US TREASURY N/B				1	727,096	92.4690	670,399	725,000	726,940		(291)	3,259		1.750	1.662	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	US TREASURY N/B				1	65,535,789	90.2660	60,500,518	67,025,000	65,641,398		106,850	86,653		1.625	1.864	MN	141,410	1,040,406	06/18/2013	11/15/2022
912828-VJ-6	US TREASURY N/B	C			1	2,930,172	97.5700	2,867,591	2,939,000	2,930,760		2,316			1.875	2.154	JD	152	27,553	09/10/2013	06/30/2020
912828-VJ-6	US TREASURY N/B				1	15,971,665	97.5700	15,963,477	16,361,000	15,984,833		12,893	58,444		1.875	2.154	JD	848	153,385	09/10/2013	06/30/2020
912828-VS-6	US TREASURY N/B				1	45,638,828	96.0310	45,638,828	47,525,000	45,638,828		37,291	700,386		2.500	2.798	FA	448,775		11/04/2013	08/15/2023
912828-VV-9	US TREASURY N/B				1	4,442,346	98.7190	4,442,346	4,500,000	4,442,346		648	40,016		2.125	2.189	FA	32,491		12/17/2013	08/31/2020
912828-WC-0	US TREASURY N/B				1	26,062,958	95.9380	25,951,094	27,050,000	26,064,832		10,103	379,668		1.750	2.104	AO	81,075		12/02/2013	10/31/2020
912828-WE-6	US TREASURY N/B				1	35,340,401	97.8280	35,340,401	36,125,000	35,340,401		764	359,670		2.750	2.888	MN	128,982		12/27/2013	11/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						303,468,877	XXX	299,837,910	309,800,000	303,777,063		188,326	1,777,793		XXX	XXX	XXX	1,421,290	2,330,150	XXX	XXX
36179M-EK-2	GNMA POOL #MA0138			2	1	2,748,288	99.8690	2,748,288	2,751,887	2,748,288		(2,325)	96,820		2.500	2.513	MON	5,733	68,797	06/22/2012	06/20/2027
36202C-QX-4	GNMA II POOL #002270			2	1	11,265	115.8500	12,918	11,150	11,239		10			8.000	7.682	MON	74	892	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL #004542			2	1	1,385,188	110.2370	1,452,014	1,317,169	1,383,244		(436)			5.500	3.884	MON	6,037	72,444	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL #348625			2	1	22,607	105.0650	23,106	21,992	22,208		(237)			7.500	7.303	MON	137	1,649	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL #357208			2	1	48,446	104.3440	48,848	46,815	47,422		(82)			7.500	7.226	MON	293	3,511	05/07/1993	05/15/2023
36204G-KR-2	GNMA POOL #369404			2	1	10,648	111.6260	13,766	12,332	11,522		63			6.500	8.090	MON	67	802	12/05/1994	02/15/2024
3620A2-T5-5	GNMA POOL #717072			2	1	3,696,736	108.4240	3,949,527	3,642,665	3,695,183		71			5.000	4.174	MON	15,178	182,133	06/23/2009	05/15/2039
3620AC-6M-1	GNMA POOL #726376			2	1	102,727	108.4630	106,575	98,259	102,613		(20)			5.000	3.310	MON	409	4,913	11/20/2009	10/15/2039
3620AC-DA-9	GNMA POOL #725597			2	1	31,411,243	106.6210	32,500,127	30,481,919	31,471,482		(8,343)			5.470	5.131	MON	138,947	1,665,486	03/01/2013	07/20/2059
3620AC-DB-7	GNMA POOL #725598			2	1	16,221,973	106.9430	16,745,262	15,658,089	16,251,134		(7,086)			5.470	5.111	MON	71,375	856,497	07/16/2009	08/20/2059
36224L-J7-3	GNMA POOL #331586			2	1	62,210	104.2710	63,093	60,509	61,218		(43)			7.500	7.225	MON	378	4,538	04/28/1993	04/15/2023
36224P-VF-2	GNMA POOL #334614			2	1	29,018	101.0150	28,511	28,224	28,555		(273)			7.500	7.229	MON	176	2,117	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL #336957			2	1	18,517	110.0580	20,113	18,275	18,444		76			7.000	6.563	MON	107	1,279	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL #676601			2	1	792,620	115.0470	865,526	752,325	790,848		142			6.500	4.253	MON	4,075	48,901	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL #677207			2	1	38,700	113.5760	42,538	37,453	38,667		(4)			6.500	4.777	MON	203	2,435	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL #689867			2	1	1,041,701	115.1720	1,160,580	1,007,691	1,040,551		(357)			6.500	5.484	MON	5,458	65,500	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL #696470			2	1	78,530	111.4600	84,710	76,000	78,460		(11)			6.500	3.832	MON	412	4,940	09/17/2008	08/15/2038
36296Q-3N-7	GNMA POOL #698405			2	1	6,344,804	108.4840	6,720,310	6,194,774	6,340,333		(1,157)			5.000	4.225	MON	25,812	309,738	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL #706009			2	1	529,718	109.9300	565,357	514,289	529,044		14			5.500	4.447	MON	2,357	28,286	02/10/2009	01/15/2039
36297E-YU-3	GNMA POOL #710023			2	1	63,033,802	107.5580	64,228,304	59,715,153	63,221,851		(36,519)			5.461	4.947	MON	271,754	3,260,464	03/01/2013	08/20/2059
36297E-YV-1	GNMA POOL #710024			2	1	79,024,912	107.5420	80,220,295	74,594,248	79,216,879		(6,441)			5.460	4.670	MON	339,404	4,072,846	09/10/2009	08/20/2059
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			2	1	3,220,541	109.1230	3,535,561	3,239,977	3,220,762		558			5.500	5.610	MON	14,850	173,002	12/01/2013	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			2	1	713,688	109.8240	774,861	705,547	708,772		(972)			5.250	5.160	MON	3,087	36,009	12/01/2013	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			2	1	9,051,309	113.0190	10,436,303	9,234,122	9,115,116		18,334			6.000	6.318	MON	46,171	536,453	12/01/2013	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			2	1	1,107,808	104.0090	1,141,074	1,097,096	1,105,675		(528)			6.000	5.975	MON	5,485	63,735	12/01/2013	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			2	1	6,556,733	110.8810	7,351,986	6,630,519	6,564,708		357			5.500	5.659	MON	30,390	354,043	12/01/2013	09/20/2035
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			2	1	8,878,579	109.5950	10,695,577	9,759,193	9,125,418		53,915			5.000	6.037	MON	40,663	474,997	12/01/2013	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			2	1	7,927,256	111.0740	9,124,105	8,214,453	7,994,164		7,507			5.500	5.927	MON	37,650	438,618	12/01/2013	01/20/2036
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			2	1	10,716,703	104.7930	11,632,067	11,100,000	10,844,366		33,778			4.000	4.457	MON	37,000	444,000	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			2	1	191,844	104.4660	208,932	200,000	194,516		734			4.000	4.535	MON	667	8,000	02/16/2010	12/16/2024
38376T-DU-3	GNMA SERIES GNR 2010-2 CLASS PV			2	1	24,506,259	110.2830	26,089,707	23,657,009	24,216,750		(42,822)			5.000	4.568	MON	98,571	1,182,850	03/30/2010	10/20/2026
38376T-VX-7	GNMA SERIES 20106 CLASS EB			2	1	9,875,520	104.7460	10,685,652	10,201,489	9,980,709		22,501			4.000	4.416	MON	34,005	408,060	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			2	1	11,450,268	105.1870	12,102,851	11,506,000	11,466,058		3,940			4.500	4.592	MON	43,148	517,770	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			2	1	9,759,791	104.6730	10,632,854	10,158,182	9,902,858		40,544			4.000	4.548	MON	33,861	406,327	02/12/2010	02/16/2025

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
38376W-4G-7	GNMA SERIES 2010-33 CLASS PD			2	1	13,096,830	103.8340	13,561,338	13,060,607	13,079,316		(1,860)			4.500	4.485	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB			2	1	9,820,709	105.5350	10,377,237	9,833,000	9,816,755		(652)			4.500	4.527	MON	36,874	442,485	04/29/2010	04/20/2039
38376X-DP-5	GNMA SERIES 2010-39 CLASS NP			2	1	14,776,601	105.7440	15,795,711	14,937,648	14,811,879		5,223			4.500	4.643	MON	56,016	672,194	05/03/2010	06/20/2039
38376X-UK-7	GNMA SERIES 2010-30 CLASS PV			2	1	9,652,397	109.6350	10,329,772	9,422,000	9,569,202		(14,461)			5.000	4.702	MON	39,258	471,100	04/06/2010	12/20/2026
38376X-VR-1	GNMA SERIES 2010-30 CLASS NY			2	1	6,674,434	109.6850	7,129,506	6,500,000	6,622,101		(7,446)			5.000	4.713	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN			2	1	2,419,200	108.7420	2,505,411	2,304,000	2,373,461		(9,520)			5.000	4.306	MON	9,600	115,200	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			2	1	572,146	105.4960	588,667	558,000	568,375		(1,151)			4.500	4.177	MON	2,093	25,110	05/12/2011	09/20/2039
38377E-H2-3	GNMA SERIES 2010-60 CLASS AY			2	1	1,384,392	102.0660	1,389,116	1,361,000	1,378,413		(1,826)			4.000	3.839	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG			2	1	6,828,900	105.1190	7,037,697	6,695,000	6,771,857		(10,314)			4.500	4.223	MON	25,106	301,275	05/19/2010	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB			2	1	10,090,575	106.3570	11,005,418	10,347,649	10,158,134		18,108			4.000	4.304	MON	34,492	413,906	05/13/2010	05/20/2025
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			2	1	8,769,494	104.8850	8,554,944	8,156,483	8,607,048		(23,086)			4.500	3.646	MON	30,587	367,042	11/08/2010	09/20/2039
38377L-J4-1	GNMA SERIES 2010-130 CLASS LD			2	1	3,539,498	105.3820	3,820,121	3,625,026	3,555,695		448			4.500	4.795	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			2	1	3,904,911	96.9620	4,400,265	4,538,138	3,951,035		(6,844)			4.000	5.170	MON	15,127	177,653	12/01/2013	11/16/2040
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV			2	1	5,030,827	102.8450	5,030,827	4,891,645	5,030,827		(46,199)	348,879		3.500	2.182	MON	14,267	114,138	04/09/2013	02/20/2025
3837HD-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z			2	1	952,826	113.1920	1,189,038	1,050,458	1,001,454		6,908			7.000	8.655	MON	6,128	73,532	04/18/1996	05/16/2026
3837HD-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z			2	1	1,714,838	113.3440	2,171,038	1,915,448	1,811,253		14,316			7.000	8.824	MON	11,173	134,081	05/10/1996	05/16/2026
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			2	1	513,215	115.7480	597,261	516,002	513,707		93			7.750	7.923	MON	3,333	39,990	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			2	1	5,282,623	109.5020	6,203,794	5,665,477	5,473,287		10,333			7.250	8.395	MON	34,229	410,747	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			2	1	8,813,793	113.0320	11,710,514	10,360,362	9,533,197		31,165			6.500	9.024	MON	56,119	673,424	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			2	1	6,828,365	112.5670	7,882,100	7,002,153	6,899,720		18,235			7.750	8.264	MON	45,222	542,667	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			2	1	7,560,621	107.6040	7,827,351	7,274,199	7,485,299		(11,107)			4.250	3.151	MON	25,763	309,154	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						438,837,147	XXX	465,118,424	432,759,100	440,561,072		45,251	445,699		XXX	XXX	XXX	1,853,512	22,116,023	XXX	XXX
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			2	1	11,432,344	103.7990	11,866,613	11,432,344	11,432,344					5.905	5.966	MON	56,252	653,920	12/01/2013	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASS Z			2	1	2,281,719	110.9490	2,208,238	1,990,314	2,220,988		(6,178)			6.750	5.697	MON	11,196	134,346	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			2	1	4,971,094	109.4550	5,901,572	5,391,804	5,021,105		9,853			6.337	7.229	MON	28,472	343,276	12/07/2001	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			2	1	1,690,925	111.0590	1,846,523	1,662,649	1,684,524		(772)			6.715	6.625	MON	9,303	112,044	01/13/2003	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B			2	1	14,621,171	105.0220	13,740,943	13,083,822	13,736,852		(272,456)			5.301	2.863	MON	57,798	693,573	09/23/2010	04/16/2037
38373M-YG-9	GNMA SERIES 2007-12 CLASS B			2	1	27,523,454	104.7240	26,504,482	25,308,841	26,164,102		(553,448)			5.140	3.190	MON	108,406	1,300,875	04/08/2011	12/16/2036
38373M-Z4-5	GNMA SERIES 2008-59 CLASS C			2	1	9,511,042	103.4520	8,989,118	8,689,209	8,872,032		(181,071)			5.775	3.448	MON	41,817	501,802	04/06/2010	06/16/2032
38373Y-6Y-5	GNMA REMIC SERIES 2003-16 CLASS C			2	1	2,513,889	101.3000	2,345,047	2,314,948	2,334,672		(72,322)			5.066	2.527	MON	9,773	118,964	05/19/2010	08/16/2028
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E			2	1	2,704,609	101.5370	2,608,806	2,569,318	2,592,502		(37,767)			4.430	2.439	MON	9,485	113,821	06/23/2010	06/16/2034
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			2	1	25,145,352	105.3590	24,077,130	22,852,445	25,064,081		(116,064)			5.470	4.746	MON	104,174	1,206,637	12/01/2013	06/16/2043
38376G-4H-0	GNMA SERIES 2011-126 CLASS AE			2	1	15,264,600	102.9390	15,255,501	14,820,000	15,092,857		(75,962)			3.131	2.565	MON	38,674	464,084	09/07/2011	01/16/2045
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			2	1	10,100,000	107.0920	10,709,150	10,000,000	10,068,838		(12,209)			4.717	4.623	MON	39,304	471,650	05/27/2010	10/16/2047
38376G-ZK-9	GNMA SERIES 2011-1 CLASS B			2	1	11,550,000	105.0780	11,558,589	11,000,000	11,215,995		(146,389)			4.344	3.208	MON	39,821	477,858	01/11/2011	06/16/2041
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						139,310,199	XXX	137,611,712	131,115,694	135,500,892		(1,464,785)			XXX	XXX	XXX	554,475	6,592,850	XXX	XXX
0599999. Total - U.S. Government Bonds						881,616,223	XXX	902,568,046	873,674,794	879,839,027		(1,231,208)	2,223,492		XXX	XXX	XXX	3,829,277	31,039,023	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A		1FE	4,495,500	135.1200	6,080,391	4,500,000	4,497,572		225			9.400	9.410	AO	105,750	423,000	04/08/1991	04/01/2021
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A		1FE	1,459,900	124.8460	1,560,574	1,250,000	1,381,357		(9,367)			7.125	5.740	FA	35,130	89,063	01/16/2003	02/09/2024
C76312-BF-0	PROVINCE OF QUEBEC		A		1FE	952,680	117.0550	1,170,550	1,000,000	990,617		3,615			9.000	9.270	APR	67,500	90,000	02/25/1988	04/01/2016
532386-AB-5	LILE FINANCE LTD 144A		F	2	1Z	64,764,987	100.0500	64,797,090	64,764,987	64,764,987					3.179	3.192		314,551	240,203	09/17/2013	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A		F	2	1FE	600,000	95.0290	570,175	600,000	600,000					7.420	7.420	AO	9,399	44,520	10/02/1996	10/15/2016
906609-AA-0	UNION 15 SPC 144A		R		1Z	17,832,330	98.4460	17,555,138	17,832,330	17,832,330					2.785	2.785	MJSD	41,386	53,802	10/15/2013	12/01/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						90,105,397	XXX	91,733,918	89,947,317	90,066,863		(5,527)			XXX	XXX	XXX	573,716	940,588	XXX	XXX
1099999. Total - All Other Government Bonds						90,105,397	XXX	91,733,918	89,947,317	90,066,863		(5,527)			XXX	XXX	XXX	573,716	940,588	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	112.8020	5,425,776	4,810,000	4,810,000					5.941	5.941	JD	23,814	285,762	05/12/2004	06/01/2018
68608D-DA-9	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			2	1FE	600,000	110.4460	662,676	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,410,000	XXX	6,088,452	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,410,000	XXX	6,088,452	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SER C	.@			2	1,550,633	78.2510	2,895,287	3,700,000	2,770,691		158,292			0.000	5.970	N/A			01/28/2004	12/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION	.B			1FE	356,537	63.0190	652,247	1,035,000	649,415		35,672			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SER A	.B			1FE	4,145,717	86.7260	8,707,290	10,040,000	7,726,380		437,161			0.000	5.910	N/A			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SER A	.B			1FE	3,970,266	72.0760	8,656,328	12,010,000	7,609,653		449,352			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD				1FE	5,000,000	110.3260	5,516,300	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						15,023,153	XXX	26,427,452	31,785,000	23,756,139		1,080,477			XXX	XXX	XXX	746	268,650	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						15,023,153	XXX	26,427,452	31,785,000	23,756,139		1,080,477			XXX	XXX	XXX	746	268,650	XXX	XXX
010781-CK-6	ALAMEDA CALIF CMNTY IMPT COMMN TAXABLE INSD MERGED IMPT A2			1	1FE	2,560,000	97.9010	2,506,266	2,560,000	2,560,000					6.130	6.130	MS	52,309	156,928	12/11/2003	03/01/2023
066836-AA-5	BAPTIST HEALTH SOUTH FL				1FE	55,081,427	103.1060	54,235,713	52,602,000	54,611,623		(226,977)			4.590	3.995	FA	912,119	2,414,432	11/20/2012	08/15/2021
11506K-CS-8	BROWARD CNTY FL PORT FA				1FE	2,730,000	102.9450	2,810,399	2,730,000	2,730,000					3.000	3.000	MS	27,300	81,900	11/10/2011	09/01/2016
235036-QZ-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	1,820,000	102.5140	1,865,755	1,820,000	1,820,000					2.889	2.889	MN	8,763	52,580	06/21/2011	11/01/2016
235036-RA-0	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	5,829,575	102.8640	5,940,396	5,775,000	5,811,585		(8,919)			3.239	3.062	MN	31,175	187,052	12/08/2011	11/01/2017
235036-RB-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,500,000	102.9440	3,603,040	3,500,000	3,500,000					3.591	3.591	MN	20,948	125,685	06/21/2011	11/01/2018
235036-RC-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,750,000	102.8410	3,856,538	3,750,000	3,750,000					3.941	3.941	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	2,475,000	102.9550	2,548,136	2,475,000	2,475,000					4.262	4.262	MN	17,581	105,485	06/21/2011	11/01/2020
235036-TA-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	6,665,000	102.9280	6,860,151	6,665,000	6,665,000					2.870	2.870	MN	31,881	191,286	10/26/2011	11/01/2017
235036-TB-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,655,000	101.8780	3,723,641	3,655,000	3,655,000					3.120	3.120	MN	19,006	114,036	10/26/2011	11/01/2018
249182-GS-9	DENVER CITY & CNTY CO ARPT REV				1FE	5,000,000	89.2890	4,464,450	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY N W WA ELEC REVENUE				1FE	12,794,600	112.9630	11,296,300	10,000,000	12,565,106		(206,683)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YN-9	ENERGY N W WA ELEC REVENUE				1FE	2,005,180	97.7500	1,955,000	2,000,000	2,004,330		(604)			2.653	2.617	JJ	26,530	45,396	08/16/2012	07/01/2020
29270C-YP-4	ENERGY N W WA ELEC REVENUE				1FE	19,070,000	96.6880	18,438,402	19,070,000	19,070,000					2.803	2.803	JJ	267,266	457,322	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY N W WA ELEC REVENUE				1FE	15,000,000	95.2010	14,280,150	15,000,000	15,000,000					2.953	2.953	JJ	221,475	378,968	08/16/2012	07/01/2022
29270C-YR-0	ENERGY N W WA ELEC REVENUE				1FE	2,320,000	93.3990	2,166,857	2,320,000	2,320,000					3.103	3.103	JJ	35,995	61,591	08/16/2012	07/01/2023
29270C-YT-6	ENERGY N W WA ELEC REVENUE				1FE	1,000,000	92.5190	925,190	1,000,000	1,000,000					3.403	3.403	JJ	17,015	29,115	08/16/2012	07/01/2025
34074G-DH-4	FLORIDA ST HURRICANE CATASTROP				1FE	30,000,000	94.6470	28,394,100	30,000,000	30,000,000					2.995	2.995	JJ	449,250	169,717	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FL SPL OBLG				1FE	17,000,000	94.2700	16,025,900	17,000,000	17,000,000					3.224	3.224	JJ	274,040	408,015	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FL SPL OBLG				1FE	6,000,000	93.1890	5,591,340	6,000,000	6,000,000					3.424	3.424	JJ	102,720	152,939	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG				1FE	10,000,000	91.5100	9,151,000	10,000,000	10,000,000					3.574	3.574	JJ	178,700	266,064	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FL SPL OBLG				1FE	11,000,000	91.4770	10,062,470	11,000,000	11,000,000					3.824	3.824	JJ	210,320	313,143	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FL SPL OBLG				1FE	5,500,000	91.8220	5,050,210	5,500,000	5,500,000					4.074	4.074	JJ	112,035	166,808	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SER A	.B			1FE	859,680	56.7520	1,702,560	3,000,000	1,652,573		98,038			0.000	6.210	N/A			04/21/2003	10/01/2023
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SER 2003B			1	1FE	5,340,000	100.2700	5,354,418	5,340,000	5,340,000					5.280	5.280	JJ	140,976	281,952	05/16/2003	07/01/2023
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	100.4820	10,831,960	10,780,000	10,780,000					3.483	3.483	AO	93,867	375,467	09/28/2011	10/01/2019
392274-A9-7	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	7,000,000	99.6180	6,973,260	7,000,000	7,000,000					3.733	3.733	AO	65,328	261,310	09/28/2011	10/01/2020
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI			2	2FE	1,929,840	101.3070	1,742,480	1,720,000	1,759,004		(20,636)			7.250	5.864	AO	31,175	124,700	02/27/2003	10/01/2015
441110-CU-5	HOT SPRINGS ARK INDL DEV REV TAXABLE MAGIC SPRINGS DEV PJ B			1	1FE	2,555,325	100.1890	2,574,857	2,570,000	2,560,994		641			6.350	6.399	MN	27,199	163,195	08/07/2003	11/01/2023
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			2	1FE	12,502,574	101.1680	12,388,022	12,245,000	12,439,723		(7,455)			5.980	5.824	MS	244,084	732,251	01/23/2003	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN			1	1FE	5,000,000	112.6820	5,634,100	5,000,000	5,000,000					5.840	5.840	JJ	146,000	292,000	04/06/2004	07/01/2027
45455C-DS-4	INDIAN WELLS CALIF REDEV AGY TAXABLE TAX ALLOC CONS A T			1	3FE	6,500,000	100.2820	6,518,330	6,500,000	6,500,000					5.460	5.460	MS	118,300	354,900	05/08/2003	09/01/2022
455054-AM-8	INDIANA ST FIN AUTH REF-IMPT-U REF-IMPT-US STEEL CORP			1	3FE	236,540	97.2840	243,210	250,000	238,139		570			6.000	6.550	JD	1,250	15,000	01/21/2011	12/01/2026
492279-AN-4	KERN CO CA PENS FNDG BNDS SERIES 1995	.B			2FE	7,538,436	94.8610	30,881,999	32,555,000	28,862,700		2,064,286			0.000	7.560	N/A			11/10/1995	08/15/2015
492279-AP-9	KERN CO CA PENS FNDG BNDS SERIES 1995	.B			2FE	7,652,245	90.5500	32,421,428	35,805,000	29,451,480		2,114,269			0.000	7.590	N/A			11/10/1995	08/15/2016
492279-AQ-7	KERN CO CA PENS FNDG BNDS SERIES 1995	.B			2FE	7,573,950	85.3450	32,652,997	38,260,000	29,201,347		2,098,942			0.000	7.600	N/A			11/10/1995	08/15/2017
492279-AR-5	KERN CO CA PENS OBL FNDG SERIES 95	.B			2FE	1,174,066	79.3340	4,387,170	5,530,000	3,930,998		279,799			0.000	7.522	N/A			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG 95	.B			2FE	2,750,469	74.8920	11,701,875	15,625,000	10,306,152		735,268			0.000	7.540	N/A			02/21/1996	08/15/2019
504194-GE-5	LA QUINTA CALIF REDEV AGY TAX ALLOC- REDEV PROJ AREA #1			1	1FE	4,000,000	102.3610	4,094,440	4,000,000	4,000,000					6.240	6.240	MS	83,200	249,600	09/03/2003	09/01/2023
504194-GF-2	LA QUINTA CALIF REDEV AGY TAX ALLOC-REDEV PROJ AREA #1			1	1FE	5,000,000	102.3740	5,118,700	5,000,000	5,000,000					6.440	6.440	MS	107,333	322,000	09/03/2003	09/01/2032
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV DOWNTOWN PKG PROJS			1	2FE	2,960,000	96.4950	2,856,252	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-W5-7	LONG ISLAND NY PWR AUTH				1FE	4,226,460	105.6240	3,934,494	3,725,000	4,143,291		(42,211)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
544389-V7-1	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,870,604	101.2180	2,920,139	2,885,000	2,879,370		1,071			5.600	5.650	JJ	80,780	161,560	11/14/2003	07/01/2018
544389-V8-9	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,844,400	101.2340	2,905,416	2,870,000	2,854,974		1,316			6.000	6.080	JJ	86,100	172,200	11/14/2003	07/01/2022
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J			1	1Z	2,775,000	96.4340	2,676,044	2,775,000	2,775,000					6.230	6.230	MS	57,628	172,883	08/27/2003	09/01/2023
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			2	1FE	7,922,456	105.9680	8,175,431	7,715,000	7,900,426		(9,381)			5.192	4.947	FA	166,901	400,563	05/25/2011	08/01/2040
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPTIMPT TAX SERIES B			2	1FE	2,807,558	103.6830	2,851,283	2,750,000	2,785,842		(2,785)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATED TAX FUND				1FE	2,147,915	110.1280	1,976,798	1,795,000	2,101,307		(29,663)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	MET TRANSPRTN AUTH NY REVENUE				1FE	3,347,216	105.4890	2,964,241	2,810,000	3,314,793		(32,423)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C				1FE	11,441,100	111.1120	11,111,200	10,000,000	11,422,926		(18,174)			6.200	4.713	MN	79,222	310,000	10/03/2013	11/15/2026
592646-5W-9	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,875,000	98.2200	3,806,025	3,875,000	3,875,000					2.997	2.997	AO	29,033	25,808	06/28/2013	10/01/2019
592646-5Y-5	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,630,000	97.4410	3,537,108	3,630,000	3,630,000					3.579	3.579	AO	32,479	28,871	06/28/2013	10/01/2021
592646-5Z-2	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,775,000	97.0550	3,663,826	3,775,000	3,775,000					3.779	3.779	AO	35,664	31,702	06/28/2013	10/01/2022
592646-6A-6	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	1,085,000	96.4330	1,046,298	1,085,000	1,085,000					3.979	3.979	AO	10,793	9,594	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B			2	1	3,055,000	112.6820	3,442,435	3,055,000	3,055,000					5.360	5.360	AO	40,937	163,748	01/16/2004	04/01/2024
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B			1	1FE	867,244	100.2030	856,736	855,000	855,000					8.150	7.959	FA	29,034	69,683	08/03/2000	02/01/2019
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			2	1FE	6,543,526	118.7040	6,237,895	5,255,000	6,126,858		(139,511)			8.650	3.441	JJ	227,279	454,558	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SER C				1FE	1,825,000	100.4580	1,833,359	1,825,000	1,825,000					3.627	3.627	JJ	18,755		09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SER C				1FE	1,865,000	100.5840	1,875,892	1,865,000	1,865,000					3.946	3.946	JJ	20,851		09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SER C				1FE	2,300,000	99.9500	2,298,850	2,300,000	2,300,000					4.446	4.446	JJ	28,973		09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SER C				1FE	4,745,000	100.1300	4,751,169	4,745,000	4,745,000					4.596	4.596	JJ	61,789		09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SER C				1FE	4,315,000	99.7690	4,305,032	4,315,000	4,315,000					4.746	4.746	JJ	58,024		09/11/2013	07/01/2026
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			2	1FE	4,329,080	109.5250	4,381,000	4,000,000	4,261,220		(26,799)			5.549	4.558	MN	28,362	221,960	05/16/2011	11/15/2023
650370-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA			2	2	427,850	99.8860	429,510	430,000	429,759		250			5.550	5.614	JD	1,989	23,865	04/06/2004	12/01/2014
658196-H4-5	NC EASTN MPA TAXABLE SER G				1FE	1,160,318	100.0000	1,130,000	1,130,000	1,130,000		(3,805)			5.550	5.200	JJ	31,358	62,715	01/21/2004	01/01/2014
658196-H8-6	NC EASTN MPA TAXABLE SERIES E				1FE	1,699,515	100.0000	1,645,000	1,645,000	1,645,000		(6,810)			5.550	5.120	JJ	45,649	91,298	01/16/2004	01/01/2014
658196-H9-4	NC EASTN MPA SYS REV TAX BNDS SERIES E				1FE	4,402,820	107.4710	4,508,408	4,195,000	4,338,818		(7,898)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
677557-AC-4	OHIO ST ENVIRONMENTAL FACS REV Amt-Ford Motor CO Proj			1	2FE	942,785	100.7360	1,057,728	1,050,000	948,805		2,140			5.750	6.600	AO	15,094	60,375	01/21/2011	04/01/2035
67756A-2N-1	OHIO ST HGR EDUCTNL FAC				1FE	3,730,000	102.0620	3,806,913	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HGR EDUCTNL FAC				1FE	7,695,000	101.8250	7,835,434	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HGR EDUCTNL FAC				1FE	8,605,000	101.1830	8,706,797	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B			2	1FE	390,000	100.5200	392,028	390,000	390,000					4.850	4.850	MS	6,305	18,915	02/20/2003	03/01/2015
73358T-R9-4	PORT AUTH N Y & N J				1FE	5,192,985	110.5780	5,252,455	4,750,000	5,022,170		(68,189)			4.875	3.220	MS	68,182	231,563	06/02/2011	09/15/2017
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157				1FE	22,615,501	112.3520	22,874,867	20,360,000	22,068,672		(257,044)			5.309	3.704	JD	90,076	1,080,912	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	8,249,568	114.3920	7,418,321	6,485,000	8,077,495		(120,360)			5.859	3.178	JD	31,663	379,956	11/27/2012	12/01/2024
733902-AG-5	PORT CORPUS CHRISTI AUTH TEX P PROJ SERIES B			1	4FE	3,347,375	100.1000	3,353,350	3,350,000	3,347,717		72			6.700	6.707	MN	37,408	224,450	01/20/2011	11/01/2030
735003-AA-3	PORT OF BAY CITY AUTH TEX MATA HOECHST CELANESE CORP PROJ			1	4FE	739,215	100.1060	750,795	750,000	740,633		478			6.500	6.650	MN	8,125	48,750	01/21/2011	05/01/2026
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI			2	1FE	630,952	108.0300	718,400	665,000	659,456		3,325			8.000	8.604	JJ	26,600	53,200	01/11/2000	07/01/2015
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			2	2FE	7,485,000	97.2900	7,282,157	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
783186-QX-0	RUTGERS NJ ST UNIVERSITY				1FE	2,350,000	96.5010	2,267,774	2,350,000	2,350,000					2.642	2.642	MN	10,348	20,696	06/14/2013	05/01/2020
783186-QY-8	RUTGERS NJ ST UNIVERSITY				1FE	1,000,000	96.3670	963,670	1,000,000	1,000,000					3.028	3.028	MN	5,047	10,093	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS NJ ST UNIVERSITY				1FE	3,230,000	95.3540	3,079,934	3,230,000	3,230,000					3.178	3.178	MN	17,108	34,216	06/14/2013	05/01/2022
783186-RA-9	RUTGERS NJ ST UNIVERSITY				1FE	1,145,000	94.5700	1,082,827	1,145,000	1,145,000					3.378	3.378	MN	6,446	12,893	06/14/2013	05/01/2023
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A	@			1FE	5,476,032	82.5300	23,768,640	28,800,000	21,942,745		1,587,036			0.000	7.650	N/A			08/15/2017	07/05/1995
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B			1	2FE	2,357,221	100.0230	2,425,558	2,425,000	2,368,555		3,959			6.140	6.390	JD	12,408	148,895	12/12/2003	12/01/2023
796825-AW-7	SAN BERNARDINO CO CA PENS OBL REV CAB (MBIA)	@			2FE	4,895,800	93.7100	18,742,000	20,000,000	17,844,068		1,240,253			0.000	7.335	N/A			01/12/1996	08/01/2015
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS			1	1FE	2,912,712	87.0250	2,593,345	2,980,000	2,922,925		1,376			6.500	6.676	MS	64,567	193,700	01/08/2004	09/01/2033
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			1	1FE	6,677,250	92.4670	6,935,025	7,500,000	6,803,552		44,653			5.250	6.189	FA	164,063	393,750	07/02/2003	08/01/2024
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997			2	1FE	977,971	105.8120	1,036,958	980,000	979,358		97			7.700	7.723	AO	18,865	75,460	03/21/1997	10/01/2017

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	
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
873521-AT-5	CITY OF TACOMA WA LEASE REV			2	1FE	18,825,000	120.2670	22,640,263	18,825,000	18,825,000					9.350	9.350	MS	518,263	1,760,138	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	96.6430	1,932,860	2,000,000	2,000,000					2.220	2.220	JJ	22,200	23,557	12/13/2012	07/01/2018
875301-FA-6	TAMPA ETC EXPWY-C-TXB				1FE	2,500,000	95.3260	2,383,150	2,500,000	2,500,000					2.490	2.490	JJ	31,125	33,027	12/13/2012	07/01/2019
875301-FB-4	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	93.7050	1,874,100	2,000,000	2,000,000					2.840	2.840	JJ	28,400	30,136	12/13/2012	07/01/2020
875301-FC-2	TAMPA ETC EXPWY-C-TXB				1FE	1,250,000	93.4890	1,168,613	1,250,000	1,250,000					3.040	3.040	JJ	19,000	20,161	12/13/2012	07/01/2021
875301-FE-8	TAMPA ETC EXPWY-C-TXB				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
875301-FK-4	TAMPA ETC EXPWY-C-TXB				1FE	3,240,000	93.4890	3,029,044	3,240,000	3,240,000					3.040	3.040	JJ	49,248	52,258	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	106.7310	1,067,314	1,000,000	989,568		187			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
88948A-AR-8	TOLL ROAD INV PART II PROJ REV BOND MBIA SERIES 144A	@			3FE	3,532,518	92.4090	10,534,672	11,400,000	9,701,166		710,300			0.000	7.750	N/A			09/13/2000	02/15/2016
88948A-AS-6	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			3FE	10,325,100	85.9010	32,728,281	38,100,000	30,166,023		2,173,698			0.000	7.620	N/A			08/25/1999	02/15/2017
88948A-AT-4	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			3FE	1,075,410	81.5110	3,667,977	4,500,000	3,250,907		246,566			0.000	8.045	N/A			12/17/1999	02/15/2018
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			2	1FE	2,000,000	108.4170	2,168,340	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
961548-AR-5	WESTVACO CORP FAC REV 97A SRIES 144A				2FE	5,443,190	98.4030	5,412,165	5,500,000	5,457,407		1,698			7.670	7.763	JJ	194,520	421,850	06/19/2000	01/15/2027
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SERIES A			2	1FE	2,292,893	110.0710	2,531,633	2,300,000	2,294,908		278			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
986460-AS-2	YORK CNTY S C INDL REV EXEMPT			1	4FE	955,126	97.9160	1,018,326	1,040,000	968,659		4,891			5.700	6.650	JJ	29,640	59,280	01/21/2011	01/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						564,965,393	XXX	708,986,975	731,747,000	695,955,127		12,179,130			XXX	XXX	XXX	8,081,189	20,343,060	XXX	XXX
31288E-Y3-5	FHLMC POOL #C76130			2	1	389,914	107.8190	423,045	392,366	390,009		7			5.000	5.313	MON	1,635	19,618	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL #C77673			2	1	1,144,130	107.9750	1,243,147	1,151,326	1,144,534		(9)			5.000	5.188	MON	4,797	57,566	02/13/2003	03/01/2033
31288G-S5-2	FHLMC POOL #C77740			2	1	76,180	107.8320	82,663	76,659	76,276		75			5.000	5.091	MON	319	3,833	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL #406430			2	1	33,866	100.8180	34,272	33,994	33,887		1			2.375	2.393	MON	67	807	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			2	1	121,160	110.8290	152,192	137,321	130,038		816			8.500	10.384	MON	519	11,672	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			2	1	650,228	110.4920	791,683	716,504	698,432		2,255			6.500	7.694	MON	3,881	46,573	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			2	1	1,187,818	113.5370	1,429,135	1,258,740	1,224,518		1,018			7.000	7.994	MON	7,343	88,112	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL #000351			2	1	21,192	118.5530	25,314	21,352	21,226		11			8.000	8.217	MON	142	1,708	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL #A12226			2	1	398,377	108.7750	437,758	402,442	399,210		724			5.000	5.132	MON	1,677	20,122	12/23/2003	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED			2	1	1,456	105.8240	1,547	1,462	1,458					6.000	6.101	MON	7	88	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			2	1	283,896	112.9920	337,080	298,321	292,515		(77)			6.900	7.557	MON	1,715	20,584	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			2	1	5,542,311	111.5850	6,746,595	6,046,160	5,809,361		41,822			7.000	8.606	MON	35,269	423,231	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			2	1	1,358,307	115.4730	1,706,263	1,477,632	1,441,858		27,523			7.000	7.821	MON	8,620		01/28/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			2	1	721,666	105.9510	940,333	887,521	845,917		(6,708)			6.000	7.980	MON	4,438	53,251	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			2	1	2,793,236	110.9300	3,390,129	3,056,087	2,928,884		1,816			6.500	7.971	MON	16,554	198,646	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			2	1	1,839,284	109.4010	2,402,614	2,196,160	2,106,841		15,817			6.000	7.869	MON	10,981	131,770	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			2	1	3,562,240	98.9830	3,967,984	4,008,757	3,759,185		(8,210)			6.500	8.695	MON	21,714	260,569	04/28/1994	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			2	1	788,247	99.3630	992,995	999,363	951,443		(10,098)			6.250	8.702	MON	5,205	62,460	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			2	1	351,517	98.8660	474,444	479,886	461,094		13,817			6.000	10.269	MON	2,399	28,793	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			2	1	434,140	109.4600	510,978	466,817	452,077		(3,090)			6.500	7.266	MON	2,529	30,343	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			2	1	260,598	109.6600	305,435	278,529	271,388		(795)			6.500	7.341	MON	1,509	18,104	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			2	1	978,505	111.2980	1,252,026	1,124,928	1,053,040		4,101			7.000	9.419	MON	6,562	78,745	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			2	1	150,745	116.6210	194,030	166,376	158,373		(171)			7.000	8.683	MON	971	11,646	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			2	1	2,010,988	116.5610	2,282,895	1,958,546	1,977,175		(6,284)			8.000	7.534	MON	13,057	156,684	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			2	1	269,067	115.1690	318,900	276,899	272,290		(477)			7.500	7.924	MON	1,731	20,767	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			2	1	793,769	97.6250	830,591	850,799	822,870		2,329			6.500	7.611	MON	4,609	55,302	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			2	1	301,680	108.0680	349,909	323,787	314,689		1,755			6.000	7.545	MON	1,619	19,427	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			2	1	342,817	104.0620	381,988	367,079	348,644		372			6.600	8.165	MON	2,019	24,227	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			2	1	479,926	115.7560	556,587	480,828	479,744		(15)			7.500	7.598	MON	3,005	36,062	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			2	1	3,607,274	112.7640	4,368,498	3,874,025	3,745,324		15,826			6.500	7.878	MON	20,984	251,812	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			2	1	333,211	117.2970	434,841	370,718	351,575		184			8.500	10.353	MON	2,626	31,511	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			2	1	148,380	109.0890	164,769	151,041	149,804		67			8.500	8.791	MON	1,070	12,838	11/26/2001	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E			2	1	399,706	111.6520	437,437	391,786	393,241		(257)			7.500	7.334	MON	2,449	29,384	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			2	1	3,694,121	111.3680	4,362,799	3,917,462	3,804,045		(10,943)			7.000	8.001	MON	22,852	274,222	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			2	1	619,419	112.6410	769,340	683,003	653,455		(880)			6.900	8.582	MON	3,927	47,127	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			2	1	1,306,837	115.4090	1,517,457	1,314,856	1,307,996		66			7.250	7.374	MON	7,944	95,327	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			2	1	365,525	114.6520	461,243	402,298	388,994		1,016			6.500	7.597	MON	2,179	26,150	07/01/1993	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			2	1	307,770	111.5270	357,028	320,127	314,151		(181)			7.000	7.721	MON	1,867	22,409	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			2	1	2,142,619	111.3170	2,459,160	2,209,154	2,176,989		5,756			7.000	7.578	MON	12,887	154,641	08/06/1993	08/25/2023

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 (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
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			2	1	164,160	113.5770	203,454	179,134	172,233		631			6.500	7.941	MON	970	11,644	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			2	1	1,574,348	110.5000	2,014,647	1,823,206	1,764,594		15,776			6.500	8.035	MON	9,876	118,509	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			2	1	424,362	113.6700	501,568	441,250	432,713		339			7.000	7.710	MON	2,574	30,887	04/27/2000	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			2	1	2,253,021	112.9410	2,658,517	2,353,899	2,303,870		2,195			7.000	7.772	MON	13,731	164,773	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			2	1	10,253,125	114.4350	11,443,490	10,000,000	10,032,619		(23,196)			7.000	6.842	MON	58,333	700,000	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			2	1	7,149,614	110.6440	8,100,750	7,321,448	7,258,023		5,485			6.500	6.759	MON	39,658	475,894	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			2	1	3,938,387	110.5240	4,456,398	4,032,079	3,996,211		(2,280)			6.500	6.764	MON	21,840	262,085	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			2	1	640,178	110.3400	754,327	683,641	663,802		657			6.500	7.573	MON	3,703	44,437	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			2	1	2,358,138	114.7640	3,405,263	2,967,188	2,793,824		6,185			6.500	8.757	MON	16,072	192,867	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			2	1	2,283,530	112.2470	2,650,149	2,361,000	2,330,717		3,592			8.000	8.413	MON	15,740	188,880	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			2	1	559,051	112.6070	641,557	569,733	564,090		(268)			7.000	7.274	MON	3,323	39,881	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			2	1	4,088,804	112.8060	5,339,716	4,733,523	4,441,728		40,850			7.000	9.600	MON	27,612	331,347	11/10/1994	11/17/2024
31360Z-EG-5	FNMA SERIES 1988-17 CLASS C			2	1	17,980	111.3570	19,828	17,806	17,750		(14)			10.000	9.985	MON	148	1,781	05/31/1989	06/25/2018
31362N-YL-4	FNMA POOL #066415			2	1	36,919	106.8300	39,875	37,326	37,173		24			3.850	3.971	MON	120	1,484	09/16/1993	07/01/2017
31364H-FQ-5	FNMA SERIES 56 CLASS 1			2	1	835	107.1630	1,196	1,116	999		11			6.000	12.301	MON	6	67	09/22/1989	04/01/2019
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB			2	1	6,374,241	94.3920	6,425,904	6,807,700	6,382,339		8,098			3.500	4.187	MON	19,856	59,567	09/10/2013	01/25/2032
31371N-MG-7	FNMA POOL #256959			2	1	1,709,244	110.6240	1,873,280	1,693,368	1,708,232		(154)			6.000	5.039	MON	8,467	101,602	10/29/2007	11/01/2037
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			2	1	13,457,068	100.2220	14,572,493	14,540,199	13,739,503		38,441			3.500	4.480	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			2	1	4,999,444	94.4350	4,759,519	5,040,000	5,004,894		681			3.000	3.090	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV			2	1	3,553,970	99.3980	3,471,808	3,492,845	3,552,361		(1,609)			3.000	2.517	MON	8,732	17,464	10/03/2013	05/15/2026
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			2	1	3,998,266	100.4690	4,169,476	4,150,000	4,046,880		12,367			3.500	4.034	MON	12,104	145,250	12/01/2010	10/15/2025
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			2	1	13,047,824	108.6460	15,102,940	13,901,042	13,612,785		12,752			5.500	6.490	MON	63,713	764,557	12/04/2002	11/25/2032
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG			2	1	1,285,773	102.2500	1,251,721	1,224,182	1,224,609		(4,783)			6.000	5.369	MON	6,121	73,451	09/20/2002	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			2	1	823,422	105.9970	899,510	848,615	838,275		(1,634)			5.500	5.979	MON	3,889	46,674	04/14/2003	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			2	1	11,016,014	107.9490	12,663,600	11,731,063	11,357,526		42,146			5.000	5.796	MON	48,879	570,971	12/01/2013	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			2	1	9,221,643	108.0100	11,576,115	10,717,643	9,974,665		125,945			5.000	6.981	MON	44,657	521,647	12/01/2013	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			2	1	779,321	103.8140	933,291	899,000	833,654		6,277			4.000	5.147	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			2	1	1,255,098	106.0080	1,370,211	1,292,554	1,278,581		814			5.500	5.973	MON	5,924	70,527	06/01/2013	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			2	1	972,344	107.7140	1,077,141	1,000,000	992,459		2,063			5.000	5.354	MON	4,167	50,000	04/19/2004	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			2	1	913,818	113.4350	1,042,258	918,818	913,464		239			6.000	6.118	MON	4,594	53,378	12/01/2013	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			2	1	3,160,708	107.8270	3,626,444	3,363,219	3,292,833		19,871			5.000	5.898	MON	14,013	163,694	12/01/2013	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			2	1	5,264,959	107.6670	5,842,629	5,426,553	5,341,274		9,705			5.000	5.406	MON	22,611	264,120	12/01/2013	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			2	1	3,480,259	114.6870	4,131,798	3,602,677	3,492,496		9,062			6.000	6.408	MON	18,013	209,296	12/01/2013	03/25/2034
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			2	1	1,411,036	108.5680	1,636,300	1,507,169	1,470,176		9,397			5.000	5.940	MON	6,280	73,357	12/01/2013	08/15/2033
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			2	1	13,187,673	106.5020	16,814,140	15,787,673	14,007,814		99,223			4.500	6.368	MON	59,204	693,427	12/01/2013	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			2	1	10,134,550	110.3730	12,582,707	11,400,178	10,594,459		(9,003)			5.000	6.366	MON	47,501	554,867	12/01/2013	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			2	1	1,569,011	104.8590	2,078,947	1,982,616	1,712,982		(31,388)			4.500	7.095	MON	7,435	87,081	12/01/2013	10/15/2033
31394K-PM-0	FHLMC REMIC SERIES 2686 CLASS VL			2	1	180,353	99.9790	171,396	171,433	171,245		(2,476)			5.500	2.833	MON	786	9,429	10/31/2003	08/15/2014
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			2	1	7,610,619	108.6040	8,952,543	8,243,283	8,035,967		28,438			5.000	6.173	MON	34,347	401,215	12/01/2013	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			2	1	3,910,839	105.0150	4,558,531	4,340,855	4,260,005		18,679			4.000	5.322	MON	14,470	173,634	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			2	1	11,602,434	108.6450	12,985,734	11,952,434	11,714,332		15,786			5.500	5.891	MON	54,782	638,211	12/01/2013	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			2	1	1,538,395	110.9630	1,690,543	1,523,520	1,534,588		(692)			6.000	5.969	MON	7,618	88,508	12/01/2013	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			2	1	3,982,500	106.6290	4,798,287	4,500,000	4,275,054		15,323			5.000	6.286	MON	18,750	225,000	06/01/2004	06/15/2034
31395H-WB-2	FHLMC SERIES 2893 CLASS PD			2	1	3,442,045	100.8750	3,492,898	3,462,604	3,455,192		797			5.000	5.111	MON	14,428	173,130	01/19/2005	02/15/2033
31395U-AG-6	FHLMC SERIES 2981 CLASS XB			2	1	6,808,928	104.0500	7,048,313	6,774,000	6,768,236		(6,027)			5.000	4.959	MON	28,225	338,700	05/13/2005	11/15/2017
31395U-AH-4	FHLMC SERIES 2981 CLASS XC			2	1	27,251,333	105.6940	28,921,552	27,363,502	27,297,395		6,480			5.000	5.079	MON	114,015	1,368,175	05/13/2005	02/15/2023
31397A-FM-0	FHR SERIES 3199 CLASS LZ			2	1	16,009,795	113.9120	18,551,274	16,285,561	16,111,730		35,197			6.000	6.298	MON	81,428	946,104	12/01/2013	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O			2	1	1,199,707	97.4610	1,563,562	1,604,289	1,329,377		26,993			0.000	17.874	N/A			06/02/2008	12/15/2036
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			2	1	3,179,839	95.0400	3,340,656	3,515,000	3,239,700		9,999			3.000	4.052	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNMA SERIES 2001- 45 CLASS NY			2	1	4,254,154	95.0490	4,498,655	4,733,000	4,340,912		9,427			3.000	4.139	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNMA SERIES 2011-26 CLASS EH			2	1	3,297,701	94.7040	3,654,012	3,858,371	3,396,132		12,054			3.000	4.575	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNMA SERIES 2011-46 CLASS MD			2	1	1,615,252	100.6430	1,727,025	1,716,000	1,624,345		(1,705)			4.000	4.483	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			2	1	4,788,150	98.8640	4,607,076	4,660,000	4,753,987		(6,964)			3.500	3.125	MON	13,592	163,100	08/26/2011	07/25/2026
31398F-XE-6	FNMA SERIES 2009-96 CLASS JB			2	1	1,048,121	106.6320	1,105,195	1,036,461	1,043,583		(1,006)			4.500	4.380	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B			2	1	8,384,423	102.3110	8,930,506	8,728,801	8,509,089		19,988			3.500	4.057	MON	25,459	305,508	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL #835357			2	1	4,346,608	106.0970	4,887,285	4,606,440	4,377,192		20,558			4.500	5.367	MON	17,274	207,290	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL #889390			2	1	2,001,481	109.2560	2,152,104	1,969,780	1,996,353		(1,260)			6.000	5.166	MON	9,849	118,187	07/25/2008	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
31412U-H3-7	FNMA POOL #935050			2	1	772,246	108.4060	812,774	749,753	771,106		(197)			5.000	2.471	MON	3,124	37,488	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL #959386			2	1	1,027,111	109.6910	1,095,020	998,275	1,023,749		2,081			5.500	3.761	MON	4,575	54,905	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL #959449			2	1	4,801,211	109.6880	5,118,521	4,666,418	4,778,360		(670)			5.500	4.295	MON	21,388	256,653	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL #972540			2	1	106,911	109.7640	114,139	103,986	106,809		16			5.500	3.338	MON	477	5,719	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL #AA3891			2	1	210,445	108.3840	222,186	204,999	210,223		32			5.000	3.164	MON	854	10,250	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						310,940,861	XXX	353,027,858	330,189,339	319,459,818		788,327			XXX	XXX	XXX	1,426,865	16,607,342	XXX	XXX
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			2	1	15,523,275	118.1760	18,798,358	15,907,041	15,626,019		11,626			6.460	6.716	MON	85,633	1,027,595	07/19/2001	02/25/2031
31359R-M7-4	FNMA REMIC SERIES 1998-M2 CLASS E			2	1	2,008,801	99.9600	2,033,420	2,034,229	2,017,528		452			6.409	6.577	MON	10,864	130,374	02/18/1998	11/17/2037
31362W-2T-2	FNMA POOL #073686			2	1	3,822,234	110.7110	4,078,689	3,684,081	3,670,188		(16,219)			7.960	7.592	MON	24,438	293,253	01/07/1997	10/01/2026
31362W-TC-0	FNMA POOL #073447			2	1	1,369,354	110.6630	1,424,969	1,287,667	1,329,359		(3,271)			7.400	6.816	MON	7,941	95,288	11/20/1998	05/01/2026
313637-CF-5	FNMA POOL #109070			2	1	1,852,852	106.9870	1,919,920	1,794,530	1,796,287		(4,261)			6.640	6.221	MON	9,930	119,157	08/25/1998	02/01/2016
31377L-SE-4	FNMA DUS POOL #380417			2	1	4,443,444	111.8680	4,915,477	4,394,011	4,406,444		(2,881)			6.470	6.389	MON	23,691	284,293	06/24/1998	07/01/2023
31377N-4G-1	FNMA DUS POOL #382523			2	1	1,092,656	106.0230	1,138,717	1,074,028	1,073,037		(1,724)			7.770	7.541	MON	6,954	83,452	08/17/2000	06/01/2016
31377S-A4-0	FNMA DUS POOL #385327			1	1	883,097	108.9290	909,648	835,080	845,441		(3,601)			6.160	5.307	MON	4,287	51,441	09/10/2002	08/01/2017
31377S-VH-8	FNMA DUS POOL #385916			1	1	2,283,125	106.1970	2,388,774	2,249,384	2,259,689		(2,360)			5.370	5.189	MON	10,066	120,792	01/27/2003	03/01/2021
31377T-B5-4	FNMA DUS POOL #386260			2	1	1,257,731	107.4240	1,317,948	1,226,868	1,238,590		(1,949)			4.700	4.388	MON	4,805	57,663	05/23/2003	06/01/2021
31377T-RF-5	FNMA DUS POOL #386686			2	1	1,579,855	106.3430	1,621,294	1,524,588	1,548,383		(3,414)			5.520	5.066	MON	7,013	84,157	01/14/2004	12/01/2021
31377T-RG-3	FNMA DUS POOL #386687			2	1	1,172,428	106.8720	1,200,477	1,123,284	1,144,803		(2,990)			5.600	5.052	MON	5,242	62,904	01/13/2004	12/01/2021
31377T-RH-1	FNMA DUS POOL #386688			2	1	1,534,331	106.8720	1,571,039	1,470,018	1,498,179		(3,912)			5.600	5.052	MON	6,860	82,321	01/13/2004	12/01/2021
31377T-SZ-0	FNMA DUS POOL #386736			2	1	3,532,812	104.9620	3,683,950	3,509,779	3,523,665		(1,033)			5.480	5.451	MON	16,562	195,007	11/20/2003	01/01/2034
31381G-U9-7	FNMA POOL #460608			2	1	2,492,593	109.2230	2,526,673	2,313,311	2,391,582		(9,855)			6.150	5.238	MON	11,856	142,269	10/08/2002	03/01/2022
32399W-9Z-6	FHA POOL #000152			2	1	113,244	100.0000	106,844	106,844	109,427		(252)			7.430	5.348	MON	662	7,938	04/05/2011	09/01/2024
36184*-9A-2	FHA POOL #000056			2	1	220,882	100.0000	220,057	220,057	219,932		(124)			7.430	7.433	MON	1,363	16,344	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			1	1	1,373,841	111.2400	1,569,824	1,411,203	1,394,030		1,384			8.930	9.350	MON	10,502	126,020	02/14/1991	07/01/2019
380992-GM-3	FHA POOL #000012			2	1	51,441	100.0000	51,290	51,290	51,224		(22)			7.430	7.437	MON	318	3,811	01/24/2002	06/20/2021
664355-9W-6	FHA POOL #0000851			2	1	46,556	106.1350	50,289	47,382	46,910		24			8.548	8.923	MON	338	4,148	04/30/2013	12/25/2020
917991-8U-8	FHA POOL #000132			2	1	71,610	100.0000	127,378	127,378	97,354		1,978			7.430	14.174	MON	789	9,464	06/21/1984	12/01/2023
917991-8Y-0	FHA POOL #002055			2	1	223,930	109.5720	261,934	239,053	233,339		639			8.930	9.804	MON	1,779	21,347	09/13/1990	10/01/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						46,950,092	XXX	51,916,969	46,631,106	46,521,410		(41,765)			XXX	XXX	XXX	251,893	3,019,038	XXX	XXX
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	276,286	19.9350	169,448	850,000	275,936		(379)			0.000	(0.084)	MS			02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						276,286	XXX	169,448	850,000	275,936		(379)			XXX	XXX	XXX			XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						923,132,632	XXX	1,114,101,250	1,109,417,445	1,062,212,291		12,925,313			XXX	XXX	XXX	9,759,947	39,969,440	XXX	XXX
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN				5Z	137,173	30.0000	138,026	460,087	137,173		(38,652)	283,317		10.062	(9.412)		129	37,190	11/02/2012	12/31/2015
000000-00-0	FRAC TECH INTERNATIONAL LLC BANK LOAN				4FE	2,256,303	100.3130	2,630,386	2,622,192	2,336,566		79,582			8.500	4.782		39,005	231,852	08/16/2011	05/06/2016
000000-00-0	TARGUS GROUP INTL INC BANK LOAN				4FE	1,658,168	88.0000	1,488,967	1,692,008	1,642,409		5,527			12.000	0.399		18,612	213,366	12/27/2013	05/24/2016
000000-00-0	DYNCORP INTERNATIONAL LLC BANK LOAN				3FE	241,564	100.7500	240,966	239,172	238,997		(8)			6.250	(0.176)		42	15,540	12/07/2010	07/07/2016
000000-00-0	AFFINION GROUP INC BANK LOAN				4FE	449,510	98.4820	481,182	488,598	461,480		5,981			6.557	1.666		8,098	33,744	10/24/2011	10/09/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN				4Z	441,350	52.0000	353,080	679,000	456,764		15,971	224,772		7.036	(2.796)		4,777	47,268	12/17/2010	12/22/2016
000000-00-0	CHRYSLER GROUP LLC BANK LOAN				3Z	5,366,717	100.4370	5,567,092	5,542,875	5,367,987		1,270			4.141	4.813		43,359	7	12/23/2013	05/24/2017
000000-00-0	RACE POINT POWER BANK LOAN				4FE	103,653	100.0000	105,768	105,768	102,618		1,698			7.750	0.290		23	8,385	12/22/2010	11/09/2017
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS				4FE	648,195	100.7500	663,254	658,316	648,100		(95)			4.250	4.207		78	21,839	04/15/2013	03/23/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN				4FE	1,775,827	99.5000	1,803,008	1,812,069	1,758,787		(9,273)			8.403	0.333		35,106	161,743	04/02/2012	04/03/2018
000000-00-0	KINETIC CONCEPTS INC BANK LOAN				3FE	1,141,642	100.6250	1,193,351	1,185,939	1,145,398		3,756			4.500	0.769		148	29,648	06/14/2013	05/04/2018
000000-00-0	SELECT MEDICAL CORP BANK LOAN				3FE	1,643,524	100.4170	1,799,373	1,791,906	1,660,378		16,855			0.048	5.618		218	24,248	06/03/2013	06/01/2018
000000-00-0	IMMUCOR INC BANK LOAN				4FE	622,798	100.4170	647,946	645,257	623,285		487			5.000	2.060		90	39,972	02/19/2013	08/19/2018
000000-00-0	HHI HOLDINGS LLC BANK LOAN				4FE	659,758	100.7750	671,190	666,028	658,010		(1,748)			5.000	0.513		93	30,259	02/25/2013	10/05/2018
000000-00-0	EMDEON INC BANK LOAN				3FE	1,014,177	100.1670	1,008,818	1,007,139	1,011,657		(2,520)			3.750	3.211		105	26,228	04/25/2013	11/02/2018
000000-00-0	METALDYNE LLC BANK LOAN				4FE	221,549	100.6000	219,107	217,800	221,011		(538)			5.000	(0.290)		30	10,515	03/01/2013	12/19/2018
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT				2	10,000,000	96.9890	9,698,860	10,000,000	10,000,000					2.500	2.500	JD	12,500	125,000	05/24/2013	06/13/2019
000000-00-0	AEROFLEX INC BANK LOAN				4FE	755,404	100.7500	808,230	802,213	756,905		1,502			4.500	5.145		3,309	18,575	05/29/2013	11/09/2019
000000-00-0	ALIANT HOLDINGS BANK LOAN				4FE	245,025	100.1250	247,809	247,500	245,039		14			3.800	3.599		1,568	321	12/20/2013	12/20/2019

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
000000-00-0	REMY INTERNATIONAL INC BANK LOAN				4FE	331,874	100.5000	333,117	331,460	331,505		(369)			4.250	(0.018)		39	12,607	03/05/2013	03/05/2020
85915#-AG-6	STERICYCLE INC				2	5,500,000	90.9420	5,001,816	5,500,000	5,500,000					3.260	3.260	JD	9,463	179,300	09/28/2012	12/12/2022
00003#-AB-9	A&E TV NETWORKS				2	8,300,000	96.2560	7,989,248	8,300,000	8,300,000					3.630	3.630	FA	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TV NETWORKS				2	14,000,000	94.0600	13,168,428	14,000,000	14,000,000					3.780	3.780	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TV NETWORKS				2	11,000,000	91.5210	10,067,354	11,000,000	11,000,000					3.980	3.980	FA	156,878	437,800	08/07/2012	08/22/2027
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	127.4540	6,372,685	5,000,000	4,966,502		914			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE USA				1FE	28,485,050	94.4930	27,402,999	29,000,000	28,561,033		45,649			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A				1FE	24,294,743	102.5720	24,207,016	23,600,000	24,181,835		(66,901)			4.000	3.620	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BK NV (NY) SUB DEP NOTE				2FE	37,432,809	90.0000	35,946,900	39,941,000	37,441,024		415			7.125	7.602	AO	600,779	2,845,796	09/26/2000	10/15/2093
00101D-AA-7	ADS TACTICAL INC SERIES 144A			1	5FE	3,858,750	93.0000	3,580,500	3,850,000	3,855,412		(1,345)			11.000	10.947	AO	105,875	423,500	04/06/2011	04/01/2018
001031-AH-6	AEP INDUSTRIES INC			1	4FE	3,824,658	107.5000	4,090,375	3,805,000	3,817,671		(3,264)			8.250	8.132	AO	66,270	313,913	09/20/2011	04/15/2019
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT				2	15,000,000	90.5270	13,579,095	15,000,000	15,000,000					3.090	3.090	FA	155,788	231,750	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII PRVT PLACEMENT			2	4	6,208,999	86.5000	5,370,785	6,208,999	6,208,999					6.870	6.929	MJSD	1,185	426,558	07/29/2003	06/30/2022
001192-AE-3	AGL CAPITAL CORP				2FE	13,333,305	104.0040	13,832,519	13,300,000	13,304,440		(4,074)			4.950	4.917	JJ	303,573	658,350	02/10/2005	01/15/2015
002824-AU-4	ABBOTT LABORATORIES				1FE	37,581,258	113.0540	42,674,456	37,747,000	37,651,434		15,484			5.125	5.181	AO	483,633	1,934,534	02/27/2009	04/01/2019
002824-AW-0	ABBOTT LABORATORIES BASIC				1FE	24,839,148	107.6770	26,703,921	24,800,000	24,826,836		(3,603)			4.125	4.106	MN	96,617	1,023,000	05/24/2010	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	14,884,200	109.0980	16,364,745	15,000,000	14,890,451		1,858			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
00287Y-AJ-8	ABBVIE INC				2FE	4,991,043	99.8290	4,991,435	5,000,000	4,991,917		874			1.750	1.794	MN	13,368	43,750	08/05/2013	11/06/2017
00287Y-AL-3	ABBVIE INC				2FE	44,184,781	93.4660	41,124,864	44,000,000	44,178,659		(6,121)			2.900	2.848	MN	194,944	638,000	08/05/2013	11/06/2022
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES 144A			1	4	8,080,100	92.6870	7,642,043	8,245,000	8,126,240		6,801			8.000	8.206	FA	249,182	659,600	04/15/2004	08/15/2024
00430X-AD-9	ACCELLENT INC BASIC				4FE	2,373,413	104.6250	2,458,688	2,350,000	2,369,184		(5,185)			8.375	8.070	FA	82,005	196,813	11/09/2012	02/01/2017
00507V-AC-3	ACTIVISION BLIZZARD 144A			1	3FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000					5.625	5.625	MS	15,938		09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD 144A			1	3FE	1,775,000	104.2500	1,850,438	1,775,000	1,775,000					6.125	6.125	MS	30,804		09/12/2013	09/15/2023
007903-AX-5	ADVANCED MICRO DEVICES				4FE	2,741,295	97.0000	2,890,600	2,980,000	2,750,801		9,506			7.500	8.742	FA	84,433	111,750	06/07/2013	08/15/2022
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A			2	3FE	1,740,000	97.5960	1,698,170	1,740,000	1,740,000					6.080	6.082	AO	26,448	105,792	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B			2	3FE	1,085,000	96.4220	1,046,179	1,085,000	1,085,000					6.440	6.442	AO	17,469	69,874	05/31/2007	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A			2	3FE	1,347,000	99.1540	1,335,604	1,347,000	1,347,000					6.350	6.346	AO	21,384	85,535	02/07/2008	10/01/2015
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	118.4170	29,841,059	25,200,000	28,177,622		(119,311)			6.875	5.707	MN	288,750	1,732,500	12/03/2010	05/01/2029
013100-CS-2	NEW ALBERTSONS INC MTN SER B				5	1,875,575	89.0640	2,226,600	2,500,000	1,980,581		105,006			6.960	11.283	JD	14,500	174,000	12/18/2007	08/01/2017
013817-AP-6	ALCOA INC BASIC				3FE	14,129,763	106.5450	14,870,472	13,957,000	14,046,763		(14,696)			5.720	5.574	FA	283,854	798,340	05/02/2007	02/23/2019
014477-AD-5	ALERIS INTL INC				6	8	0.0100	76	760,000	8					9.000	9.000	JD		139	08/23/2007	12/15/2014
014477-AG-8	ALERIS INTL INC			1	6*		0.0100	145	1,450,000						10.000	0.000	JD			08/23/2007	12/15/2016
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	7,044,620	114.2040	7,994,273	7,000,000	7,010,466		(3,347)			7.800	7.738	AO	115,267	546,000	01/27/1998	10/15/2016
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	120.7670	11,346,060	9,395,000	10,189,206		(40,373)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
018772-AS-2	ALLIANCE ONE INTL INC			1	5FE	2,716,256	93.7500	2,596,875	2,770,000	2,716,384		128			9.875	10.249	JJ	113,974		12/27/2013	07/15/2021
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	1FE	9,419,963	120.6620	10,895,761	9,030,000	9,266,941		(19,931)			7.877	7.452	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	1FE	1,789,216	104.6810	1,872,960	1,789,216	1,789,216					4.591	4.591	JD	228	82,143	05/20/2003	12/31/2025
020039-AJ-2	ALLTEL CORP				2FE	2,100,000	115.6570	3,469,695	3,000,000	2,199,566		20,888			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02076X-AB-8	ALPHA NATURAL RESOURCES			1	4FE	1,667,813	86.2500	1,530,938	1,775,000	1,687,140		12,546			6.000	7.101	JD	8,875	106,500	06/06/2012	06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES			1	4FE	595,000	85.5000	508,725	595,000	595,000					6.250	6.250	JD	3,099	37,188	05/18/2011	06/01/2021
026375-AP-0	AMERICAN GREETINGS			1	4FE	2,500,000	100.2500	2,506,250	2,500,000	2,500,000					7.375	7.375	JD	15,365	184,375	11/16/2011	12/01/2021
030096-AF-8	NEW ALBERTSONS INC BONDS				4FE	10,544,250	139.0000	17,242,950	12,405,000	10,568,169		17,221			8.000	9.472	JD	82,700	992,400	12/18/2007	06/01/2026
03040W-AB-1	AMERICAN WATER CAP CORP				2FE	46,721,193	113.1070	47,561,620	42,050,000	44,835,381		(671,609)			6.085	4.166	AO	540,179	2,558,743	01/23/2012	10/15/2017
03040W-AK-1	AMERICAN WATER CAP CORP			1	2FE	43,824,440	98.7940	43,469,228	44,000,000	43,825,262		822			3.850	3.898	MS	192,928		11/08/2013	03/01/2024
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	2,540,000	108.5000	2,755,900	2,540,000	2,540,000					7.000	7.000	MN	20,249	177,800	01/05/2012	05/20/2022
030981-AG-9	AMERIGAS PART/FIN CORP			1	3FE	1,750,000	107.5000	1,881,250	1,750,000	1,750,000					6.250	6.250	FA	39,800	109,375	07/27/2011	08/20/2019
031100-C8-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	119.0870	16,969,940	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018
031162-AV-2	AMGEN INC				2FE	24,892,413	113.4600	24,870,388	21,920,000	23,458,000		(415,910)			5.850	3.645	JD	106,860	1,282,320	06/04/2010	06/01/2017
031162-AX-8	AMGEN INC				2FE	10,723,822	116.7630	10,549,564	9,035,000	10,034,108		(206,251)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018
031162-AZ-3	AMGEN INC				2FE	5,691,700	115.2400	5,762,015	5,000,000	5,460,277		(80,882)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC				2FE	2,499,684	107.2210	2,358,855	2,200,000	2,474,164		(25,520)			4.500	2.330	MS	29,150	49,500	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC				2FE	18,070,270	101.4670	18,264,132	18,000,000	18,050,312		(6,582)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BM-1	AMGEN INC			1	2FE	26,835,446	102.7190	26,513,828	25,812,000	26,659,435		(95,874)			3.875	3.383	MN	127,805	1,000,215	02/14/2012	11/15/2021
031652-BE-9	AMKOR TECHNOLOGY INC			1	3FE	1,195,000	103.7500	1,239,813	1,195,000	1,195,000					6.625	6.625	JD	6,597	79,169	10/27/2011	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	710,136	102.7500	708,975	690,000	709,094		(1,043)			6.375	5.802	AO	10,997	21,994	08/09/2013	10/01/2022
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				2FE	15,922,944	112.2200	16,776,815	14,950,000	15,691,805		(27,856)			7.200	6.673	MS	316,940	1,076,400	01/30/2003	03/15/2029
035229-BP-7	ANHEUSER-BUSCH CO UNSEC'D DEBS				1FE	3,425,253	118.4700	3,637,020	3,070,000	3,332,608		(12,006)			6.750	5.842	JD	9,210	207,225	05/07/2004	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
035229-CM-3	ANHEUSER-BUSCH CO UNSEC'D SR DEBS				1FE	1,544,786	122.3250	1,688,084	1,380,000	1,528,859		(2,069)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CR-2	ANHEUSER-BUSCH CO NTS				1FE	2,023,700	104.3570	2,087,144	2,000,000	2,002,929		(2,581)			4.625	4.485	FA	38,542	92,500	03/26/2004	02/01/2015
035229-CW-1	ANHEUSER-BUSCH CO UNSEC'D NTS				1FE	11,384,020	111.5380	13,384,572	12,000,000	11,698,065		49,208			5.000	5.567	MS	200,000	600,000	12/13/2006	03/01/2019
035229-CY-7	ANHEUSER-BUSCH COS INC BASIC				1FE	19,957,600	104.5850	20,917,080	20,000,000	19,994,618		4,931			5.000	5.027	JJ	461,111	1,000,000	08/11/2004	01/15/2015
035229-DD-2	ANHEUSER-BUSCH CO BASIC				1FE	12,206,745	113.6790	16,710,857	14,700,000	13,373,872		266,525			5.500	8.163	JJ	372,808	808,500	11/19/2008	01/15/2018
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				1FE	22,508,417	113.1710	24,105,423	21,300,000	22,184,575		(120,477)			5.000	4.240	AO	224,833	1,065,000	03/22/2011	04/15/2020
03674P-AF-0	ANTERO RESOURCES FINANCE			1	4FE	616,000	107.5000	662,200	616,000	616,000					7.250	7.250	FA	18,608	44,660	05/31/2012	08/01/2019
037411-AM-7	APACHE CORP DEBS				1FE	10,360,400	125.9230	12,592,270	10,000,000	10,337,137		(2,401)			7.375	7.110	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AN-5	APACHE CORP DEBS				1FE	9,687,450	116.3020	11,630,170	10,000,000	9,886,693		22,833			7.000	7.325	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				1FE	4,634,280	123.2900	4,931,584	4,000,000	4,354,296		(53,413)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AX-3	APACHE CORP			1	1FE	1,979,400	102.9540	2,059,076	2,000,000	1,984,945		1,824			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
037833-AK-6	APPLE COMPUTER INC				1FE	36,473,998	89.9210	33,990,176	37,800,000	36,529,241		55,243			2.400	2.803	MN	146,160	453,600	08/15/2013	05/03/2023
03834A-AA-1	APPROACH RESOURCES INC			1	4FE	2,500,000	102.5000	2,562,500	2,500,000	2,500,000					7.000	7.000	JD	7,778	89,444	06/06/2013	06/15/2021
03834L-AA-7	APPVION INC 144A			1	5FE	3,447,535	101.0000	3,535,000	3,500,000	3,448,121		586			9.000	9.310	JD	36,750		11/13/2013	06/01/2020
039380-AE-0	ARCH COAL INC			1	5FE	1,619,750	79.5000	1,661,550	2,090,000	1,634,937		44,314	174,360		7.000	10.256	JD	6,502	146,300	06/12/2012	06/15/2019
039483-AH-5	ARCHER DANIELS MIDLAND CO				1FE	8,223,636	121.3090	8,024,617	6,615,000	7,394,270		(215,620)			8.375	4.478	AO	116,957	554,006	11/17/2009	04/15/2017
039483-AM-4	ARCHER DANIELS MIDLAND CO NTS				1FE	2,960,368	121.6960	3,115,418	2,560,000	2,850,838		(13,878)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND CO				1FE	5,998,050	114.9770	5,748,845	5,000,000	5,876,977		(37,408)			6.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS MIDLAND CO NOTES				1FE	13,619,702	110.7000	15,570,011	14,065,000	13,679,422		10,572			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC				1FE	2,478,289	105.8130	2,698,219	2,550,000	2,548,186		14,677			0.875	1.464	FA	8,429	22,313	09/15/2011	02/15/2014
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC				1FE	32,954,643	113.0260	36,111,935	31,950,000	32,587,598		(148,681)			5.450	4.884	MS	512,709	1,741,275	10/27/2010	03/15/2018
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	19,500,610	105.1410	18,925,434	18,000,000	19,346,099		(147,270)			4.479	3.280	MS	268,740	806,220	02/13/2013	03/01/2021
047650-AB-2	ATKORE INTERNATIONAL INC			1	5FE	2,797,465	107.5000	2,902,500	2,700,000	2,762,257		(17,541)			9.875	8.977	JJ	133,313	266,625	11/18/2011	01/01/2018
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	123.4700	12,347,040	10,000,000	9,981,030		1,828			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
04939M-AM-1	ATLAS PIPELINE LP/FIN CO			1	4FE	1,285,000	104.5000	1,342,825	1,285,000	1,285,000					6.625	6.625	AO	21,283		10/16/2013	10/01/2020
049560-AA-3	ATMOS ENERGY DEB				2FE	9,911,500	111.8000	11,179,950	10,000,000	9,936,107		2,510			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
049560-AF-2	ATMOS ENERGY BASIC				2FE	45,703,050	103.3070	49,070,730	47,500,000	47,304,124		237,892			4.950	5.495	AO	496,375	2,351,250	03/29/2006	10/15/2014
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	2,485,000	106.7500	2,652,738	2,485,000	2,485,000					6.500	6.500	FA	67,302	161,525	01/12/2012	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A			1	3FE	2,817,500	104.7500	2,933,000	2,800,000	2,817,130		(370)			6.000	5.867	JD	7,467	76,067	10/17/2013	06/15/2021
05334D-AA-5	AUXILIUM PHARMACEUTICALS				4	333,019	110.6250	331,875	300,000	332,858		(161)			1.500	(0.862)	JJ	2,075		12/26/2013	07/15/2018
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	101.9620	27,126,884	26,605,000	26,887,883		(37,624)			5.375	5.173	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT				3	12,000,000	102.9910	12,358,884	12,000,000	12,000,000					5.710	5.710	AO	157,977	685,200	03/12/2010	04/08/2015
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				3	12,500,000	105.9300	13,241,213	12,500,000	12,500,000					6.000	6.000	AO	179,167	750,000	03/02/2012	04/05/2018
053773-AN-7	AVIS BUDGET CAR RENTAL			1	4FE	2,136,898	109.0000	2,316,250	2,125,000	2,131,621		(1,966)			8.250	8.127	JJ	80,839	175,313	01/28/2011	01/15/2019
053810-AB-3	AVIV HLTH PROP/AVIV HLTH			1	3FE	2,887,792	107.5000	3,063,750	2,850,000	2,874,079		(6,653)			7.750	7.441	FA	83,442	220,875	06/11/2012	02/15/2019
054937-AE-7	BBT CORPORATION NTS				2FE	3,237,098	108.0510	3,511,658	3,250,000	3,247,290		1,270			5.200	5.245	JD	3,756	169,000	12/16/2003	12/23/2015
05523U-AD-2	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	18,996,200	106.1780	20,173,858	19,000,000	18,999,399		347			5.200	5.202	FA	373,244	988,000	07/20/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	2,701,875	101.7270	2,543,170	2,500,000	2,522,837		(54,073)			4.950	2.718	JD	10,313	123,750	07/27/2010	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	50,068,638	115.7320	52,391,695	45,270,000	48,346,909		(485,655)			6.375	4.928	JD	240,497	2,885,963	05/11/2011	06/01/2019
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A			1	4FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					7.000	7.000	FA	29,167	35,000	01/25/2013	02/01/2021
059165-EC-0	BALTIMORE GAS & ELEC BASIC				2FE	10,338,716	117.5300	11,753,010	10,000,000	10,306,239		(6,112)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			1	2FE	7,684,275	99.2780	7,445,858	7,500,000	7,654,333		(17,598)			3.500	3.194	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				1FE	10,534,650	123.2270	12,322,710	10,000,000	10,337,987		(18,565)			7.750	7.308	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				1FE	5,652,763	123.5360	5,404,683	4,375,000	5,262,328		(47,140)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				1FE	9,864,700	127.7160	12,771,590	10,000,000	9,902,613		3,947			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-DX-4	BANK OF AMERICA CORP				1FE	28,854,250	113.8270	28,456,725	25,000,000	28,246,255		(607,995)			5.650	2.470	MN	235,417	1,412,500	02/14/2013	05/01/2018
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	23,179,225	113.6170	22,581,399	19,875,000	22,063,123		(367,884)			5.450	3.202	MN	138,407	1,083,188	11/10/2010	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON MTN				1FE	5,998,200	103.1660	6,189,972	6,000,000	5,999,299		331			2.500	2.506	JJ	69,167	150,000	12/02/2010	01/15/2016
06647F-AB-8	BANKRATE INC 144A			1	4FE	989,380	104.0000	1,040,000	1,000,000	990,121		741			6.125	6.375	FA	24,500		08/02/2013	08/15/2018
06877#-AC-7	BARRY-WEHMILLER COMPANIES INC				2	10,000,000	107.8150	10,781,490	10,000,000	10,000,000					5.640	5.640	AO	112,800	564,000	09/29/2005	10/19/2015
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	5,937,233	104.5000	6,222,975	5,955,000	5,939,692		2,102			7.750	7.775	FA	174,349	422,763	08/01/2013	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES			1	4FE	2,235,000	103.2500	2,307,638	2,235,000	2,235,000					7.750	7.750	AO	36,567	172,731	01/17/2013	10/15/2022
071813-AU-3	BAXTER INTERNATIONAL INC BASIC				1FE	12,473,960	104.8250	13,627,198	13,000,000	12,921,757		61,605			4.625	5.148	MS	177,035	601,250	03/18/2005	03/15/2015
071813-AY-5	BAXTER INTERNATIONAL INC				1FE	4,947,765	113.2030	4,811,132	4,250,000	4,739,034		(103,249)			5.375	2.599	JD	19,036	228,438	12/09/2011	06/01/2018
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	3,984,480	107.8080	4,312,336	4,000,000	3,989,650		1,428			4.250	4.298	MS	50,056	170,000	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC				1FE	499,705	101.0750	505,376	500,000	499,822		56			1.850	1.862	JJ	4,265	9,250	12/14/2011	01/15/2017
073730-AA-1	BEAM INC				2FE	8,161,976	125.5110	8,785,791	7,000,000	7,964,301		(91,874)			8.625	6.372	MN	77,146	603,750	10/04/2011	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
073730-AB-9	BEAM INC				2FE	2,020,973	123.1020	2,462,032	2,000,000	2,018,415		(1,366)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023
073857-AJ-5	BEAR STEARNS CO INC NTS				1FE	398,684	104.4520	417,808	400,000	399,873		139			5.700	5.738	MN	2,913	22,800	10/30/2002	11/15/2014
075887-AW-9	BECTON DICKINSON BASIC				1FE	41,483,912	99.8400	41,104,210	41,170,000	41,523,560		(22,508)			3.250	3.100	MN	182,120	866,775	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON				1FE	21,426,019	96.9360	19,920,430	20,550,000	21,296,510		(84,751)			3.125	2.610	MN	94,544	642,188	07/02/2012	11/08/2021
078167-AZ-6	BELL TEL CO OF PA DEBS				2FE	1,909,563	118.8900	2,169,739	1,825,000	1,889,395		(1,835)			8.350	7.963	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	BELL TEL CO OF PA DEBS				2FE	15,564,100	123.5690	18,535,320	15,000,000	15,448,175		(11,286)			8.750	8.419	FA	495,833	1,312,500	06/23/1994	08/15/2031
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				1FE	5,890,079	110.9560	6,490,897	5,850,000	5,877,970		(1,607)			7.000	6.938	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				1FE	44,428,800	101.5100	45,679,545	45,000,000	44,431,984		(9)			7.000	7.089	JD	262,500	3,150,000	04/17/1996	12/01/2095
081437-AF-2	BEMIS CO INC				2FE	39,619,810	117.2160	43,369,883	37,000,000	38,650,310		(246,531)			6.800	5.846	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
081437-AG-0	BEMIS CO INC				2FE	22,989,549	102.7930	22,038,841	21,440,000	21,653,131		(354,964)			5.650	3.910	FA	504,733	1,211,360	02/05/2010	08/01/2014
085789-AE-5	BERRY PETROLEUM CO				4FE	950,000	103.7500	985,625	950,000	950,000					6.750	6.750	MN	10,688	64,125	10/27/2010	11/01/2020
091797-AN-0	BLACK & DECKER CORP				1FE	18,892,188	113.4970	18,778,095	16,545,000	17,682,853		(373,083)			5.750	3.220	MN	121,560	951,338	10/05/2010	11/15/2016
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SER AE				1FE	10,000,000	122.7240	12,272,440	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
097014-AK-0	BOEING CAPITAL CORP				1FE	9,978,000	102.3250	10,232,460	10,000,000	9,996,151		4,569			3.250	3.298	AO	57,778	325,000	10/22/2009	10/27/2014
097014-AL-8	BOEING CAPITAL CORP				1FE	10,930,800	112.2050	11,220,540	10,000,000	10,682,094		(104,360)			4.700	3.398	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AE-5	BOEING CO DEBS				1FE	7,885,264	139.3650	8,543,081	6,130,000	7,573,191		(42,566)			8.750	6.493	MS	157,933	536,375	06/25/2004	09/15/2031
097023-AK-1	BOEING CO DEBS				1FE	12,690,335	137.2230	15,780,645	11,500,000	12,589,827		(12,829)			7.875	7.087	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	125.4610	501,843	400,000	396,145		208			7.250	7.376	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO DEBS				1FE	21,368,496	122.6670	28,372,785	23,130,000	21,499,446		12,279			6.875	7.457	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AV-7	BOEING CO				1FE	4,977,900	100.9210	5,046,070	5,000,000	4,999,006		4,819			5.000	5.101	MS	73,611	250,000	03/10/2009	03/15/2014
097023-AW-5	BOEING CO				1FE	12,433,596	117.7850	13,191,898	11,200,000	11,942,066		(123,849)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO				1FE	8,688,656	111.4940	9,382,186	8,415,000	8,598,494		(25,540)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
097793-AB-9	BONANZA CREEK ENERGY INC			1	4FE	725,000	104.7500	759,438	725,000	725,000					6.750	6.750	AO	10,331	25,284	06/28/2013	04/15/2021
099599-AJ-1	BORDEN INC BONDS				5FE	311,500	89.0000	2,772,350	3,115,000	318,607		1,702			7.875	78.662	FA	92,671	245,306	02/11/1993	02/15/2023
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	118.2840	5,914,220	5,000,000	4,966,825		4			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SER B				1FE	6,940,119	104.8820	7,939,560	7,570,000	7,441,231		83,064			4.125	5.358	JD	13,878	312,263	12/14/2006	06/15/2015
10138M-AG-0	BOTTLING GROUP LLC BASIC				1FE	4,927,750	110.1630	5,508,125	5,000,000	4,975,053		10,130			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
106777-AD-7	BREITBURN ENER/BREIT FIN			1	4FE	1,182,950	104.0000	1,227,200	1,180,000	1,182,949		(1)			7.875	7.823	AO	19,618		11/19/2013	04/15/2022
109043-AG-4	BRIGGS & STRATTON				3FE	2,100,000	109.8750	2,307,375	2,100,000	2,100,000					6.875	6.875	JD	6,417	144,375	12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	124.5320	22,415,724	18,000,000	18,480,253		(38,802)			7.150	6.746	JD	57,200	1,287,000	03/10/2010	06/15/2023
110394-AE-3	BRISTOW GROUP INC			1	3FE	1,205,000	105.5700	1,272,119	1,205,000	1,205,000					6.250	6.250	AO	15,899	75,940	09/27/2012	10/15/2022
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A				2FE	4,805,200	121.4970	4,859,888	4,000,000	4,715,723		(34,734)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A			2	5FE	4,457,248	74.3440	3,375,794	4,540,800	4,497,535		4,659			7.420	7.601	AO	84,232	336,927	07/07/2000	10/01/2020
115736-AE-0	BROWN SHOE CO INC			1	4FE	2,929,660	106.2500	3,214,063	3,025,000	2,953,167		10,402			7.125	7.671	MN	27,540	215,531	09/06/2011	05/15/2019
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	118.9720	10,707,480	9,000,000	9,125,744		(2,336)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				3FE	4,689,150	106.5000	5,325,000	5,000,000	4,812,864		12,499			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES				3FE	16,933,078	104.7500	17,781,313	16,975,000	16,944,035		1,310			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
120111-BL-2	BUILDING MATERIALS CORP SERIES 144A			1	3FE	1,691,297	108.2500	1,905,200	1,760,000	1,704,140		5,542			6.750	7.315	MN	19,800	118,800	08/11/2011	05/01/2021
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	29,277,609	101.2710	29,378,717	29,010,000	29,018,384		(28,682)			5.350	5.246	AO	327,652	1,552,035	12/18/2007	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP				2FE	13,983,145	105.8540	14,819,574	14,000,000	13,996,859		1,916			5.100	5.115	JJ	329,233	714,000	12/12/2005	07/15/2015
120568-AT-7	BUNGE LTD FINANCE CORP				2FE	3,999,880	122.8480	4,913,932	4,000,000	3,999,998					8.500	8.500	JD	15,111	340,000	06/04/2009	06/15/2019
121897-WQ-1	BURLINGTON NORTHN INC SR NOTES				2FE	11,397,910	129.8500	12,984,950	10,000,000	10,793,388		(73,138)			8.750	7.398	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTN NORTH SANTA FE			1	2FE	9,366,480	101.4440	9,129,942	9,000,000	9,347,714		(18,766)			3.600	2.935	MS	108,000	162,000	08/09/2013	09/01/2020
12189L-AQ-4	BURLINGTN NORTH SANTA FE			1	2FE	29,898,300	98.3640	29,509,200	30,000,000	29,901,456		3,156			3.850	3.891	MS	413,875		08/13/2013	09/01/2023
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				2FE	2,767,410	122.8500	3,685,503	3,000,000	2,845,908		7,663			7.000	7.664	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE DEBS				2FE	299,853	125.3790	376,137	300,000	299,877		2			7.290	7.294	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE DEBS				2FE	3,406,285	117.2960	3,518,877	3,000,000	3,405,632		(130)			7.250	6.382	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE UNSEC'D DEBS				2FE	6,388,772	124.9430	6,497,031	5,200,000	5,778,911		(73,938)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC				2FE	12,388,150	112.8430	13,541,196	12,000,000	12,346,833		(7,128)			6.200	5.966	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				2FE	9,982,500	109.7010	10,970,100	10,000,000	9,989,048		1,624			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				1FE	995,190	131.1650	1,311,651	1,000,000	996,893		164			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AA-1	CBS CORP				2FE	8,350,370	112.4040	7,868,287	7,000,000	7,314,721		(142,676)			7.625	5.269	JJ	246,118	533,750	03/01/2005	01/15/2016
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	4FE	2,583,395	105.3750	2,739,750	2,600,000	2,588,366		1,861			7.000	7.107	JJ	83,922	182,000	11/03/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP				4FE	2,650,000	102.7500	2,722,875	2,650,000	2,650,000					6.500	6.500	AO	29,187	172,250	05/03/2011	04/30/2021
1248EP-BC-6	CCO HLDGS LLC/CAP CORP SERIES 144A			1	3FE	2,000,000	94.7500	1,895,000	2,000,000	2,000,000					5.750	5.750	MS	38,333	53,347	02/28/2013	09/01/2023
125152-AC-2	CE GENERATION LLC				3FE	57,341	98.5000	56,765	57,629	57,485		23			7.416	7.477	JD	190	4,274	07/19/2006	12/15/2018
12527G-AA-1	CF INDUSTRIES INC				2FE	500,000	115.9810	579,907	500,000	500,000					6.875	6.875	MN	5,729	34,375	04/20/2010	05/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	1,492,513	108.5000	1,508,150	1,390,000	1,483,497		(9,015)			8.000	6.025	MN	14,209	55,600	07/23/2013	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	2,720,000	103.7500	2,822,000	2,720,000	2,720,000					7.125	7.125	JJ	89,363	192,185	07/09/2012	07/15/2020
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	103.8970	5,194,865	5,000,000	4,963,971		1,244			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AG-8	CNO FINANCIAL GROUP INC SERIES 144A			1	3FE	900,000	106.5000	958,500	900,000	900,000					6.375	6.375	AO	14,344	57,853	09/20/2012	10/01/2020
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	97.8510	2,935,527	3,000,000	2,988,332		286			6.400	6.435	AO	40,533	192,000	09/22/2003	10/15/2033
126408-BL-6	CSX CORP DEBS				2FE	1,588,617	119.4840	1,645,300	1,377,000	1,435,854		(15,379)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	109.5310	10,953,050	10,000,000	10,060,302		(1,237)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GJ-6	CSX CORP				2FE	4,990,850	112.2660	5,613,300	5,000,000	4,996,406		956			5.600	5.624	MN	46,667	280,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	21,175,800	111.6570	22,331,320	20,000,000	21,117,361		(22,485)			6.150	5.714	MN	205,000	1,230,000	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			1	2FE	6,607,020	103.0050	7,210,336	7,000,000	6,705,391		36,242			3.700	4.421	AO	43,886	259,000	03/07/2011	10/30/2020
126410-LK-3	CSX TRANSPORTATION INC BASIC				2FE	2,346,794	133.9820	2,532,267	1,890,000	2,137,654		(29,354)			9.750	7.174	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	132.1470	18,315,574	13,860,000	14,031,081		(1,499)			7.875	7.768	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP MTN				2FE	10,000,000	125.3100	12,530,950	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
126650-BE-9	CVS CAREMARK CORP				2FE	22,166,941	112.4700	22,308,385	19,835,000	20,921,003		(386,285)			6.125	3.907	FA	458,960	1,214,894	02/16/2011	08/15/2016
126650-BH-2	CVS CAREMARK CORP BASIC				2FE	4,947,550	113.4110	5,670,555	5,000,000	4,978,644		5,495			5.750	5.890	JD	23,958	287,500	05/22/2007	06/01/2017
126650-BJ-8	CVS CAREMARK CORP BASIC				2FE	14,569,950	116.2010	17,430,150	15,000,000	14,657,217		15,625			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BN-9	CVS CAREMARK CORP				2FE	11,534,700	118.3390	11,833,850	10,000,000	11,053,761		(177,156)			6.600	4.316	MS	194,333	660,000	03/02/2011	03/15/2019
126650-BU-3	CVS CAREMARK CORP				2FE	8,214,320	109.2590	8,740,688	8,000,000	8,149,319		(19,870)			4.750	4.411	MN	45,389	380,000	07/07/2010	05/18/2020
126650-BZ-2	CVS CAREMARK CORP			1	2FE	13,084,240	92.2970	12,921,622	14,000,000	13,112,681		28,441			2.750	3.579	JD	32,083	262,014	09/13/2013	12/01/2022
12681#-AA-5	CABELA'S INCORPORATED SENIOR UNSECURED				2	15,000,000	109.8400	16,475,940	15,000,000	15,000,000					5.990	5.990	FA	309,483	898,500	12/21/2005	02/27/2016
12681#-AC-1	CABELA'S INCORPORATED			2	2	7,142,857	110.7640	7,911,729	7,142,857	7,142,857					7.200	7.200	JJ	235,714	514,286	12/21/2007	01/14/2018
127055-AG-6	CABOT CORP				2FE	24,475,730	109.4740	26,821,228	24,500,000	24,489,623		3,434			5.000	5.017	AO	306,250	1,225,000	09/25/2009	10/01/2016
127055-AJ-0	CABOT CORP				2FE	2,049,740	99.8620	1,997,240	2,000,000	2,043,646		(6,094)			2.550	1.985	JJ	23,517	25,500	05/22/2013	01/15/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT			2	2	9,899,843	109.2460	10,815,173	9,899,843	9,899,843					5.710	5.710	JJ	260,657	565,281	01/15/2009	01/15/2032
129466-AM-0	CALENERGY CO INC SR NOTES				2FE	5,000,000	135.2060	6,760,315	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
12958R-AC-1	CALFRAC HOLDINGS LP SERIES 144A			1	4FE	3,203,275	102.0000	3,243,600	3,180,000	3,200,750		(1,980)			7.500	7.340	JD	19,875	196,125	06/13/2013	12/01/2020
13201A-AA-5	CAMBIUM LEARNING GRP INC			1	5FE	554,400	95.0000	598,500	630,000	562,980		8,838	73,303		9.750	9.872	FA	23,205	61,425	09/12/2011	02/15/2017
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	12,962,145	127.8650	14,704,429	11,500,000	12,285,965		(78,782)			8.875	7.631	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO				1FE	39,736,473	109.5170	40,084,207	36,601,000	38,686,057		(368,824)			4.500	3.281	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AV-1	CAMPBELL SOUP CO BASIC				1FE	4,985,550	104.3090	5,215,435	5,000,000	4,992,350		2,016			3.050	3.096	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	30,878,600	101.8410	31,570,741	31,000,000	30,907,153		10,637			4.250	4.298	AO	278,139	1,317,500	04/05/2011	04/15/2021
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT			2	2	9,000,000	111.3900	10,025,091	9,000,000	9,000,000					9.000	8.996	JD	2,250	810,000	07/01/2009	06/30/2016
14149Q-AF-2	CATALENT PHARMA SOLUTIONS BANK LOAN				3FE	2,898,874	100.2710	2,990,569	2,982,492	2,904,088		5,215			3.669	0.949		304	27,975	10/01/2013	09/15/2016
14149Y-AG-3	CARDINAL HEALTH INC BASIC				2FE	9,024,050	104.6570	10,465,740	10,000,000	9,831,100		109,119			4.000	5.222	JD	17,778	400,000	02/07/2005	06/15/2015
14149Y-AL-2	CARDINAL HEALTH INC				2FE	16,524,450	111.7220	16,758,225	15,000,000	15,790,082		(264,177)			5.800	3.789	AO	183,667	870,000	02/10/2011	10/15/2016
14149Y-AT-5	CARDINAL HEALTH INC				2FE	9,984,950	107.9370	10,793,700	10,000,000	9,988,847		1,325			4.625	4.644	JD	20,556	462,500	12/09/2010	12/15/2020
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	125.4130	10,559,791	8,420,000	8,667,519		(13,264)			7.375	7.003	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC SERIES 144A DEBS				1FE	6,965,789	118.2370	8,513,071	7,200,000	7,000,286		3,482			6.875	7.124	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC SERIES 144A SR NOTES				1FE	10,499,691	128.0820	11,514,554	8,990,000	10,050,281		(54,057)			7.500	6.146	MS	224,750	674,250	11/19/2002	09/01/2026
141781-AU-8	CARGILL INC SERIES 144A				1FE	9,775,850	113.0280	11,302,780	10,000,000	9,798,424		3,930			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-AX-2	CARGILL INC SERIES 144A				1FE	15,878,310	114.1810	15,985,340	14,000,000	15,077,320		(251,937)			6.000	3.853	MN	79,333	840,000	08/24/2011	11/27/2017
141781-F@-8	CARGILL INC				1	5,000,000	138.9730	6,948,650	5,000,000	5,000,000					8.890	8.890	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL INC SENIOR NOTES				1FE	5,000,000	145.6690	7,283,450	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC SERIES 144A				1FE	4,600,650	114.0650	5,703,240	5,000,000	4,708,384		11,797			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC SERIES 144A				1FE	1,607,857	115.0540	1,984,680	1,725,000	1,636,641		3,361			6.875	7.463	MN	19,766	118,594	06/25/2001	05/01/2028
144141-BP-2	CAROLINA PWR & LT FMB				1FE	1,520,866	128.2690	1,898,386	1,480,000	1,503,222		(2,144)			8.625	8.341	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	125.3320	21,933,118	17,500,000	19,143,559		(279,987)			7.900	5.697	JD	61,444	1,382,500	01/14/2009	12/15/2018
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	113.6680	19,607,713	17,250,000	17,694,667		(101,205)			5.450	4.737	AO	198,471	940,125	01/18/2012	04/15/2018
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	120.6490	18,097,380	15,000,000	15,673,119		(119,652)			7.050	5.950	MS	267,313	1,057,500	01/13/2009	10/01/2018
14912L-4E-8	CATERPILLAR FINL SVCS				1FE	37,920,880	122.9230	44,252,208	36,000,000	37,175,974		(199,106)			7.150	6.370	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	10,871,006	90.8850	9,906,443	10,900,000	10,873,983		2,549			2.950	2.981	MN	53,592	322,443	10/25/2012	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	31,666,363	98.0540	31,122,403	31,740,000	31,666,363					4.200	4.230	FA	225,883		10/23/2013	08/01/2023
150890-AC-8	CELANESE US HOLDINGS LLC				3FE	875,000	106.5000	931,875	875,000	875,000					5.875	5.875	JD	2,285	51,406	05/02/2011	06/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SER K2				1FE	7,786,670	128.4680	8,992,725	7,000,000	7,652,756		(17,508)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
156700-AX-4	CENTURYLINK INC W				3FE	1,500,000	101.2500	1,518,750	1,500,000	1,500,000					6.750	6.750	JD	9,563		11/14/2013	12/01/2023
16359R-AC-7	CHEMED CORP				3Z	1,594,022	103.5630	1,682,891	1,625,000	1,621,690		8,682			1.875	2.434	MN	3,893	30,469	01/23/2012	05/15/2014
163893-AD-2	CHEMTURA CORP			1	3FE	905,000	101.3750	917,444	905,000	905,000					5.750	5.750	JJ	22,839		07/18/2013	07/15/2021

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
165069-AP-0	CHES & POTOMAC TEL CO MD DEBS				2FE	853,200	115.4650	912,170	790,000	836,372		(1,518)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
165167-BZ-9	CHESAPEAKE ENERGY CORP BASIC			1	3FE	994,464	101.5000	1,725,500	1,700,000	1,352,508		83,445			2.500	9.768	MN	5,431	42,500	10/24/2008	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP			1	3FE	1,529,297	93.2500	1,865,000	2,000,000	1,683,458		53,431			2.250	5.990	JD	2,000	45,000	12/08/2010	12/15/2038
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	475,355	108.3750	541,875	500,000	494,205		4,636			9.500	10.625	FA	17,944	47,500	01/28/2009	02/15/2015
166764-AH-3	CHEVRON CORP			1	1FE	1,400,000	95.9950	1,343,931	1,400,000	1,400,000					3.191	3.191	JD	869	22,337	06/17/2013	06/24/2023
16724*-AA-9	CHICAGO BASEBALL HOLDINGS LLC PRIVATE PLACEMENT				2FE	11,000,000	114.7630	12,623,941	11,000,000	11,000,000					6.790	6.786	JJ	344,404	746,900	09/25/2009	10/26/2017
170031-AA-6	CHIQUITA BRANDS INTL SERIES 144A			1	4FE	833,902	108.2500	909,300	840,000	834,405		503			7.875	8.000	FA	27,563	32,340	01/29/2013	02/01/2021
170032-AT-3	CHIQUITA BRANDS			1	5FE	979,098	97.0000	1,018,500	1,050,000	1,010,176		12,810			4.250	5.747	FA	16,858	44,625	02/10/2012	08/15/2016
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,918,857	113.7500	2,275,000	2,000,000	1,930,853		6,314			8.250	8.894	JD	7,333	165,000	02/01/2012	06/15/2021
171871-AN-6	CINCINNATI BELL INC			1	4FE	2,379,925	108.2500	2,574,185	2,378,000	2,379,493		(249)			8.375	8.359	AO	42,044	199,158	02/28/2012	10/15/2020
172070-CP-7	CINCINNATI GAS & ELEC NTS				2FE	2,992,920	97.1280	2,913,831	3,000,000	2,994,266		163			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO BASIC				1FE	10,626,200	112.9030	11,290,250	10,000,000	10,556,204		(11,833)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AH-3	CINTAS CORPORATION NO BASIC				1FE	8,336,340	112.6050	7,882,322	7,000,000	7,808,104		(191,916)			6.125	2.978	JD	35,729	428,750	01/05/2012	12/01/2017
17252M-AJ-9	CINTAS CORPORATION NO				1FE	5,073,225	103.1500	5,157,475	5,000,000	5,040,301		(16,089)			2.850	2.503	JD	11,875	142,500	12/01/2011	06/01/2016
17252M-AK-6	CINTAS CORPORATION NO				1FE	28,313,426	103.8170	27,719,246	26,700,000	28,100,996		(157,012)			4.300	3.482	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			1	1FE	19,020,164	95.3350	18,375,783	19,275,000	19,031,634		10,641			3.250	3.422	JD	52,203	508,219	09/12/2013	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				1FE	4,524,000	125.2280	5,009,136	4,000,000	4,404,392		(23,283)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
177342-AP-7	CITIZENS UTILITY CO DEBS				3FE	28,949,390	75.7500	23,482,500	31,000,000	29,080,072		13,160			7.050	7.563	AO	546,375	2,185,500	03/25/1997	10/01/2046
18538R-AE-3	CLEARWATER PAPER CORP			1	3FE	1,285,000	106.7500	1,371,738	1,285,000	1,285,000					7.125	7.125	MN	15,259	91,556	06/27/2011	11/01/2018
185401-AD-8	CLEAVER-BROOKS INC SERIES 144A			1	4FE	1,227,108	108.5000	1,339,975	1,235,000	1,227,977		840			8.750	8.875	JD	4,803	106,862	12/11/2012	12/15/2019
189054-AT-6	CLOROX COMPANY			1	2FE	10,474,420	93.7360	10,310,916	11,000,000	10,487,196		12,776			3.050	3.681	MS	98,786		09/26/2013	09/15/2022
18975F-AC-3	CNL LIFESTYLE PROPERTIES SERIES WI			1	4FE	2,498,164	103.0000	2,600,750	2,525,000	2,505,296		2,940			7.250	7.431	AO	38,647	183,063	08/12/2011	04/15/2019
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	18,569,408	107.5240	21,182,228	19,700,000	19,302,098		145,795			5.000	5.894	JD	43,778	985,000	08/11/2008	06/15/2016
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	123.8220	38,261,091	30,900,000	29,374,015		(43)			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	16,855,782	129.5460	19,807,553	15,290,000	16,172,382		(82,860)			8.500	7.501	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	8,560,372	117.0410	9,222,815	7,880,000	8,308,948		(31,798)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA ENTERPRISES UNSEC'D BASIC				1FE	21,923,132	120.7150	24,625,942	20,400,000	21,765,803		(27,108)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA ENTERPRISES UNSEC'D NTS				1FE	7,080,741	123.1100	7,842,088	6,370,000	6,908,993		(27,173)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA ENTERPRISES UNSEC'D DEB				1FE	12,904,553	118.8860	14,860,800	12,500,000	12,873,195		(8,690)			6.750	6.484	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES UNSEC'D UNSEC'D DEBS				1FE	4,980,449	123.9270	5,824,550	4,700,000	4,915,549		(8,732)			6.750	6.268	MS	93,413	317,250	05/07/2004	09/15/2028
19122T-AB-5	COCA-COLA ENTERPRISES				2FE	34,463,054	103.8970	35,273,099	33,950,000	34,352,518		(43,777)			4.500	4.316	MS	509,250	1,527,750	05/23/2011	09/01/2021
193459-AH-7	COLEMAN CABLE INC			1	4FE	662,674	105.0000	708,750	675,000	667,313		1,466			9.000	9.339	FA	22,950	60,750	07/16/2010	02/15/2018
20029P-AG-4	COMCAST CABLE CORP NTS				1FE	15,506,480	122.8000	14,735,964	12,000,000	13,230,202		(328,323)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
20030N-AB-7	COMCAST CORP BASIC				1FE	3,115,320	106.0320	3,180,963	3,000,000	3,016,843		(15,294)			6.500	5.934	JJ	89,917	195,000	03/03/2006	01/15/2015
20030N-AG-6	COMCAST CORP				1FE	7,446,725	109.1930	8,189,475	7,500,000	7,485,519		5,415			4.950	5.035	JD	16,500	371,250	06/28/2005	06/15/2016
20030N-AR-2	COMCAST CORP				1FE	10,632,400	114.6990	11,469,940	10,000,000	10,356,489		(76,281)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP				1FE	8,978,670	115.5770	10,401,894	9,000,000	8,987,005		1,959			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
200339-AE-9	COMERICA BANK SUB NOTES			1	1FE	15,978,155	104.0230	15,083,277	14,500,000	14,577,731		(137,022)			8.375	7.339	JJ	559,962	1,214,375	12/30/1997	07/15/2024
200339-CG-2	COMERICA BANK				1FE	10,173,350	112.5080	11,250,780	10,000,000	10,060,305		(18,784)			5.750	5.521	MN	63,889	575,000	11/30/2006	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	387,952	110.1090	440,434	400,000	395,340		1,126			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AL-9	COMMERCIAL VEHICLE GROUP			1	4FE	1,471,227	99.7500	1,466,325	1,470,000	1,470,877		(226)			7.875	7.854	AO	24,439	115,763	04/26/2012	04/15/2019
203372-AH-0	COMMSCOPE INC SERIES 144A			1	4FE	2,231,000	109.6250	2,489,584	2,271,000	2,241,207		4,499			8.250	8.574	JJ	86,393	187,358	08/11/2011	01/15/2019
20337X-AA-7	COMMSCOPE HOLDINGS INC SERIES 144A			1	4FE	3,003,750	104.0000	3,120,000	3,000,000	3,003,399		(351)			6.625	6.595	JD	16,563	101,031	05/23/2013	06/01/2020
205768-AH-7	COMSTOCK RESOURCES INC			1	4FE	1,345,500	106.2500	1,450,313	1,365,000	1,349,373		2,243			7.750	8.017	AO	26,447	105,788	03/19/2012	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	1,572,516	112.0000	1,848,000	1,650,000	1,583,301		6,970			9.500	10.375	JD	6,967	156,750	05/31/2012	06/15/2020
205826-AF-7	COMTECH TELECOMMUNICATIONS COR			1	2	1,915,344	105.1250	1,944,813	1,850,000	1,869,757		(26,582)			3.000	(0.100)	MN	9,250	41,250	11/26/2013	05/01/2029
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	18,497,658	129.0840	21,425,329	16,598,000	17,616,103		(102,061)			9.750	8.591	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	119.5700	10,043,872	8,400,000	9,203,215		(41,967)			7.125	6.028	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	109.0040	1,090,042	1,000,000	1,125,648		(6,146)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	5,146,640	117.3920	5,869,615	5,000,000	5,123,106		(4,766)			7.000	6.734	AO	87,500	350,000	03/20/2008	10/01/2028
205887-AX-0	CONAGRA FOODS INC BONDS				2FE	26,495,370	128.9440	28,367,658	22,000,000	25,582,648		(124,294)			8.250	6.588	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	36,677,215	118.5110	39,701,219	33,500,000	35,599,217		(337,404)			7.000	5.603	AO	495,056	2,345,000	02/09/2011	04/15/2019
20605P-AC-5	CONCHO RESOURCES INC			1	3FE	1,030,000	108.2500	1,114,975	1,030,000	1,030,000					6.500	6.500	JJ	30,871	66,950	05/18/2011	01/15/2022
20825C-AR-5	CONOCOPHILLIPS				1FE	18,855,360	115.4770	20,785,932	18,000,000	18,505,107		(84,987)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
20825C-AU-8	CONOCOPHILLIPS				1FE	6,214,000	117.3120	5,865,580	5,000,000	5,942,082		(142,296)			6.000	2.607	JJ	138,333	300,000	01/20/2012	01/15/2020
20854P-AH-2	CONSOL ENERGY INC			1	4FE	680,000	103.2500	702,100	680,000	680,000					6.375	6.375	MS	14,450	43,350	03/02/2012	03/01/2021
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SER 03-C				1FE	863,240	101.2960	1,012,956	1,000,000	885,651		3,002			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	10,900,049	118.2660	10,230,009	8,650,000	10,498,425		(56,499)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GRP BASIC				2FE	16,978,210	104.9730	18,895,104	18,000,000	17,817,040		117,985			4.550	5.286	JD	36,400	819,000	10/26/2005	06/15/2015
210387-AA-6	CONSTELLATION ENTERPRISE SERIES 144A			1	4FE	936,539	86.5000	821,750	950,000	943,529		2,631			10.625	11.000	FA	42,057	100,938	01/20/2011	02/01/2016
210518-CE-4	CONSUMERS ENERGY CO BASIC				1FE	5,022,400	111.4970	5,574,870	5,000,000	5,006,518		(2,255)			5.500	5.446	FA	103,889	275,000	03/21/2005	08/15/2016
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	1,245,000	103.8750	1,293,244	1,245,000	1,245,000					5.000	4.999	MS	18,329	62,250	08/14/2012	09/15/2022
21244N-AB-7	CONVATEC BANK LOAN				4FE	462,594	100.3330	470,851	469,286	463,027		433			2.000	4.339		26	4,797	10/01/2013	12/22/2016
21246*-AA-8	CONV RETAIL PRIVATE PLACEMENT				1	15,625,000	104.8980	16,390,297	15,625,000	15,625,000					2.750	2.750	MN	62,066	429,688	10/25/2011	11/22/2016
216871-AC-7	COOPER US INC BASIC				2FE	31,868,724	114.1860	32,719,884	28,655,000	30,425,503		(467,616)			6.100	4.168	JJ	873,978	1,747,955	01/05/2011	07/01/2017
216871-AE-3	COOPER US INC			1	2FE	9,971,600	101.0040	10,100,400	10,000,000	9,979,218		2,553			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217203-AE-8	COPANO ENERGY LLC/FIN CO			1	2FE	455,000	115.2350	524,321	455,000	455,000					7.125	7.125	AO	8,105	33,556	03/22/2011	04/01/2021
219350-AS-4	CORNING INC				1FE	19,727,981	120.1130	20,905,720	17,405,000	18,893,685		(237,877)			6.625	4.799	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				1FE	17,580,630	106.5470	18,112,973	17,000,000	17,432,190		(57,047)			4.250	3.809	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC				1FE	25,960,120	98.4870	25,606,516	26,000,000	25,960,515		395			3.700	3.719	MN	114,906		11/20/2013	11/15/2023
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	112.3290	22,465,800	20,000,000	21,501,256		(440,243)			5.500	3.022	MS	323,889	1,100,000	06/30/2010	03/15/2017
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	115.5130	25,123,991	21,750,000	21,827,586		(4,952)			7.625	7.574	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-BM-8	COX COMMUNICATIONS INC				2FE	3,202,723	104.5050	3,341,028	3,197,000	3,197,724		(722)			5.450	5.425	JD	7,744	174,237	05/26/2005	12/15/2014
224044-BQ-9	COX COMMUNICATIONS INC SERIES 144A				2FE	10,420,290	111.3110	10,017,954	9,000,000	9,801,998		(261,179)			5.875	2.676	JD	44,063	528,750	07/29/2011	12/01/2016
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A			1	2FE	34,846,000	87.3840	30,584,435	35,000,000	34,856,325		10,325			2.950	3.000	JD	2,868	685,465	04/24/2013	06/30/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PART			1	4FE	1,760,000	103.0000	1,812,800	1,760,000	1,760,000					6.000	6.000	JD	4,693	52,800	12/05/2013	12/15/2020
23331A-BH-1	D.R. HORTON INC			1	3FE	1,730,000	101.7500	1,760,275	1,730,000	1,730,000					5.750	5.750	FA	40,343		07/31/2013	08/15/2023
233331-AJ-6	DTE ENERGY BASIC				2FE	24,965,508	113.5970	25,900,162	22,800,000	24,601,878		(50,691)			6.375	5.693	AO	306,850	1,453,500	02/08/2005	04/15/2033
233851-AR-5	DAIMLER FINANCE NA LLC 144A				1FE	3,909,120	98.0090	3,920,372	4,000,000	3,912,162		3,042			2.250	2.676	JJ	37,750		10/11/2013	07/31/2019
233851-BA-1	DAIMLER FINANCE NA LLC 144A				1FE	52,041,270	99.7790	51,884,976	52,000,000	52,039,123		(2,147)			2.375	2.358	FA	514,583		09/30/2013	08/01/2018
235825-AB-2	DANA HOLDING CORP			1	3FE	2,615,000	107.5000	2,811,125	2,615,000	2,615,000					6.750	6.750	FA	66,683	176,513	01/25/2011	02/15/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	695,000	100.2500	696,738	695,000	695,000					6.000	6.000	MS	17,259		07/30/2013	09/15/2023
235851-AG-7	DANAHER CORP				1FE	11,870,516	113.9950	11,946,676	10,480,000	11,326,151		(192,046)			5.625	3.465	JJ	271,825	589,500	04/29/2011	01/15/2018
235851-AH-5	DANAHER CORP				1FE	60,935,943	114.0810	67,706,955	59,350,000	60,382,296		(176,238)			5.400	5.007	MS	1,068,300	3,204,900	05/26/2011	03/01/2019
235851-AM-4	DANAHER CORP				1FE	16,550,991	103.4670	16,100,547	15,561,000	16,342,400		(91,398)			3.900	3.141	JD	13,486	606,879	08/29/2011	06/23/2021
237194-AB-1	DARDEN RESTAURANTS UNSEC'D DEBS				2FE	9,864,540	108.7430	9,786,879	9,000,000	9,200,645		(87,921)			7.125	5.971	FA	267,188	641,250	05/13/2004	02/01/2016
237264-AA-4	DARLING ESCROW CORP 144A			1	4FE	1,425,000	100.7500	1,435,688	1,425,000	1,425,000					5.375	5.375	JJ			12/18/2013	01/15/2022
237266-AD-3	DARLING INTERNATIONAL IN			1	2FE	500,000	110.2500	551,250	500,000	500,000					8.500	8.500	JD	1,889	42,500	07/27/2011	12/15/2018
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	133.6100	15,365,162	11,500,000	11,546,358		(5,640)			9.875	9.784	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	130.8740	13,087,430	10,000,000	10,101,120		(7,983)			8.800	8.628	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	524,350	118.0080	590,042	500,000	517,938		(735)			6.650	6.271	FA	13,854	33,250	11/07/2001	08/01/2028
242361-AB-9	DEAN FOODS CO				4FE	4,384,345	108.0000	5,458,320	5,054,000	4,629,985		89,145			6.900	8.603	AO	73,620	348,726	09/08/2004	10/15/2017
24240V-AM-3	DEAN WITTER, DISCOVER DEBS				2FE	2,524,236	108.5970	2,932,108	2,700,000	2,667,909		14,302			6.750	7.399	JJ	91,125	182,250	07/17/1996	01/01/2016
244199-AU-9	DEERE & CO DEBS				1FE	54,715	130.6370	56,174	43,000	49,816		(645)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BB-0	DEERE & CO NTS				1FE	21,725,016	102.0520	19,212,253	18,826,000	19,034,406		(653,123)			6.950	3.356	AO	239,875	1,308,407	08/20/2009	04/25/2014
244199-BE-4	DEERE & CO			1	1FE	26,332,944	93.5070	24,685,742	26,400,000	26,342,326		6,034			2.600	2.629	JD	43,853	686,400	06/05/2012	06/08/2022
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	113.2920	5,664,610	5,000,000	5,177,656		(37,202)			5.350	4.424	AO	65,389	267,500	09/03/2009	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN				1FE	11,819,208	116.1270	13,644,958	11,750,000	11,789,700		(7,198)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	10,242,900	98.5980	9,859,760	10,000,000	10,203,186		(22,996)			3.150	2.857	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-RL-5	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	14,983,050	101.6950	15,254,175	15,000,000	14,989,866		3,209			2.000	2.023	JJ	140,000	300,000	11/29/2011	01/13/2017
24823U-AG-3	DENBURY RESOURCES INC			1	3FE	2,503,875	110.1250	2,694,759	2,447,000	2,486,192		(7,827)			8.250	7.787	FA	76,265	201,878	08/11/2011	02/15/2020
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	115.7130	925,702	800,000	822,174		(618)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
254687-AH-9	THE WALT DISNEY CO MTN			1	1FE	10,467,725	122.3700	13,277,102	10,850,000	10,468,048		31			7.550	7.826	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	THE WALT DISNEY CO				1FE	28,970,780	113.8270	33,009,946	29,000,000	28,982,917		2,762			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	5,923,250	112.2840	5,614,215	5,000,000	5,716,602		(115,961)			5.625	2.848	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	27,006,700	109.1550	25,651,355	23,500,000	26,292,591		(389,295)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	5,459,800	103.3330	5,166,640	5,000,000	5,384,760		(45,028)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	36,846,740	94.6800	35,031,526	37,000,000	36,868,270		13,421			3.300	3.349	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP				3FE	1,239,103	106.0000	1,325,000	1,250,000	1,241,150		889			6.750	6.873	JD	7,031	84,375	10/21/2011	06/01/2021
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	7,488,584	115.9550	7,884,926	6,800,000	7,373,767		(15,954)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-AW-9	DOMINION RESOURCES INC				2FE	9,983,700	106.4040	10,640,350	10,000,000	9,996,926		1,873			5.150	5.171	JJ	237,472	515,000	07/11/2005	07/15/2015
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,204,950	116.6190	5,830,970	5,000,000	5,868,064		(183,188)			6.400	2.278	JD	14,222	320,000	02/17/2012	06/15/2018
25746U-BL-2	DOMINION RESOURCES INC				2FE	11,445,700	106.0230	10,602,330	10,000,000	11,210,488		(151,018)			4.450	2.596	MS	131,028	445,000	06/04/2012	03/15/2021
25746U-BP-3	DOMINION RESOURCES INC B			1	2FE	15,157,600	92.5210	14,803,328	16,000,000	15,188,560		30,960			2.750	3.429	MS	129,556	220,000	08/09/2013	09/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
257867-AR-2	RR DONNELLEY & SONS CO BASIC				3FE	32,985,977	105.5000	35,940,685	34,067,000	33,608,169		304,112			5.500	5.950	MN	239,415	1,873,685	12/13/2005	05/15/2015
260003-AC-2	DOVER CORP BASIC				1FE	12,016,200	118.6670	11,866,720	10,000,000	11,808,801		(84,784)			6.650	4.887	JD	55,417	665,000	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO/THE DEBS				2FE	5,390,865	127.5050	5,737,712	4,500,000	5,000,650		(51,478)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO/THE DEB				2FE	6,265,350	128.5110	6,425,565	5,000,000	6,152,999		(45,943)			7.375	5.217	MN	61,458	368,750	06/08/2011	11/01/2029
260543-BV-4	DOW CHEMICAL CO/THE BASIC				2FE	32,638,060	114.3310	38,415,350	33,600,000	33,071,352		97,985			5.700	6.105	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	15,383,795	106.5140	16,243,400	15,250,000	15,440,427		(3,516)			4.250	3.998	MN	82,816	536,563	05/22/2013	11/15/2020
260543-CH-4	DOW CHEMICAL CO/THE			1	2FE	7,481,280	93.2640	7,461,120	8,000,000	7,500,626		19,346			3.000	3.837	MN	30,667	120,000	08/01/2013	11/15/2022
263534-BG-3	DUPONT (EI) DE NEMOURS DEBS				1FE	9,955,000	121.2750	12,127,450	10,000,000	9,968,131		1,354			6.500	6.535	JJ	299,722	650,000	10/10/2001	01/15/2028
263534-BT-5	DUPONT (EI) DE NEMOURS BASIC				1FE	26,038,730	116.0930	28,210,623	24,300,000	25,383,446		(213,560)			6.000	4.877	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-BV-0	DUPONT (EI) DE NEMOURS BASIC				1FE	1,659,182	100.1770	1,669,942	1,667,000	1,666,935		1,689			5.875	5.981	JJ	45,159	97,936	12/09/2008	01/15/2014
263534-CB-3	DUPONT (EI) DE NEMOURS				1FE	19,754,400	102.0510	20,410,200	20,000,000	19,811,305		22,987			3.625	3.779	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	DUPONT (EI) DE NEMOURS				1FE	9,879,111	105.7700	10,471,260	9,900,000	9,884,091		1,837			4.250	4.276	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS				2FE	3,811,360	103.6590	4,146,372	4,000,000	3,843,167		4,142			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP				2FE	41,661,911	111.0160	43,157,587	38,875,000	40,882,700		(310,152)			5.050	4.022	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1	2FE	14,993,350	100.0250	15,003,690	15,000,000	14,994,930		563			3.550	3.555	MS	156,792	532,500	08/22/2011	09/15/2021
26483E-AE-0	DUN & BRADSTREET CORP				2FE	6,973,046	102.5510	7,127,288	6,950,000	6,959,038		(4,646)			2.875	2.803	MN	25,532	199,813	11/29/2010	11/15/2015
26613T-AE-0	DUPONT FABROS TECH LP			1	3FE	900,000	103.2500	929,250	900,000	900,000					5.875	5.875	MS	14,247		12/17/2013	09/15/2021
267482-AE-7	DYCOM INVESTMENTS INC			1	3FE	1,755,565	107.7500	1,858,688	1,725,000	1,752,321		(3,244)			7.125	6.746	JJ	56,673	96,188	04/05/2013	01/15/2021
26817C-AB-7	DYNCORP INTERNTL INC			1	4FE	276,587	102.2500	281,188	275,000	275,918		(308)			10.375	10.220	JJ	14,266	28,531	07/20/2011	07/01/2017
268783-AA-5	EPE HLDNG/EP ENERGY BOND SERIES 144A			1	4FE	1,734,282	102.7500	1,796,197	1,748,124	1,736,190		1,870			8.875	9.082	JD	6,895	137,307	12/15/2013	12/15/2017
268787-AB-4	EP ENER/EVEREST ACQ FIN			1	4FE	1,500,000	112.0000	1,680,000	1,500,000	1,500,000					7.750	7.750	MS	38,750	122,063	11/27/2012	09/01/2022
26882P-AR-3	ERAC USA FINANCE CO NOTES SERIES 144A				2FE	18,630,030	111.0010	20,535,185	18,500,000	18,611,710		(2,587)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-AS-1	ERAC USA FINANCE CO SERIES 144A				2FE	9,984,600	106.2100	10,621,040	10,000,000	9,997,475		1,780			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE CO SERIES 144A				2FE	9,969,400	108.9720	10,897,200	10,000,000	9,992,844		3,520			5.900	5.941	MN	75,389	590,000	11/07/2005	11/15/2015
26882P-BB-7	ERAC USA FINANCE CO SERIES 144A				2FE	7,377,913	115.7180	7,602,692	6,570,000	7,064,244		(118,113)			6.375	4.204	AO	88,421	418,838	03/29/2011	10/15/2017
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	8,048,171	117.0410	10,623,830	9,077,000	8,711,728		79,022			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT CORP				2FE	62,200,755	121.3170	70,325,270	57,968,000	60,746,235		(423,680)			8.125	7.025	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A				2FE	10,459,500	109.9490	10,994,910	10,000,000	10,341,111		(42,146)			5.250	4.655	AO	131,250	525,000	01/13/2011	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A				2FE	7,848,450	92.9130	7,433,032	8,000,000	7,848,242		(100)			3.300	3.549	AO	55,733	165,000	12/13/2013	10/15/2022
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A				2FE	5,016,420	101.0540	5,052,680	5,000,000	5,015,870		(550)			2.800	2.729	MN	23,333	38,111	10/09/2013	11/01/2018
26926X-AB-9	EV ENERGY PARTNERS/FINA			1	4FE	3,734,246	100.5000	3,743,625	3,725,000	3,729,348		(3,319)			8.000	7.897	AO	62,911	298,000	06/27/2012	04/15/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	115.8180	23,973,064	20,699,000	20,222,598		26,349			7.250	7.561	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DH-2	EATON CORP				2FE	5,824,500	119.0020	5,950,080	5,000,000	5,511,026		(84,594)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP				2FE	39,689,940	93.2860	37,780,749	40,500,000	39,701,756		11,816			2.750	3.002	MN	182,531		11/07/2013	11/02/2022
278865-AL-4	ECOLAB INC				2FE	28,181,110	103.6930	26,960,232	26,000,000	27,924,615		(172,049)			4.350	3.281	JD	72,258	913,500	09/26/2013	12/08/2021
278865-B#-6	ECOLAB INC PRIVATE PLACEMENT				2	23,000,000	102.2470	23,516,902	23,000,000	23,000,000					3.690	3.690	MN	94,300	848,700	10/07/2011	11/21/2018
283677-AW-2	EL PASO ELECTRIC CO BASIC				2FE	50,729,130	103.7360	51,867,750	50,000,000	50,628,917		(14,713)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035
283695-AZ-7	KINDER MORGAN ENERGY PARTNERS DEBS				2FE	18,535,050	125.5820	22,604,832	18,000,000	18,283,544		(24,919)			8.625	8.347	JJ	715,875	1,552,500	03/27/1996	01/15/2022
291011-AZ-7	EMERSON ELECTRIC CO				1FE	4,987,650	104.4280	5,221,400	5,000,000	4,997,088		2,163			4.125	4.172	AO	43,542	206,250	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELECTRIC CO				1FE	4,952,750	112.2650	5,613,270	5,000,000	4,972,063		4,497			5.000	5.122	AO	52,778	250,000	04/14/2009	04/15/2019
29250R-AF-3	ENBRIDGE ENERGY PARTNERS BASIC				2FE	7,032,940	104.3230	7,302,638	7,000,000	7,003,947		(3,952)			5.350	5.288	JD	16,644	374,500	02/09/2005	12/15/2014
29265A-AR-7	ENERGEN CORP MTN SER A				2FE	10,000,000	106.1310	10,613,120	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS				2FE	2,724,084	105.6680	2,736,788	2,590,000	2,702,855		(2,816)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29271L-AA-2	ENDO FINANCE CO 144A			1	4FE	700,000	100.5000	703,500	700,000	700,000					5.750	5.750	JJ	1,342		12/11/2013	01/15/2022
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	27,264,929	105.3550	28,445,769	27,000,000	27,037,619		(32,821)			5.950	5.815	FA	669,375	1,606,500	08/19/2005	02/01/2015
29273R-BB-4	ENERGY TRANSFER PARTNERS			1	2FE	10,387,831	119.0030	11,900,310	10,000,000	10,386,932		(900)			7.600	7.048	FA	316,667		12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS			1	2FE	10,591,773	121.1660	12,116,610	10,000,000	10,590,840		(933)			8.250	7.597	MN	105,417		12/13/2013	11/15/2029
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	112.2500	561,250	500,000	500,000					7.500	7.500	AO	7,917	37,500	09/15/2010	10/15/2020
29276K-AR-2	ENERGY XXI GULF COAST IN 144A			1	4FE	2,792,388	104.2500	2,903,363	2,785,000	2,791,999		(388)			7.500	7.447	JD	9,283	45,836	10/08/2013	12/15/2021
293562-AD-6	ENRON OIL AND GAS NTS				1FE	2,795,266	115.4860	3,545,408	3,070,000	2,863,510		7,956			6.650	7.423	AO	51,039	204,155	06/18/2001	04/01/2028
29364D-AJ-9	ENTERGY ARKANSAS INC FMB				1FE	2,990,430	100.4070	3,012,204	3,000,000	2,992,092		213			5.900	5.923	JD	14,750	177,000	06/04/2003	06/01/2033
293791-AR-0	ENTERPRISE PRODUCTS OPER BASIC				2FE	5,665,862	104.7430	5,970,368	5,700,000	5,694,935		4,130			5.000	5.080	MS	95,000	285,000	08/17/2005	03/01/2015
29444U-AK-2	EQUINIX INC			1	3FE	500,000	109.2500	546,250	500,000	500,000					7.000	7.000	JJ	16,139	35,000	07/06/2011	07/15/2021
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	112.8450	5,642,260	5,000,000	4,986,143		635			7.750	7.785	JJ	178,681	387,500	07/23/1996	07/15/2026
294549-AR-1	EQUITABLE RESOURCES INC				2FE	11,874,699	112.9680	14,358,220	12,710,000	12,241,780		90,513			6.500	7.530	AO	206,538	826,150	05/27/2009	04/01/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	2,900,000	115.3750	3,345,875	2,900,000	2,900,000					9.375	9.375	MN	45,313	271,875	11/27/2012	05/01/2020
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A			2	2FE	4,267,872	105.2600	4,505,532	4,280,400	4,278,754		759			7.430	7.467	MN	53,006	318,034	01/28/2000	11/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	121.2970	35,291,449	29,095,000	30,034,263		(142,022)			7.250	6.529	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AD-0	EXPRESS SCRIPTS HOLDING				2FE	14,879,133	103.0680	15,460,125	15,000,000	14,906,758		27,625			2.650	2.860	FA	150,167	397,500	01/11/2013	02/15/2017
30219G-AF-5	EXPRESS SCRIPTS HOLDING				2FE	23,602,056	100.0950	23,222,040	23,200,000	23,578,230		(23,826)			3.900	3.662	FA	341,813	159,900	08/15/2013	02/15/2022
30225X-AA-1	EXTERRAN HOLDINGS INC				4FE	2,097,223	149.1880	3,468,609	2,325,000	2,278,671		96,199			4.250	8.840	JD	4,392	98,813	01/11/2012	06/15/2014
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	479,055	105.6250	528,125	500,000	484,123		2,544			7.250	8.045	JD	3,021	36,250	12/06/2011	12/01/2018
30227C-AA-5	EXTERRAN PARTNERS/EXLP SERIES 144A			1	4FE	295,317	99.2500	297,750	300,000	295,674		357			6.000	6.250	AO	4,500	9,200	03/22/2013	04/01/2021
302508-AM-8	FMR CORP NOTES SERIES 144A				1FE	2,644,625	120.2650	3,006,628	2,500,000	2,564,387		(9,431)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS SERIES 144A				1FE	24,660,460	124.2730	27,340,104	22,000,000	24,035,199		(74,796)			7.570	6.603	JD	74,018	1,665,400	09/26/2002	06/15/2029
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A			2	2FE	2,133,709	97.8870	2,088,617	2,133,709	2,133,709					6.639	6.533	JUN	75,157	155,196	06/27/2003	06/20/2023
302941-AM-1	FTI CONSULTING INC			1	3FE	900,000	101.2500	911,250	900,000	900,000					6.000	6.000	MN	6,900	27,000	07/26/2013	11/15/2022
303109-AA-0	FAGE DAIRY INDU/FAGE USA SERIES 144A			1	4FE	959,500	104.5000	992,750	950,000	958,093		(1,407)			9.875	9.618	FA	39,089	93,813	12/12/2012	02/01/2020
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	120.6150	25,865,908	21,445,000	21,364,480		1			7.600	7.628	JJ	814,910	1,629,820	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP				2FE	10,203,970	90.3980	9,943,758	11,000,000	10,231,052		27,082			2.625	3.578	FA	120,313	65,625	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP				2FE	9,973,000	89.8840	8,988,400	10,000,000	9,974,741		1,741			2.700	2.731	AO	57,000	138,000	04/08/2013	04/15/2023
315292-AM-4	FERRELLGAS LP/FERRELLGAS			1	4FE	500,000	102.0000	510,000	500,000	500,000					6.500	6.500	MN	5,417	32,500	07/07/2011	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	106.6370	3,945,580	3,700,000	3,652,142		9,210			4.500	4.823	JD	13,875	166,500	12/18/2007	06/01/2018
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT		G		2FE	25,000,000	99.7490	24,937,150	25,000,000	25,000,000					3.980	3.980	JJ	453,278	995,000	12/16/2011	01/19/2022
319963-AY-0	FIRST DATA CORP SERIES 144A			1	5FE	776,803	106.3750	1,004,180	944,000	810,166		11,976			8.250	11.217	JJ	35,911	77,880	12/15/2010	01/15/2021
319963-BB-9	FIRST DATA CORP			1	5FE	785,475	117.3750	1,108,020	944,000	804,453		10,092			12.625	16.224	JJ	54,955	119,180	12/29/2011	01/15/2021
319963-BC-7	FIRST DATA CORP SERIES 144A			1	4FE	1,343,250	106.7500	1,441,125	1,350,000	1,344,774		752			7.375	7.463	JD	4,425	99,563	03/09/2012	06/15/2019
337158-AE-9	FIRST TENNESSEE BANK				3FE	4,567,164	107.8900	4,962,922	4,600,000	4,590,950		3,674			5.650	5.745	AO	64,975	259,900	03/29/2006	04/01/2016
34063P-AB-3	FLORIDA EAST RR			1	4FE	950,000	104.3750	991,563	950,000	950,000					8.125	8.125	FA	32,161	77,188	09/12/2011	02/01/2017
340711-AG-5	FLORIDA GAS TRANS CO SERIES 144A			2	2FE	10,264,375	126.5950	12,532,865	9,900,000	10,154,604		(14,442)			9.190	8.809	MN	151,635	909,810	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANS CO SERIES 144A				2FE	42,672,615	122.2500	49,511,250	40,500,000	41,851,907		(201,635)			7.900	7.138	MN	408,825	3,199,500	06/23/2009	05/15/2019
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	9,975,200	108.4550	10,845,450	10,000,000	9,975,665		383			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341099-CG-2	FL PWR CORP				1FE	4,986,550	113.7290	5,686,445	5,000,000	4,994,087		1,394			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
34110Q-AL-2	FL PWR CORP NOTES				2FE	5,927,400	115.8140	6,948,828	6,000,000	5,945,987		2,201			6.750	6.850	FA	168,750	405,000	08/08/2002	02/01/2028
344775-AC-5	FOOD LION INC DEBS				2FE	26,156,231	110.5650	30,433,044	27,525,000	26,476,663		38,999			8.050	8.526	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VC-4	FORD MOTOR CREDIT CO				2FE	629,261	118.2590	756,854	640,000	635,882		1,186			8.000	8.250	JD	2,276	51,200	12/11/2006	12/15/2016
345397-VU-4	FORD MOTOR CREDIT CO				2FE	950,000	113.3710	1,077,024	950,000	950,000					5.875	5.875	FA	23,100	55,813	07/27/2011	08/02/2021
346091-BG-5	FOREST OIL CORPORATION			1	4FE	2,370,000	100.0000	2,370,000	2,370,000	2,370,000					7.500	7.500	MS	52,338	88,875	08/20/2013	09/15/2020
346232-AB-7	FORESTAR GROUP INC				2	1,656,720	115.2500	1,728,750	1,500,000	1,649,333		(7,387)			3.750	2.003	MS	18,750	11,081	12/19/2013	03/01/2020
350259-AB-3	FOSTERS FIN CORP SERIES 144A				2FE	45,710,917	103.0680	48,261,451	46,825,000	46,716,417		139,099			4.875	5.196	AO	570,680	2,282,719	04/01/2005	10/01/2014
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A				3FE	2,613,510	113.0000	2,994,500	2,650,000	2,623,701		4,613			6.500	6.750	MS	50,718	172,250	09/08/2011	09/15/2018
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	250,000	99.7500	249,375	250,000	250,000					7.625	7.625	AO	4,024	9,796	03/28/2013	04/15/2024
35914P-AK-1	FRONTIER OIL CORP			1	2FE	500,000	107.8750	539,375	500,000	500,000					6.875	6.875	MN	4,392	34,375	11/09/2010	11/15/2018
361448-AP-8	GATX CORP				2FE	10,017,239	100.1650	10,136,738	10,120,000	10,023,400		(12,068)	328,779		2.375	1.889	JJ	188,274		05/02/2013	07/30/2018
36155W-AH-9	GCI INC			1	4FE	1,260,000	95.7500	1,206,450	1,260,000	1,260,000					6.750	6.750	JD	7,088	85,050	08/12/2011	06/01/2021
362320-AT-0	GTE CORP DEBS				2FE	6,973,200	126.5910	7,595,460	6,000,000	6,505,500		(46,406)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021
362333-AH-9	GTE FLA INC DEBS				2FE	3,997,920	105.1150	4,204,592	4,000,000	3,998,548		60			6.860	6.864	FA	114,333	274,400	01/29/1998	02/01/2028
364725-AZ-4	GANNETT CO INC 144A			1	3FE	2,541,556	103.5000	2,654,775	2,565,000	2,541,981		425			6.375	6.500	AO	39,971		09/26/2013	10/15/2023
369300-AL-2	GENERAL CABLE CORP				4FE	461,527	106.9380	523,994	490,000	446,511		(3,766)			5.000	4.050	MN	3,131	22,159	12/18/2009	11/15/2029
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	5,308,000	103.4640	5,173,175	5,000,000	5,240,512		(28,931)			3.875	3.132	JJ	89,340	193,750	08/09/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	129.5770	13,605,596	10,500,000	10,561,294		(1,336)			7.500	7.443	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BC-6	GENERAL ELECTRIC CO				1FE	26,432,250	113.1940	28,298,550	25,000,000	25,795,262		(181,848)			5.250	4.360	JD	91,146	1,312,500	04/08/2010	12/06/2017
36962G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	113.9110	62,651,270	55,000,000	51,647,106		57,962			5.875	6.374	JJ	1,498,941	3,231,250	04/17/2008	01/14/2038
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	21,873,800	108.0710	21,614,220	20,000,000	20,775,498		(367,164)			5.000	3.006	JJ	480,556	1,000,000	11/24/2010	01/08/2016
370334-BB-9	GENERAL MILLS INC				2FE	9,662,184	112.1350	10,299,600	9,185,000	9,403,706		(63,682)			5.700	4.867	FA	197,784	523,545	04/15/2010	02/15/2017
370334-BF-0	GENERAL MILLS INC BASIC				2FE	12,509,247	105.4370	13,464,279	12,770,000	12,711,918		44,461			5.200	5.593	MS	191,834	664,040	02/25/2009	03/17/2015
370334-BH-6	GENERAL MILLS INC				2FE	23,429,730	116.1540	25,553,792	22,000,000	22,931,615		(159,674)			5.650	4.702	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	105.9080	5,295,405	5,000,000	4,936,240		1,053			5.400	5.492	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	7,967,120	97.8890	7,831,128	8,000,000	7,973,220		2,914			3.150	3.198	JD	11,200	252,000	11/17/2011	12/15/2021
370488-AG-9	INTERNATIONAL GROUP/GEN PARTS			2	3FE	11,282,691	117.7170	13,007,729	11,050,000	11,241,270		(28,626)			9.570	9.100	JJ	528,743	1,071,298	03/15/2012	07/01/2020
37247A-AB-8	GENTIVA HEALTH SERVICES			1	5FE	1,758,250	103.2500	1,729,438	1,675,000	1,719,501		(14,105)			11.500	10.324	MS	64,208	192,625	12/16/2010	09/01/2018
37249U-AJ-5	GENTIVA HEALTH BANK LOAN				4FE	3,395,700	99.6250	3,417,138	3,430,000	3,393,302		(2,398)			6.500	0.166		20,437	21,676	10/21/2013	10/18/2019
372917-AQ-7	GENZYME CORP				1FE	14,955,587	104.4290	15,664,350	15,000,000	14,985,470		9,561			3.625	3.694	JD	24,167	543,750	10/21/2010	06/15/2015
372917-AS-3	GENZYME CORP				1FE	14,881,141	110.9930	16,648,980	15,000,000	14,915,013		10,869			5.000	5.104	JD	33,333	750,000	10/21/2010	06/15/2020

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
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES				2FE	2,656,176	126.6220	3,691,043	2,915,000	2,706,817		5,970			7.750	8.581	MN	28,867	225,913	06/02/2000	11/15/2029
377316-AM-6	PH GLATFELTER CO			1	3FE	985,000	102.5000	1,009,625	985,000	985,000					5.375	5.375	AO	11,177	54,709	01/04/2013	10/15/2020
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC				1FE	32,889,518	115.1140	37,062,103	32,196,000	32,608,543		(87,082)			5.650	5.305	MN	232,437	1,819,074	03/09/2010	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC				1FE	31,071,400	122.3950	36,718,470	30,000,000	31,007,025		(19,247)			6.375	6.103	MN	244,375	1,912,500	04/12/2010	05/15/2038
37952T-AB-2	GLOBAL BRASS AND COPPER			1	4FE	2,025,000	114.0000	2,308,500	2,025,000	2,025,000					9.500	9.500	JD	16,031	97,537	10/04/2013	06/01/2019
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	125.2200	14,400,312	11,500,000	10,184,879		17,121			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AS-5	GOODRICH CORP				1FE	14,016,858	111.6470	13,747,058	12,313,000	13,046,552		(275,367)			6.290	3.768	JJ	387,244	774,488	05/19/2010	07/01/2016
382388-AW-6	GOODRICH CORPORATION BASIC				1FE	21,417,037	108.0990	21,886,845	20,247,000	21,071,862		(115,919)			4.875	4.118	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BC-4	GOODYEAR TIRE & RUBBER CO			1	4FE	1,296,844	107.6250	1,404,506	1,305,000	1,298,361		565			7.000	7.082	MN	11,673	91,350	03/07/2012	05/15/2022
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	130.2890	13,028,940	10,000,000	10,934,682		(80,141)			8.000	6.551	MS	235,556	800,000	09/24/2003	09/15/2022
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT			2	1	13,060,465	113.2540	14,791,473	13,060,465	13,060,465					5.810	5.811	JJ	379,407	758,813	08/13/2009	07/01/2021
398436-AA-3	GRIFOLS INC SERIES WI			1	4FE	1,328,213	106.6250	1,386,125	1,300,000	1,318,236		(5,089)			8.250	7.728	FA	44,688	107,250	12/09/2011	02/01/2018
404030-AE-8	H&E EQUIPMENT SERVICES BASIC			1	4FE	1,580,000	109.0000	1,722,200	1,580,000	1,580,000					7.000	7.000	MS	36,867	55,300	04/29/2013	09/01/2022
404121-AC-9	HCA INC				3FE	1,850,000	109.8750	2,032,688	1,850,000	1,850,000					6.500	6.500	FA	45,428	120,250	07/26/2011	02/15/2020
40429C-CR-1	HSBC FINANCE CORP BASIC				1FE	23,005,059	105.3200	23,749,660	22,550,000	22,622,050		(53,031)			5.250	4.990	AO	249,929	1,183,875	04/28/2005	04/15/2015
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS (MBIA)			2	2	5,551,007	110.2030	8,297,354	7,529,127	5,885,233		69,612			7.950	11.614	MON	49,880	598,566	05/07/1996	06/01/2028
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	117.2780	12,314,169	10,500,000	12,015,320		(131,038)			8.875	6.611	JD	77,656	931,875	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GEN INC				2FE	5,596,450	109.0270	5,669,378	5,200,000	5,509,867		(13,897)			7.200	6.531	FA	156,000	374,400	05/22/2006	08/01/2027
41242*-AG-7	HARDWOOD FUND PRIVATE PLACEMENT				2	20,000,000	115.2090	23,041,880	20,000,000	20,000,000					8.270	8.259	JD	110,267	1,654,000	02/04/2009	02/27/2016
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	119.8720	11,987,240	10,000,000	9,967,900		1,651			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AK-1	HARRIS CORPORATION BASIC				2FE	10,094,850	111.4480	10,030,311	9,000,000	9,682,708		(158,705)			5.950	3.844	JD	44,625	535,500	04/20/2011	12/01/2017
413875-AL-9	HARRIS CORPORATION				2FE	33,317,704	115.7830	36,934,618	31,900,000	32,822,865		(145,303)			6.375	5.737	JD	90,383	2,033,625	11/08/2010	06/15/2019
413875-AM-7	HARRIS CORPORATION				2FE	4,236,480	103.6590	4,146,364	4,000,000	4,233,507		(2,973)			4.400	3.449	JD	7,822	88,000	11/20/2013	12/15/2020
413875-AN-5	HARRIS CORPORATION				2FE	7,459,050	106.8040	8,010,278	7,500,000	7,460,898		554			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	114.3440	7,432,360	6,500,000	6,494,826		70			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AP-2	HASBRO INC				2FE	30,185,875	112.7180	30,997,423	27,500,000	29,015,184		(367,149)			6.300	4.661	MS	510,125	1,732,500	03/09/2011	09/15/2017
418056-AR-8	HASBRO INC				2FE	42,360,166	102.0030	42,270,085	41,440,000	41,518,605		(205,865)			6.125	5.599	MN	324,326	2,538,200	09/29/2009	05/15/2014
427093-AG-4	HERCULES OFFSHORE INC SERIES 144A			1	4FE	1,805,000	111.5000	2,012,575	1,805,000	1,805,000					8.750	8.750	JJ	75,898		06/28/2013	07/15/2021
427093-AH-2	HERCULES OFFSHORE INC 144A			1	4FE	765,000	106.0000	795,000	750,000	764,611		(389)			7.500	7.081	AO	14,063		10/16/2013	10/01/2021
43129T-AA-0	HILAND PART LP SERIES 144A			1	4FE	980,000	107.2500	1,051,050	980,000	980,000					7.250	7.250	AO	17,763	73,616	09/11/2012	10/01/2020
435765-AF-9	HOLLY ENERGY PARTNERS LP			1	4FE	975,000	104.5000	1,018,875	975,000	975,000					6.500	6.500	MS	21,125	31,688	04/11/2013	03/01/2020
436440-AB-7	HOLOGIC INC			1	4FE	1,482,545	116.5630	1,573,594	1,350,000	1,447,878		(32,571)			2.000	(0.437)	JD	1,200	26,500	06/28/2013	12/15/2037
436440-AF-8	HOLOGIC INC			1	4FE	2,100,000	105.5000	2,215,500	2,100,000	2,100,000					6.250	6.250	FA	54,688	65,625	03/22/2013	08/01/2020
437076-AP-7	HOME DEPOT INC				1FE	40,840,427	109.6890	39,744,604	36,234,000	38,282,856		(908,343)			5.400	2.690	MS	652,212	1,956,636	03/18/2011	03/01/2016
437076-AT-9	HOME DEPOT INC			1	1FE	14,053,710	106.6890	14,936,516	14,000,000	14,038,775		(5,733)			3.950	3.897	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC				1FE	49,032,778	107.9970	52,108,746	48,250,000	48,862,305		(72,031)			4.400	4.193	AO	530,750	2,123,000	08/04/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1	1FE	5,919,600	99.5330	5,972,004	6,000,000	5,921,351		1,751			3.750	3.908	FA	69,375		09/13/2013	02/15/2024
438516-AX-4	HONEYWELL INC BASIC				1FE	7,916,357	113.0410	8,873,742	7,850,000	7,890,090		(9,508)			5.300	5.152	MS	138,683	416,050	10/07/2009	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	20,582,700	112.3640	22,472,720	20,000,000	20,347,693		(59,778)			5.000	4.612	FA	377,778	1,000,000	10/02/2009	02/15/2019
440694-AB-3	HORSEHEAD HOLDING CORP				4Z	507,268	126.9380	666,422	525,000	511,583		3,814			3.800	4.579	JJ	9,975	16,756	05/09/2013	07/01/2017
441060-AJ-9	HOSPIRA INC				3FE	40,003,740	110.3390	41,016,316	37,173,000	38,787,542		(464,018)			6.050	4.572	MS	568,489	2,248,967	03/21/2011	03/30/2017
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	131.8900	26,707,766	20,250,000	20,318,165		(6,590)			9.150	9.085	MS	545,569	1,852,875	10/21/1992	03/15/2021
443510-AF-9	HUBBELL INC				1FE	7,879,040	97.1780	7,774,264	8,000,000	7,905,511		8,815			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444454-AA-0	HUGHES SATELLITE SYSTEM				4FE	605,000	111.5000	674,575	605,000	605,000					7.625	7.625	JD	2,050	46,131	02/27/2012	06/15/2021
444454-AB-8	HUGHES SATELLITE SYSTEM				4FE	1,080,000	108.2500	1,169,100	1,080,000	1,080,000					6.500	6.500	JD	3,120	70,200	02/27/2012	06/15/2019
446413-AB-2	HUNTINGTON INGALLS INDUS			1	3FE	430,000	108.0000	464,400	430,000	430,000					6.875	6.875	MS	8,705	29,563	02/03/2012	03/15/2018
446413-AD-8	HUNTINGTON INGALLS INDUS			1	3FE	345,000	109.7500	378,638	345,000	345,000					7.125	7.125	MS	7,238	24,581	02/03/2012	03/15/2021
449934-AB-4	IMS HEALTH INC SERIES 144A			1	4FE	1,325,000	106.2500	1,407,813	1,325,000	1,325,000					6.000	6.000	MN	13,250	81,046	10/16/2012	11/01/2020
45167R-AE-4	IDEX CORP				2FE	21,723,560	101.9900	22,437,712	22,000,000	21,791,634		24,779			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	20,130,350	98.9610	19,792,160	20,000,000	20,108,926		(12,139)			4.200	4.115	JD	37,333	840,000	02/15/2012	12/15/2021
451866-SX-6	ILLINOIS CENTRAL RR DEBS			1	1FE	10,105,200	127.1520	12,715,220	10,000,000	10,099,525		(681)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AH-2	ILLINOIS TOOL WORKS INC				1FE	39,971,072	101.1300	40,452,080	40,000,000	39,998,297		6,715			5.150	5.168	AO	515,000	2,060,000	09/21/2009	04/01/2014
452308-AJ-8	ILLINOIS TOOL WORKS INC				1FE	49,661,056	119.2630	59,154,547	49,600,000	49,638,780		(6,079)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
458665-AR-7	INTERFACE INC				4FE	1,350,000	107.5000	1,451,250	1,350,000	1,350,000					7.625	7.625	JD	8,578	102,938	04/28/2011	12/01/2018
45867U-AA-8	INTERFACE SEC SYS HDGS L SERIES 144A			1	4FE	1,130,000	103.5000	1,169,550	1,130,000	1,130,000					9.250	9.250	JJ	48,198	51,391	01/15/2013	01/15/2018
458740-AB-6	INTERLINE BRANDS INC			1	4FE	600,000	106.0000	636,000	600,000	600,000					7.500	7.000	MN	5,750	45,000	01/26/2011	11/15/2018
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	125.4970	18,824,505	15,000,000	15,979,761		(54,775)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459284-AB-1	COCA-COLA ENTERPRISES				2FE	49,243,092	99.9620	49,806,166	49,825,000	49,415,795		49,585			3.500	3.633	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-BU-6	INTERNATIONAL PAPER CO NOTES				2FE	10,044,950	105.3240	10,532,390	10,000,000	10,006,851		(5,193)			5.300	5.242	AO	132,500	530,000	07/01/2005	04/01/2015
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	1,610,000	102.5000	1,650,250	1,610,000	1,610,000					6.000	6.000	FA	37,030		08/08/2013	08/15/2023
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	20,356,830	110.6670	22,576,150	20,400,000	20,385,651		4,675			5.875	5.903	MS	302,954	1,198,500	01/22/2007	09/30/2016
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A				2FE	26,003,770	109.2760	27,592,215	25,250,000	25,927,014		(13,535)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP SERIES 144A				2FE	14,578,582	111.6710	16,918,157	15,150,000	14,875,500		48,462			6.050	6.521	JJ	384,452	916,575	01/18/2011	01/31/2018
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	105.7730	9,942,671	9,400,000	9,357,947		4,228			4.500	4.567	JJ	184,475	423,000	01/13/2012	01/24/2022
466313-AF-0	JABIL CIRCUIT INC				2FE	3,810,000	103.7500	3,952,875	3,810,000	3,810,000					5.625	5.625	JD	9,525	214,313	10/28/2010	12/15/2020
466355-AE-4	JACK COOPER HOLDINGS CORP SERIES 144A			1	4FE	3,400,000	107.7500	3,663,500	3,400,000	3,400,000					9.250	9.250	JD	26,208	142,399	06/07/2013	06/01/2020
470355-AG-3	JAMES RIVER COAL CO			1	5FE	135,000	27.0000	135,000	500,000	135,000		16,444	381,444		7.875	7.875	AO	9,844	39,375	10/13/2011	04/01/2019
47102X-AH-8	JANUS CAPITAL GROUP INC				2FE	2,122,258	127.1250	2,806,920	2,208,000	2,130,958		8,699			0.750	1.547	JJ	8,832		06/19/2013	07/15/2018
471109-AE-8	JARDEN CORP			1	3FE	1,700,000	107.0000	1,819,000	1,700,000	1,700,000					6.125	6.125	MN	13,305	104,125	11/02/2010	11/15/2022
47232M-AA-0	JEFFERIES FIN LLC / JFIN SERIES 144A			1	4FE	1,788,500	104.0000	1,872,000	1,800,000	1,789,273		773			7.375	7.496	AO	33,188	68,219	06/27/2013	04/01/2020
47759Y-AA-7	JMC STEEL GROUP SERIES 144A				5FE	2,151,250	101.0000	2,166,450	2,145,000	2,149,198		(812)			8.250	8.194	MS	52,106	176,963	03/15/2011	03/15/2018
478111-AB-3	JOHNS HOPKINS HEALTH SYS				1FE	8,575,000	89.7460	7,695,745	8,575,000	8,575,000					2.767	2.767	MN	30,318	122,590	05/01/2013	05/15/2023
478366-AE-7	JOHNSON CONTROLS INC DEB				2FE	1,118,090	107.1870	1,071,870	1,000,000	1,020,518		(16,599)			7.700	5.847	MS	25,667	77,000	01/23/2007	03/01/2015
478366-AF-4	JOHNSON CONTROLS INC DEBS				2FE	13,418,000	112.7270	16,909,080	15,000,000	13,519,001		10,392			6.950	7.793	JD	86,875	1,042,500	03/14/2001	12/01/2045
478366-AR-8	JOHNSON CONTROLS INC				2FE	7,356,640	108.6230	7,060,508	6,500,000	6,846,240		(162,883)			5.500	2.793	JJ	164,847	357,500	10/27/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC BASIC				2FE	49,242,171	109.2440	50,291,476	46,036,000	48,353,489		(321,774)			5.000	4.075	MS	581,844	2,301,800	02/09/2012	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	24,591,650	103.9020	25,975,500	25,000,000	24,691,870		35,750			4.250	4.453	MS	354,167	1,062,500	02/14/2011	03/01/2021
48123V-AB-8	J2 GLOBAL COMMUNICATIONS			1	4FE	1,815,000	108.0000	1,960,200	1,815,000	1,815,000					8.000	8.000	FA	60,500	147,217	11/21/2012	08/01/2020
48126E-AA-5	JP MORGAN CHASE & CO				1FE	15,631,025	101.4350	15,976,076	15,750,000	15,645,045		6,766	181,854		2.000	1.899	FA	119,000	310,625	10/25/2012	08/15/2017
483007-AE-0	KAISER ALUMINUM CORP			1	3FE	1,200,000	113.0000	1,356,000	1,200,000	1,200,000					8.250	8.250	JD	8,250	99,000	09/11/2012	06/01/2020
485260-BH-5	KANSAS GAS & ELECTRIC				2FE	10,441,970	104.6090	10,885,713	10,406,136	10,427,056		(2,294)			5.647	5.613	MS	150,173	587,634	11/16/2005	03/29/2021
48666K-AR-0	KB HOME				4FE	1,405,000	105.2500	1,478,763	1,405,000	1,405,000					7.500	7.500	MS	31,027	118,547	07/24/2012	09/15/2022
48666K-AT-6	KB HOME			1	4FE	2,150,000	104.2500	2,241,375	2,150,000	2,150,000					7.000	6.998	JD	25,919		10/15/2013	12/15/2021
487526-AA-3	KEHE DISTRIBUTORS LLC/FI SERIES 144A			1	4FE	1,405,000	106.0000	1,489,300	1,405,000	1,405,000					7.625	7.625	FA	43,150		07/30/2013	08/15/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B				2FE	35,606,488	126.1340	34,775,034	27,570,000	34,812,224		(256,223)			7.450	5.136	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BB-3	KELLOGG COMPANY				2FE	4,986,800	107.8790	5,393,935	5,000,000	4,995,023		1,913			4.450	4.494	MN	19,160	222,500	05/18/2009	05/30/2016
487836-BD-9	KELLOGG COMPANY				2FE	47,481,485	103.7740	49,292,698	47,500,000	47,594,596		23,439			4.000	3.963	JD	84,444	1,700,000	09/10/2013	12/15/2020
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,964,124	101.6190	10,161,860	10,000,000	9,972,927		3,480			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
492914-AS-5	KEY ENERGY SERVICES INC			1	3FE	1,110,000	102.5000	1,137,750	1,110,000	1,110,000					6.750	6.750	MS	24,975	74,925	03/01/2011	03/01/2021
49306B-NR-0	KEY BANK SR BNK NTS				1FE	3,208,342	104.9470	3,515,711	3,350,000	3,321,485		21,669			5.091	5.817	MS	45,006	170,549	12/18/2007	03/26/2015
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				1FE	9,188,750	128.6040	10,545,528	8,200,000	9,017,284		(24,830)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS				2FE	13,537,732	121.5410	15,180,421	12,490,000	13,349,921		(23,905)			7.750	7.063	MS	285,015	967,975	01/15/2004	03/15/2032
494550-AS-5	KINDER MORGAN ENERGY BASIC				2FE	10,126,900	103.8750	10,387,480	10,000,000	10,014,039		(15,433)			5.125	4.958	MN	65,486	512,500	02/16/2005	11/15/2014
494580-AB-9	KINDRED HEALTHCARE INC			1	4FE	2,368,725	106.5000	2,593,275	2,435,000	2,379,779		7,546			8.250	8.781	JD	16,741	200,888	07/17/2012	06/01/2019
500255-AR-5	KOHLS CORP			1	2FE	55,513,203	99.9570	52,677,392	52,700,000	55,061,393		(269,632)			4.000	3.327	MN	351,333	2,108,000	05/16/2012	11/01/2021
50075N-AS-3	KRAFT FOOD INC				2FE	34,268,300	116.1970	34,859,100	30,000,000	32,517,458		(636,180)			6.500	3.982	FA	758,333	1,950,000	02/18/2011	08/11/2017
50075N-AV-6	KRAFT FOOD INC				2FE	27,952,350	116.4190	29,104,700	25,000,000	26,932,722		(368,911)			6.125	4.272	FA	544,444	1,531,250	02/14/2011	08/23/2018
50075N-AZ-7	KRAFT FOOD INC				2FE	3,207,270	119.5000	3,585,003	3,000,000	3,199,453		(3,115)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL				2FE	37,371,775	112.9390	35,575,785	31,500,000	36,862,810		(508,965)			5.375	2.361	FA	663,141	712,188	09/13/2013	02/10/2020
50077D-AB-0	KRATON POLYMERS LLC/CAP			1	4FE	1,035,000	105.2500	1,089,338	1,035,000	1,035,000					6.750	6.750	MS	23,288	69,863	06/09/2011	03/01/2019
501044-BK-6	KROGER CO SR NOTES				2FE	16,844,535	116.8410	19,278,732	16,500,000	16,758,680		(52,197)			7.000	6.569	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	KROGER CO SR UNSEC'D SERIES B				2FE	5,540,100	122.7180	6,135,910	5,000,000	5,428,163		(15,367)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO				2FE	9,680,872	126.1120	9,950,221	7,890,000	9,517,411		(61,299)			8.000	5.959	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CG-4	KROGER CO BASIC				2FE	18,352,825	114.5740	21,196,153	18,500,000	18,428,796		15,874			6.400	6.517	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	16,696,400	113.9740	17,096,115	15,000,000	16,144,990		(160,902)			6.150	4.682	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CL-3	KROGER CO				2FE	15,409,520	100.2280	14,031,934	14,000,000	14,012,465		(322,970)			7.500	5.100	JJ	484,167	1,050,000	03/30/2009	01/15/2014
501044-CM-1	KROGER CO				2FE	5,259,400	105.2620	5,263,115	5,000,000	5,103,839		(57,324)			3.900	2.675	AO	48,750	195,000	03/17/2011	10/01/2015
501044-CS-8	KROGER CO			1	2FE	16,918,060	98.4560	16,737,452	17,000,000	16,920,908		2,848			3.850	3.909	FA	283,617		08/07/2013	08/01/2023
502413-AW-7	L-3 COMMUNICATIONS CORP				3FE	1,015,588	120.4380	1,234,484	1,025,000	1,016,131		339			3.000	3.054	FA	12,813	28,500	07/26/2013	08/01/2035
516545-AC-4	LANTHEUS MEDICAL IMAGING			1	5FE	1,354,886	89.0000	1,188,150	1,335,000	1,345,551		(3,813)			9.750	9.370	MN	16,632	130,163	05/10/2011	05/15/2017
521ESC-9Q-8	LEAR CORP BASIC BASIC				6*	0	0.0000	0	2,750,000	0					0.000	0.000	JD			11/18/2009	12/01/2016
524660-AW-7	LEGGETT & PLATT INC			1	2FE	10,865,032	95.6200	10,709,384	11,200,000	10,876,690		11,281			3.400	3.793	FA	143,858	136,000	08/27/2013	08/15/2022
524678-AY-1	KOHLS DEPARTMENT STORES			2	2	7,112,471	119.2330	7,433,984	6,234,854	6,888,689		(70,117)			7.500	6.070	MON	20,783	465,131	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JR UNIV CALIF REV TAXABLE				1FE	2,617,190	124.6810	2,836,493	2,275,000	2,489,145		(15,405)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A			1	5FE	791,432	100.2500	802,000	800,000	795,388		1,365			11.000	11.250	AO	22,000	92,000	09/23/2010	10/01/2016
532457-AM-0	LILLY (ELI) & CO NTS				1FE	1,998,216	126.6550	2,089,801	1,650,000	1,885,012		(14,535)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	LILLY (ELI) & CO DEBS				1FE	16,448,380	125.3970	21,317,558	17,000,000	16,534,748		8,265			6.770	7.013	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	LILLY (ELI) & CO				1FE	5,770,325	109.7530	6,036,388	5,500,000	5,754,629		(5,560)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	LILLY (ELI) & CO BASIC				1FE	9,847,420	115.2160	9,793,335	8,500,000	9,762,284		(27,462)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
536022-AH-9	LINN ENERGY LLC/FIN CORP SERIES 144A			1	4FE	4,509,775	101.0000	4,595,500	4,550,000	4,552,857		38,798			7.000	6.986	MN	53,083	295,220	03/06/2012	11/01/2019
536022-AK-2	LINN ENERGY LLC/FIN CORP			1	4FE	849,384	102.0000	872,100	855,000	850,276		712			6.500	6.624	MN	7,101	55,575	10/23/2012	05/15/2019
537535-AB-2	LITTLE TRAV BAY ODAWA IN SERIES 144A				5	178,815	93.0000	488,250	525,000	210,426		13,415			9.000	31.201	MJSD	131	47,250	11/30/2010	08/31/2020
538034-AF-6	LIVE NATION ENTERTAINMENT SERIES 144A			1	4FE	1,400,000	108.5000	1,519,000	1,400,000	1,400,000					7.000	7.000	MS	32,667	100,994	08/15/2012	09/01/2020
539830-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				2FE	7,302,100	118.8740	7,726,830	6,500,000	7,222,892		(14,580)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				2FE	18,292,850	124.4830	18,672,510	15,000,000	17,880,626		(170,052)			7.750	5.517	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				2FE	41,957,754	113.3490	47,597,470	41,992,000	41,965,649		525			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				2FE	12,206,590	107.5330	12,635,139	11,750,000	12,065,404		(47,757)			4.250	3.733	MN	63,809	499,375	03/23/2011	11/15/2019
543859-AH-5	LORAL CORP DEBS				2FE	10,350,950	117.6940	11,769,370	10,000,000	10,225,210		(16,717)			7.000	6.675	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				2FE	12,199,330	121.6350	12,163,530	10,000,000	11,900,265		(124,542)			7.625	5.325	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	17,890,227	127.2090	20,984,347	16,496,000	17,334,014		(57,807)			7.650	6.930	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	123.1200	8,347,556	6,780,000	7,932,153		(54,313)			6.875	5.165	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC				1FE	1,559,205	110.1490	1,652,232	1,500,000	1,556,066		(1,211)			5.800	5.510	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWE'S COMPANIES INC				1FE	29,877,723	110.4090	32,322,352	29,275,000	29,686,030		(56,153)			4.625	4.366	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	14,994,000	103.1780	15,476,715	15,000,000	14,995,248		558			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC				1FE	13,453,875	103.1000	12,887,475	12,500,000	13,288,052		(87,958)			3.800	2.898	MN	60,694	475,000	01/31/2012	11/15/2021
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	117.2770	3,928,790	3,350,000	3,304,972		3,346			8.190	8.410	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	117.6270	5,881,325	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
549271-AE-4	LUBRIZOL				1FE	18,760,260	103.7220	18,669,996	18,000,000	18,072,535		(93,214)			5.500	4.943	AO	247,500	990,000	02/08/2005	10/01/2014
549271-AG-9	LUBRIZOL				1FE	52,571,175	129.7420	53,181,369	40,990,000	48,239,822		(1,227,870)			8.875	4.902	FA	1,515,776	3,637,863	03/24/2010	02/01/2019
552953-BY-6	MGM RESORTS INTL				4FE	800,000	107.0000	856,000	800,000	800,000					6.750	6.750	AO	13,500	27,000	06/06/2013	10/01/2020
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				2FE	5,201,500	117.4340	5,871,710	5,000,000	5,167,404		(4,716)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AD-8	MARATHON OIL CORP				2FE	8,480,103	113.3280	8,216,287	7,250,000	8,058,525		(201,773)			6.000	2.841	AO	108,750	435,000	11/28/2011	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	19,769,716	113.7880	21,278,356	18,700,000	19,497,061		(179,779)			5.900	4.722	MS	324,861	1,103,300	01/23/2012	03/15/2018
565849-AH-9	MARATHON OIL CORP				2FE	35,393,596	119.0180	41,477,634	34,850,000	35,177,844		(51,172)			7.500	7.277	FA	987,417	2,613,750	04/03/2009	02/15/2019
565849-AK-2	MARATHON OIL CORP			1	2FE	9,621,902	92.1610	9,492,552	10,300,000	9,641,854		19,879			2.800	3.647	MN	48,067	172,511	09/09/2013	11/01/2022
570254-AA-0	NEIMAN MARCUS 144A			1	5FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					8.000	8.000	AO	15,556		10/16/2013	10/15/2021
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	792,000	105.7500	837,540	792,000	792,000					6.250	6.250	JD	2,200	49,500	10/25/2011	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	1,465,422	100.7500	1,491,100	1,480,000	1,466,915		1,079			5.500	5.625	FA	30,751	82,531	08/06/2012	02/15/2023
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	119.0980	26,201,560	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
57169*-AR-8	MARS INC				1	7,500,000	97.4690	7,310,138	7,500,000	7,500,000					3.340	3.340	AO	55,667	250,500	09/19/2012	10/11/2022
571900-AZ-2	MARRIOTT INTERNATIONAL				2FE	35,378,318	108.6440	35,635,363	32,800,000	33,736,467		(475,631)			5.810	4.194	MN	269,971	1,905,680	05/06/2010	11/10/2015
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	27,047,491	113.9890	28,270,387	24,801,000	26,259,552		(395,155)			6.375	4.482	JD	70,270	1,581,064	07/27/2012	06/15/2017
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	14,311,703	100.7010	14,237,051	14,138,000	14,305,091		(44,595)	280,435		3.000	2.336	MS	141,380	167,070	12/03/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL			1	2FE	1,995,920	93.2310	1,864,620	2,000,000	1,996,389		358			3.250	3.274	MS	19,139	65,903	09/05/2012	09/15/2022
574599-BH-8	MASCO CORP				3FE	797,600	105.7500	846,000	800,000	797,941		190			5.950	5.990	MS	14,016	47,600	03/06/2012	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE				5	327,292	13.7500	301,267	2,191,032	327,292					6.500	43.772	MS	36,000	34,736	09/30/2013	07/01/2036
577081-AT-9	MATTEL INC				2FE	9,681,370	104.1120	9,941,626	9,549,000	9,650,340		(12,820)			4.350	4.167	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AV-4	MATTEL INC				2FE	7,555,909	102.5770	7,621,456	7,430,000	7,508,239		(26,554)			2.500	2.115	MN	30,958	185,750	03/21/2012	11/01/2016
577081-AY-8	MATTEL INC			1	2FE	21,339,810	92.1540	20,273,968	22,000,000	21,343,754		3,944			3.150	3.525	MS	204,050	115,150	11/18/2013	03/15/2023
577778-AT-0	MAY DEPT STORES CO DEB			2	2FE	344,628	120.0400	373,624	311,250	326,655		(1,639)			9.500	7.890	AO	6,242	29,569	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	113.5780	5,678,880	5,000,000	5,520,728		(122,481)			5.750	2.940	JD	12,778	287,500	10/18/2010	12/15/2017
579780-AH-0	MCCORMICK & CO			1	1FE	22,030,860	102.7110	20,367,671	19,830,000	21,675,011		(228,053)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN				1FE	9,999,200	113.6250	11,362,540	10,000,000	9,999,625		79			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				1FE	8,455,530	112.6840	9,014,688	8,000,000	8,294,894		(53,107)			5.000	4.168	FA	166,667	400,000	11/09/2010	02/01/2019
581557-AV-7	MCKESSON CORP				1FE	11,752,975	111.4840	12,820,706	11,500,000	11,664,430		(50,051)			5.700	5.185	MS	218,500	655,500	01/25/2012	03/01/2017
581557-AW-5	MCKESSON CORP				1FE	2,067,440	100.6840	2,013,688	2,000,000	2,001,878		(15,043)			6.500	5.710	FA	49,111	130,000	02/23/2009	02/15/2014
581557-AX-3	MCKESSON CORP				1FE	18,162,287	121.5840	20,091,822	16,525,000	17,633,356		(189,675)			7.500	5.918	FA	468,208	1,239,375	06/10/2011	02/15/2019
581550-AD-5	MCKESSON CORP				1FE	4,984,650	105.9300	5,296,485	5,000,000	4,988,305		1,340			4.750	4.789	MS	79,167	237,500	02/23/2011	03/01/2021
581550-AG-8	MCKESSON CORP			1	1FE	12,262,690	90.4550	10,854,624	12,000,000	12,246,564		(16,126)			2.850	2.592	MS	100,700	177,650	04/29/2013	03/15/2023
584045-AC-2	MEDASSETS INC			1	4FE	1,922,443	108.0000	2,079,000	1,925,000	1,923,095		309			8.000	8.025	MN	19,678	154,000	11/11/2011	11/15/2018
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC				2FE	16,707,856	103.5440	16,178,750	15,625,000	16,615,148		(92,708)			4.125	3.068	MS	189,779	322,266	08/06/2013	09/15/2020

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
585055-AZ-9	MEDTRONIC INC				1FE	43,931,015	92.4990	40,792,059	44,100,000	43,942,471		11,456			2.750	2.794	AO	303,188	623,219	03/22/2013	04/01/2023
585515-AD-1	MELLON FUNDING CORP NTS				1FE	2,937,960	104.0150	3,120,435	3,000,000	2,990,491		9,891			5.000	5.360	JD	12,500	150,000	12/18/2007	12/01/2014
589331-AC-1	MERCK AND CO INC UNSEC'D DEBS				1FE	1,049,850	119.5690	1,195,689	1,000,000	1,034,489		(1,931)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK AND CO INC DEBS				1FE	1,318,607	120.9550	1,430,900	1,183,000	1,283,030		(4,557)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK AND CO INC DEBS				1FE	2,694,051	116.6250	2,962,267	2,540,000	2,655,824		(4,910)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK AND CO INC				1FE	11,841,342	113.2690	12,856,032	11,350,000	11,661,885		(49,119)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
58933Y-AA-3	MERCK & CO INC			1	1FE	5,571,750	105.4730	5,273,645	5,000,000	5,527,807		(43,943)			3.875	2.193	JJ	89,340	96,875	05/15/2013	01/15/2021
59001A-AQ-5	MERITAGE HOMES CORP				4FE	805,000	105.7500	851,288	805,000	805,000					7.000	7.000	AO	14,088	56,350	08/06/2012	04/01/2022
59001K-AA-8	MERITOR INC 144A			1	4FE	1,800,000	143.5630	2,871,250	2,000,000	1,808,889		8,409			7.875	9.198	JD	13,125	156,188	11/29/2012	03/01/2026
59001K-AB-6	MERITOR INC BASIC			1	4FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					6.750	6.750	JD	3,000	36,563	05/28/2013	06/15/2021
59018Y-RZ-6	MERRILL LYNCH & CO NTS SERIES B				1FE	4,985,900	107.0730	5,353,650	5,000,000	4,997,372		1,404			5.300	5.332	MS	66,986	265,000	09/23/2003	09/30/2015
59022C-AJ-2	MERRILL LYNCH & CO				2FE	29,703,700	107.8470	32,354,130	30,000,000	29,734,121		5,100			6.110	6.183	JJ	773,933	1,833,000	02/13/2007	01/29/2037
591709-AL-4	METROPCS WIRELESS INC			1	3FE	1,175,000	106.0000	1,245,500	1,175,000	1,175,000					6.625	6.625	MN	9,947	77,844	11/05/2010	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES				1FE	10,735,432	119.7190	12,809,954	10,700,000	10,718,669		(1,712)			7.850	7.820	JJ	387,310	839,950	06/24/1994	01/15/2022
594457-BT-9	MICHIGAN CONS GAS BASIC				1FE	2,900,472	104.2220	3,126,654	3,000,000	2,909,175		2,479			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	120.6020	9,045,165	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
59804V-AD-7	MIDSTATES PETRO INC/LLC			1	5FE	1,050,000	104.5000	1,097,250	1,050,000	1,050,000					9.250	9.250	JD	8,094	48,832	10/28/2013	06/01/2021
59870X-AA-8	MICRON FINANCE SUB LLC/MC SERIES 144A			1	4FE	1,100,000	111.5000	1,226,500	1,100,000	1,100,000					8.375	8.375	MN	11,772	92,125	04/20/2012	05/15/2019
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	135.7950	6,789,725	5,000,000	5,016,539		(1,487)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
608753-AG-4	MOLYCORP INC			1	5FE	1,200,000	99.2500	1,191,000	1,200,000	1,200,000					10.000	10.000	JD	10,000	120,000	03/14/2013	06/01/2020
617446-HD-4	MORGAN STANLEY NOTES				2FE	2,210,980	123.7580	2,475,152	2,000,000	2,172,867		(4,874)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
61748A-AE-6	MORGAN STANLEY SUB NTS				2FE	7,930,320	100.7950	8,063,600	8,000,000	7,997,857		8,463			4.750	4.861	AO	95,000	380,000	03/23/2004	04/01/2014
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A			2	2	4,200,000	98.5540	4,139,268	4,200,000	4,200,000					6.900	6.902	MS	96,600	289,800	03/26/2008	03/01/2018
624758-AB-4	MUELLER WATER PRODUCTS BASIC			1	5FE	2,189,613	102.5000	2,536,875	2,475,000	2,339,623		32,337			7.375	9.281	JD	15,211	182,531	06/04/2008	06/01/2017
626738-AA-6	MURPHY OIL USA INC 144A			1	3FE	1,250,000	100.5000	1,256,250	1,250,000	1,250,000					6.000	6.000	FA	28,542		08/09/2013	08/15/2023
62704P-AD-5	MURRAY ENERGY CORP SERIES 144A			1	5FE	700,000	103.5000	724,500	700,000	700,000					8.625	8.625	JD	2,683	103,709	05/17/2013	06/15/2021
628865-AC-1	NCR ESCROW CORP 144A			1	3FE	950,000	102.1250	970,188	950,000	950,000					6.375	6.375	JD	2,019		12/05/2013	12/15/2023
628931-AB-3	NBD BANK NA MICHIGAN SUB DEBS				1FE	5,430,660	128.3110	5,132,448	4,000,000	4,922,782		(61,295)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
629377-BJ-0	NRG ENERGY INC AI			1	4FE	1,175,000	110.7500	1,301,313	1,175,000	1,175,000					8.250	8.250	MS	32,313	96,938	04/18/2011	09/01/2020
629377-BR-2	NRG ENERGY INC			1	4FE	4,378,252	105.7500	4,679,438	4,425,000	4,388,178		5,296			7.625	7.817	MN	43,113	337,406	02/21/2012	05/15/2019
629527-AU-6	NABISCO INC DEBS				2FE	4,211,780	109.5060	3,832,710	3,500,000	3,605,920		(68,620)			7.550	5.354	JD	11,744	264,250	10/04/2002	06/15/2015
63000W-AA-5	NANA DEVELOPMENT CORP SERIES 144A			1	4FE	2,725,000	103.7500	2,827,188	2,725,000	2,725,000					9.500	9.500	MS	76,224	129,438	03/13/2013	03/15/2019
631005-BB-0	NARRAGANSETT EL SERIES 144A				1FE	25,008,800	107.4100	26,852,600	25,000,000	25,005,887		(806)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				2FE	4,465,189	118.4940	5,663,994	4,780,000	4,646,465		19,542			6.875	7.517	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	114.7070	5,735,330	5,000,000	4,933,475		4,853			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
63860U-AK-6	NATIONSTAR MORT/CAP CORP			1	4FE	1,615,691	95.2500	1,524,000	1,600,000	1,614,405		(1,286)			6.500	6.286	JJ	52,000	41,600	06/21/2013	07/01/2021
63860U-AL-4	NATIONSTAR MORT/CAP CORP			1	4FE	1,215,000	93.7500	1,139,063	1,215,000	1,215,000					6.500	6.500	JD	6,581	39,707	05/29/2013	06/01/2022
63934E-AM-0	NAVISTAR INTL CORP			1	5FE	3,496,638	103.5000	3,777,750	3,650,000	3,514,590		11,454			8.250	8.916	MN	50,188	301,125	06/12/2012	11/01/2021
63946B-AB-6	NBCUNIVERSAL MEDIA LLC				1FE	7,487,404	104.0000	7,799,993	7,500,000	7,495,398		3,326			3.650	3.698	AO	46,385	273,750	08/19/2011	04/30/2015
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	41,442,327	111.7750	46,386,459	41,500,000	41,458,118		5,469			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT				6*	0	0.0000		500,000						8.375	0.000	FA			05/04/2010	08/01/2015
64128X-AA-8	NEUBERGER BERMAN GROUP SERIES 144A			1	3FE	500,000	105.0000	525,000	500,000	500,000					5.625	5.625	MS	8,281	28,125	03/12/2012	03/15/2020
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A			1	3FE	1,250,000	103.0000	1,287,500	1,250,000	1,250,000					5.875	5.875	MS	21,623	73,438	03/12/2012	03/15/2022
641423-BK-3	NEVADA POWER CO BASIC				1FE	807,964	105.3960	843,165	800,000	801,117		(1,016)			5.875	5.734	JJ	21,672	47,000	09/16/2005	01/15/2015
651229-AN-6	NEWELL RUBBERMAID INC				2FE	6,021,180	99.0840	5,945,010	6,000,000	6,017,763		(3,417)			2.050	1.971	JD	10,250	121,975	03/07/2013	12/01/2017
651639-AH-9	NEWMONT MINING CORP				2FE	502,222	99.9380	474,703	475,000	487,107		(15,115)			1.250	(3.401)	JJ	2,738	2,969	05/07/2013	07/15/2014
651639-AJ-5	NEWMONT MINING CORP SERIES B				2FE	2,643,359	102.0000	2,448,000	2,400,000	2,617,129		(26,230)			1.625	(0.889)	JJ	17,983	6,500	11/15/2013	07/15/2017
652478-AU-2	NEWS AMERICA HOLDINGS NTS				2FE	1,998,465	115.0830	2,013,949	1,750,000	1,913,262		(11,195)			7.750	6.475	FA	56,510	135,625	02/24/2004	02/01/2024
652478-BA-5	NEWS AMERICA HOLDINGS SR UNSEC'D DEBS				2FE	7,621,556	126.3600	10,551,085	8,350,000	7,653,872		3,705			7.750	8.507	JD	53,927	647,125	06/02/2000	12/01/2045
652478-BZ-0	NEWS AMERICA HOLDINGS BONDS				2FE	10,290,410	117.6980	12,358,322	10,500,000	10,290,642		17			8.250	8.418	AO	178,063	866,250	03/08/2001	10/17/2096
652482-AM-2	NEWS AMERICA INC DEBS				2FE	1,044,780	120.7830	1,207,827	1,000,000	1,015,775		(2,999)			7.250	6.827	MN	8,660	72,500	02/17/1999	05/18/2018
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP			1	5FE	465,000	99.2500	461,513	465,000	465,000					8.375	8.375	MS	12,981	38,944	06/13/2012	03/01/2018
653522-DQ-2	NIAGARA MOHAWK PWR CORP SERIES 144A				1FE	2,000,000	102.1610	2,043,216	2,000,000	2,000,000					3.553	3.553	AO	17,765	71,060	09/21/2009	10/01/2014
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	116.6370	5,802,706	4,975,000	4,991,141		(1,320)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
654730-AR-4	NISOURCE FINANCE CORP				2FE	11,121,570	111.1990	13,621,890	12,250,000	11,596,285		75,875			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				1FE	22,787,262	120.7220	25,539,925	21,156,000	22,383,067		(52,281)			6.950	6.324	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	NORDSTROM INC				1FE	49,601,918	115.6900	50,469,937	43,625,000	47,033,601		(761,185)			6.250	4.129	JJ	1,257,248	2,726,563	08/18/2010	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	
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
655664-AN-0	NORDSTROM INC BASIC				1FE	20,692,600	109.4360	21,887,220	20,000,000	20,492,203		(66,365)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	822,686	126.9850	986,675	777,000	812,131		(1,524)			7.800	7.287	MN	7,744	60,606	08/20/2003	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORP BONDS				2FE	29,660,872	132.6270	38,342,552	28,910,000	29,660,708		(52)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORP BASIC				2FE	26,107,475	108.2030	30,538,217	28,223,000	26,586,752		55,224			5.640	6.207	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	9,047,520	115.6430	9,251,400	8,000,000	8,677,363		(108,587)			5.900	4.149	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	NORFOLK SOUTHERN RAILWAY				2FE	3,240,811	136.1100	3,552,471	2,610,000	2,951,999		(40,536)			9.750	7.174	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	133.5800	25,567,289	19,140,000	19,376,255		(2,070)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	111.5200	780,641	700,000	697,862		155			5.800	5.841	JD	3,383	40,600	12/04/2003	12/01/2023
665859-AL-8	NORTHERN TRUST CORP				1FE	2,468,337	102.8490	2,365,520	2,300,000	2,442,817		(18,954)			3.450	2.458	MN	12,564	79,350	08/21/2012	11/04/2020
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	117.8800	14,823,347	12,575,000	14,253,980		(330,577)			6.500	3.357	FA	308,786	817,375	12/06/2010	08/15/2018
666807-AP-7	NORTHROP GRUMMAN CORP DEBS				2FE	5,789,160	112.5200	6,751,176	6,000,000	5,956,453		17,739			7.750	8.123	MS	155,000	465,000	06/06/2000	03/01/2016
666807-AQ-5	NORTHROP GRUMMAN CORP DEBS				2FE	27,103,000	123.9200	30,980,075	25,000,000	26,410,413		(71,772)			7.875	7.168	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	33,817,997	110.5300	35,480,034	32,100,000	33,252,372		(179,224)			5.050	4.319	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	18,223,600	99.3940	19,878,700	20,000,000	18,651,589		154,663			3.500	4.611	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	1,885,300	93.2760	1,865,510	2,000,000	1,885,757		457			3.250	3.972	FA	38,097		12/11/2013	08/01/2023
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	120.3370	4,813,472	4,000,000	3,989,634		537			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
667748-AM-9	NORTHWEST PIPELINE CORP				2FE	511,250	113.7930	568,964	500,000	503,576		(1,301)			7.000	6.679	JD	1,556	35,000	10/10/2006	06/15/2016
67019E-AB-3	NSTAR				2FE	4,958,350	108.5370	5,426,855	5,000,000	4,973,276		3,883			4.500	4.605	MN	28,750	225,000	11/12/2009	11/15/2019
67059T-AD-7	NUSTAR LOGISTICS LP				3FE	1,310,000	103.1920	1,351,810	1,310,000	1,310,000					6.750	6.750	FA	32,423		08/14/2013	02/01/2021
674215-AE-8	OASIS PETROLEUM INC			1	4FE	2,145,000	106.5000	2,284,425	2,145,000	2,145,000					6.875	6.875	JJ	67,999	152,794	06/27/2012	01/15/2023
674215-AF-5	OASIS PETROLEUM INC 144A			1	4FE	1,900,000	106.0000	2,014,000	1,900,000	1,900,000					6.875	6.875	MS	35,196		09/10/2013	03/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM CO			1	1FE	6,866,510	97.3970	6,817,797	7,000,000	6,892,732		11,321			3.125	3.342	FA	82,639	218,750	08/15/2011	02/15/2022
678026-AD-7	OIL STATES INTL INC			1	3FE	7,000,000	106.3750	7,446,250	7,000,000	7,000,000					6.500	6.500	JD	37,917	455,000	10/19/2011	06/01/2019
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			2	1FE	12,500,000	111.2990	13,912,425	12,500,000	12,500,000					6.210	6.210	JD	64,688	776,250	12/12/2002	12/01/2028
681904-AL-2	OMNICARE INC BASIC			1	4FE	1,280,570	106.8750	2,014,594	1,885,000	1,677,659		92,407			3.250	9.559	JD	2,723	61,263	07/23/2009	12/15/2035
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT			2	1	5,284,321	111.3940	5,886,432	5,284,321	5,284,321					5.980	6.014	JAJO	69,345	319,350	06/03/2009	07/12/2016
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				2FE	25,529,900	119.2990	29,824,725	25,000,000	25,316,913		(26,378)			7.000	6.803	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				2FE	16,584,414	121.8350	18,226,576	14,960,000	16,277,104		(38,022)			7.000	6.189	MN	174,533	1,047,200	01/15/2004	05/01/2032
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A			2	2FE	2,990,000	108.8930	3,255,889	2,990,000	2,990,000					8.175	8.259	MJSD	10,864	244,432	03/21/1997	03/15/2022
690070-AA-5	OUTERWALL INC			1	3FE	970,000	102.0000	989,400	970,000	970,000					6.000	6.000	MS	17,137		11/05/2013	03/15/2019
69073T-AQ-6	OWENS-BROCKWAY SERIES 144A				3FE	340,656	104.1880	364,656	350,000	346,161		2,521			3.000	3.796	JD	875	10,500	09/13/2011	06/01/2015
69144U-AA-3	OXFORD FINANCE LLC COS SERIES 144A			1	4FE	1,772,500	105.2500	1,841,875	1,750,000	1,767,666		(4,834)			7.250	6.875	JJ	58,503	60,970	01/16/2013	01/15/2018
69320D-AA-7	PC FINANCIAL PARTNERSHIP BASIC				2FE	10,980,750	103.6360	11,399,971	11,000,000	10,997,966		2,235			5.000	5.022	MN	70,278	550,000	02/24/2005	11/15/2014
69327R-AC-5	PDC ENERGY INC			1	4FE	1,400,000	108.0000	1,512,000	1,400,000	1,400,000					7.750	7.750	AO	22,906	54,250	08/09/2013	10/15/2022
693304-AG-2	PECO ENERGY CO FMB				1FE	964,050	108.7790	1,087,794	1,000,000	969,640		734			5.900	6.164	MN	9,833	59,000	06/28/2004	05/01/2034
693304-AL-1	PECO ENERGY CO				1FE	9,219,015	113.4540	9,643,582	8,500,000	8,893,142		(84,910)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693320-AN-3	PHH CORP				3FE	3,755,584	106.6880	4,187,484	3,925,000	3,883,290		59,186			4.000	5.657	MS	52,333	156,500	08/02/2013	09/01/2014
69349H-AB-3	PNM RESOURCES INC BASIC				3FE	1,757,875	111.2500	1,952,438	1,755,000	1,755,803		(527)			9.250	9.214	MN	20,743	162,338	09/17/2008	05/15/2015
693506-AQ-0	PPG INDUSTRIES DEBS				2FE	4,873,350	128.1340	6,406,700	5,000,000	4,934,324		6,040			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693506-AW-7	PPG INDUSTRIES NTS				2FE	4,672,800	112.8810	5,644,030	5,000,000	4,884,718		25,075			6.875	7.580	MN	57,292	343,750	07/19/2001	11/01/2017
693506-BB-2	PPG INDUSTRIES				2FE	53,051,162	115.6390	57,403,299	49,640,000	51,631,268		(427,439)			6.650	5.541	MS	971,979	3,301,060	10/18/2010	03/15/2018
693506-BG-1	PPG INDUSTRIES INC				2FE	6,023,870	91.2470	5,474,838	6,000,000	6,020,913		(2,117)			2.700	2.654	FA	61,200	167,400	07/31/2012	08/15/2022
69353X-AA-3	PNK FINANCE CORP SERIES 144A			1	4FE	1,425,000	102.2500	1,457,063	1,425,000	1,425,000					6.375	6.375	FA	36,842		07/30/2013	08/01/2021
693627-AJ-0	PSI ENERGY INC FMB				1FE	5,563,400	126.3060	6,315,280	5,000,000	5,324,487		(28,199)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	PSI ENERGY INC				1FE	5,964,013	129.8040	7,788,258	6,000,000	5,969,072		672			8.310	8.365	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY INC SEC MTN				1FE	4,994,640	122.8410	6,142,025	5,000,000	4,997,054		238			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
693659-AC-8	PVNGS II FNDG CORP SLOB			2	1FE	2,331,436	105.5010	2,472,946	2,344,000	2,342,509		1,726			8.000	8.058	JD	521	180,883	04/13/1993	12/30/2015
694032-AT-0	PACIFIC BELL DEBENTURES				1FE	28,136,315	119.6720	34,106,634	28,500,000	28,257,907		11,230			7.125	7.228	MS	597,906	2,030,625	10/20/1993	03/15/2026
694308-GE-1	PACIFIC GAS & ELEC FMB				1FE	7,652,310	114.5500	9,163,960	8,000,000	7,703,577		6,944			6.050	6.377	MS	161,333	484,000	06/23/2004	03/01/2034
695114-BT-4	PACIFICORP 1ST MTG SEC'D				1FE	18,388,860	132.4290	23,837,184	18,000,000	18,316,196		(8,743)			7.700	7.517	MN	177,100	1,386,000	04/18/2002	11/15/2031
695114-BY-3	PACIFICORP BASIC				1FE	6,974,520	102.7770	7,194,390	7,000,000	6,998,014		3,073			4.950	4.997	FA	130,900	346,500	08/19/2004	08/15/2014
69512E-FF-7	PACIFICORP SEC MTN				1FE	5,000,000	126.1410	6,307,065	5,000,000	5,000,000					8.230	8.231	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP SEC MTN				1FE	4,063,320	126.1410	5,045,652	4,000,000	4,035,723		(2,554)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
695160-AA-9	PACKAGING DYNAMICS CORP SERIES 144A			1	4FE	1,315,594	102.7500	1,325,475	1,290,000	1,297,736		(6,585)			8.750	8.160	FA	47,031	112,875	01/27/2011	02/01/2016
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C				1FE	2,062,678	113.5940	1,931,093	1,700,000	1,812,630		(32,341)			7.810	5.467	MS	44,257	132,770	04/28/2004	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SERIES C				1FE	1,606,731	109.6670	1,491,477	1,360,000	1,448,471		(20,473)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				2FE	17,593,802	104.4440	17,859,907	17,100,000	17,446,351		(46,067)			5.000	4.629	JD	38,000	855,000	08/30/2010	06/15/2020

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
701081-AV-3	PARKER DRILLING CO SERIES 144A			1	4FE	1,025,000	105.0000	1,076,250	1,025,000	1,025,000					7.500	7.500	FA	32,245		07/25/2013	08/01/2020
70109H-AH-8	PARKER - HANNIFIN CORP				1FE	19,858,579	113.2810	19,931,810	17,595,000	19,001,855		(293,297)			5.500	3.509	MN	123,654	967,725	02/23/2011	05/15/2018
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	32,658,764	97.9250	30,479,094	31,125,000	32,464,259		(155,504)			3.443	2.803	JJ	535,817	1,043,659	06/06/2013	07/01/2021
70342B-AE-8	PATTERSON COMPANIES INC PRIVATE PLACEMENT				2	18,750,000	97.2040	18,225,694	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
705322-AD-7	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	20,000,000	123.3960	24,679,140	20,000,000	20,000,000					8.550	8.552	MN	218,500	1,710,000	01/21/1993	11/15/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	13,850,000	112.7870	15,621,041	13,850,000	13,850,000					5.952	5.951	MN	105,334	824,352	10/10/2002	11/15/2022
707882-AC-0	PENN VIRGINIA CORP			1	5FE	1,843,000	102.5000	1,947,500	1,900,000	1,858,077		6,205			7.250	7.767	AO	29,081	137,750	06/23/2011	04/15/2019
707882-AE-6	PENN VIRGINIA CORP			1	5FE	1,774,027	107.5000	1,865,125	1,735,000	1,772,122		(1,905)			8.500	7.999	MN	24,579	76,605	07/31/2013	05/01/2020
70788A-AA-6	PENN VIRGINIA RESOURCE			1	4FE	298,625	106.0000	318,000	300,000	299,144		160			8.250	8.330	AO	5,225	24,750	07/01/2010	04/15/2018
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	119.3310	11,933,080	10,000,000	11,380,134		(38,648)			7.450	6.191	FA	281,444	745,000	09/21/2004	08/15/2032
71343P-AB-7	PEPSIAMERICAS INC BASIC				1FE	29,754,600	110.1440	33,043,050	30,000,000	29,915,498		22,449			5.000	5.092	MN	191,667	1,500,000	05/11/2005	05/15/2017
71343P-AC-5	PEPSIAMERICAS INC BASIC				1FE	9,628,326	107.5420	11,372,545	10,575,000	9,731,794		18,645			5.500	6.177	MN	74,319	581,625	07/18/2007	05/15/2035
713448-BJ-6	PEPSICO INC BASIC				1FE	12,545,897	124.9980	14,576,017	11,661,000	12,161,290		(85,771)			7.900	6.835	MN	153,537	921,219	11/21/2008	11/01/2018
713448-CG-1	PEPSICO INC				1FE	10,057,200	92.5560	9,255,620	10,000,000	10,054,095		(3,105)			2.750	2.683	MS	90,139	139,792	05/07/2013	03/01/2023
714239-AA-8	PERMIAN HOLDINGS INC SERIES 144A			1	4FE	902,000	98.5000	888,470	902,000	902,000					10.500	10.500	JJ	43,672	40,252	02/01/2013	01/15/2018
716495-AH-9	PETROHAWK ENERGY CORP			1	2FE	340,900	100.9810	373,630	370,000	365,492		7,026			10.500	12.737	FA	16,188	38,850	10/22/2009	08/01/2014
716495-AN-6	PETROHAWK ENERGY CORP			1	2FE	2,485,000	110.2000	2,738,470	2,485,000	2,485,000					6.250	6.250	JD	12,943	155,313	09/20/2011	06/01/2019
716747-AA-8	PETROPOWER I FUNDING TRUST SERIES 144A			2	2FE	22,235	98.8630	21,982	22,235	22,235					7.360	7.360	FA	618	1,636	02/09/1996	02/15/2014
717081-DB-6	PFIZER INC				1FE	14,984,850	118.5430	17,781,450	15,000,000	14,990,766		1,463			6.200	6.214	MS	273,833	930,000	03/17/2009	03/15/2019
71713U-AW-2	PHARMACIA CORPORATION DEBS				1FE	5,011,023	122.9260	5,396,456	4,390,000	4,856,780		(19,710)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	132.2230	18,511,248	14,000,000	14,259,562		(15,277)			8.450	8.183	JJ	591,500	1,183,000	08/02/1995	09/19/2024
720186-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	124.1120	8,687,840	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
720186-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	125.4930	6,274,650	5,000,000	5,137,712		(6,383)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
72147K-AB-4	PILGRIM'S PRIDE CORP			1	4FE	2,385,152	109.0000	2,654,150	2,435,000	2,396,871		5,972			7.875	8.265	JD	8,523	191,756	12/15/2011	12/15/2018
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				2FE	7,660,060	120.2380	8,416,660	7,000,000	7,497,215		(21,490)			7.200	6.422	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AE-7	PIONEER NATURAL RESOURCES SR NTS				2FE	4,089,340	110.9290	4,548,077	4,100,000	4,097,088		1,034			5.875	5.906	JJ	111,070	240,875	07/15/2004	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCES				2FE	3,996,120	117.0910	4,683,644	4,000,000	3,998,228		341			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
725143-AB-7	PITTSBURGH GLASS WORKS L 144A			1	4FE	815,000	105.2500	857,788	815,000	815,000					8.000	8.000	MN	8,874		10/29/2013	11/15/2018
726505-AK-6	PLAINS EXPLORATION & PROD			1	2FE	500,000	109.6550	548,273	500,000	500,000					6.625	6.625	MN	5,521	33,125	03/24/2011	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PROD			1	2FE	2,325,500	109.3700	2,570,183	2,350,000	2,330,154		2,922			6.125	6.309	JD	6,397	143,938	06/06/2012	06/15/2019
730481-AF-5	J.B. POINDEXTER & CO SERIES 144A			1	4FE	1,358,500	106.7500	1,441,125	1,350,000	1,357,449		(853)			9.000	8.883	AO	30,375	121,500	08/15/2012	04/01/2022
731745-AL-9	POLYMER GROUP INC				4FE	650,000	106.6250	693,063	650,000	650,000					7.750	7.750	FA	20,990	50,375	01/19/2012	02/01/2019
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	134.4780	6,723,890	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			2	2	3,601,310	110.3740	3,974,891	3,601,310	3,601,310					5.900	5.943	MJSD	590	212,477	03/18/2003	12/31/2018
737446-AB-0	POST HOLDINGS INC			1	4FE	529,355	107.0000	535,000	500,000	526,092		(3,263)			7.375	6.333	FA	13,931	36,875	01/11/2013	02/15/2022
737446-AE-4	POST HOLDINGS INC 144A			1	4FE	1,190,000	103.5000	1,231,650	1,190,000	1,190,000					6.750	6.750	JD	9,594		11/13/2013	12/01/2021
73763H-AS-5	POTLATCH CORP MTN				2FE	5,000,000	109.2500	5,462,500	5,000,000	5,000,000					8.800	8.802	JD	36,667	440,000	01/27/1992	02/01/2016
73763H-AW-6	POTLATCH CORP MTN				2FE	5,000,000	111.0000	5,550,000	5,000,000	5,000,000					8.875	8.877	JD	36,979	443,750	02/04/1992	02/05/2018
74005P-AP-9	PRAXAIR INC				1FE	20,113,485	110.8990	20,283,464	18,290,000	19,208,445		(267,133)			5.200	3.525	MS	280,040	951,080	09/29/2010	03/15/2017
74005P-AU-8	PRAXAIR INC				1FE	15,215,203	110.7710	15,175,559	13,700,000	14,830,854		(183,748)			4.500	2.893	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	3,362,483	104.0790	3,101,551	2,980,000	3,318,809		(42,742)			4.050	2.326	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	11,527,070	98.0760	11,278,706	11,500,000	11,527,023		(3,340)			3.000	2.964	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			1	1FE	10,164,864	91.9280	9,468,543	10,300,000	10,184,530		12,612			2.450	2.604	FA	95,332	252,350	06/07/2012	02/15/2022
74139E-AC-2	PRETIUM PGK LLC/FIN INC			1	5FE	2,000,000	106.7500	2,135,000	2,000,000	2,000,000					11.500	11.500	AO	57,500	230,000	12/12/2011	04/01/2016
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	26,931,038	127.5150	29,206,519	22,904,415	25,004,139		(284,006)			9.360	6.569	JJ	1,071,927	2,143,853	11/24/2008	01/01/2021
74308T-AB-6	PRODUCTION RES GROUP			1	5FE	516,829	72.2500	361,250	500,000	511,933		(3,014)			8.875	8.044	MN	7,396	44,375	05/02/2012	05/01/2019
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	128.7760	25,755,120	20,000,000	23,162,924		(100,814)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
74340X-AL-5	PROLOGIS LP				2FE	4,669,636	114.3910	5,576,576	4,875,000	4,744,566		30,784			7.625	8.525	JJ	185,859	371,719	06/03/2011	07/01/2017
743755-AJ-9	PRVDNC HLTN & SVC OBL GR				1FE	59,962,420	100.1750	60,005,065	59,900,000	59,961,482		(938)			4.379	4.366	AO	750,475		10/21/2013	10/01/2023
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A			1	4FE	3,525,000	99.5000	3,507,375	3,525,000	3,525,000					6.750	6.750	JD	10,575	126,239	05/22/2013	06/15/2021
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	120.0860	31,822,843	26,500,000	24,165,186		150,214			6.750	8.064	MS	526,688	1,788,750	04/16/2001	09/15/2023
744516-AA-3	PUB SVC OF NORTH CAROLINA SR DEBS				2FE	10,000,000	117.2760	11,727,600	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	131.8270	13,182,700	10,000,000	10,085,466		(7,903)			9.250	9.088	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	129.9720	9,916,841	7,630,000	7,826,590		(18,179)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SER A				1FE	11,052,500	125.7740	13,835,140	11,000,000	11,039,551		(1,610)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SERIES A				1FE	5,018,000	117.1250	5,856,265	5,000,000	5,007,532		(1,280)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
747065-AA-8	PENN VIRGINIA RESOURCE SERIES 144A			1	4FE	585,000	103.5000	605,475	585,000	585,000					6.500	6.500	MN	4,859	19,646	05/06/2013	05/15/2021

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
748356-AA-0	QUESTAR CORP				1FE	2,994,930	103.0360	3,091,089	3,000,000	2,997,893		969			2.750	2.785	FA	34,375	82,500	12/07/2010	02/01/2016
74913G-AW-5	QWEST CORP				2FE	930,319	114.2660	1,142,655	1,000,000	969,550		11,119			8.375	9.870	MN	13,958	83,750	12/18/2009	05/01/2016
74955D-AB-7	AEP GENERATING CO			2	2FE	1,730,013	121.8770	2,180,963	1,789,477	1,753,289		2,398			9.820	10.170	JD	11,715	175,727	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	7,900,573	118.1830	9,519,405	8,054,774	7,960,490		6,220			9.810	10.010	JD	52,678	790,173	08/28/1990	12/07/2022
74955E-AB-5	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	4,440,002	121.8770	5,325,157	4,369,284	4,411,696		(2,891)			9.820	9.655	JD	28,604	429,064	06/27/1991	12/07/2022
74966C-AA-8	RKI EXP & PROD/RKI FIN C SERIES 144A			1	4FE	1,831,150	105.2500	1,926,075	1,830,000	1,831,103		(47)			8.500	8.486	FA	70,430		07/23/2013	08/01/2021
74973W-AA-5	RTI INTERNATIONAL METALS INC				3	1,106,391	113.3130	1,246,438	1,100,000	1,103,088		(1,558)			3.000	2.848	JD	2,750	33,000	06/20/2012	12/01/2015
74973W-AB-3	RTI INTERNATIONAL METALS INC				3	2,585,373	105.0630	2,652,828	2,525,000	2,581,758		(3,615)			1.625	1.219	AO	8,662	19,685	11/14/2013	10/15/2019
749951-AA-7	RADIO SYSTEMS CORP SERIES 144A			1	4FE	1,810,000	109.7500	1,953,550	1,780,000	1,805,288		(4,114)			8.375	8.013	MN	24,846	152,388	11/01/2012	11/01/2019
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	126.2770	25,255,360	20,000,000	22,240,515		(128,711)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AF-8	RAYTHEON COMPANY DEB				1FE	15,149,168	122.5860	14,575,452	11,890,000	14,784,441		(148,217)			7.200	4.752	FA	323,408	856,080	06/07/2011	08/15/2027
755111-AU-5	RAYTHEON COMPANY DEBS				1FE	1,079,770	118.0710	1,180,705	1,000,000	1,041,851		(7,185)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	107.1570	9,858,398	9,200,000	9,634,595		(62,550)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	55,274,923	100.1140	58,046,039	57,980,000	55,983,844		252,004			3.125	3.700	AO	382,507	1,811,875	06/02/2011	10/15/2020
758200-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	115.7560	11,575,560	10,000,000	10,721,731		(41,579)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
758766-AE-9	REGAL ENTERTAINMENT GRP			1	4FE	2,100,450	108.5000	2,180,850	2,010,000	2,057,545		(15,689)			9.125	8.105	FA	69,289	183,413	02/10/2011	08/15/2018
760110-AA-7	RENTECH NIT PART/FINANCE SERIES 144A			1	4FE	585,000	96.5000	564,525	585,000	585,000					6.500	6.500	AO	8,028	19,329	04/09/2013	04/15/2021
76117W-AA-7	RESOLUTE FOREST PRODUCTS SERIES 144A			1	3FE	2,342,816	92.5000	2,187,625	2,365,000	2,343,931		1,115			5.875	6.001	MN	17,754	72,174	04/26/2013	05/15/2023
761519-BD-8	REVLON CONSUMER PRODS			1	4FE	1,250,000	98.6250	1,232,813	1,250,000	1,250,000					5.750	5.750	FA	27,153		12/23/2013	02/15/2021
761735-AL-3	REYNOLDS GRP ISS/REYNOLD			1	5FE	850,000	107.2500	911,625	850,000	850,000					9.000	9.000	AO	16,150	76,500	07/24/2012	04/15/2019
762515-AA-2	RIALTO HLDS LLC/CORP 144A			1	4FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					7.000	7.000	JD	9,139		11/08/2013	12/01/2018
764165-AB-2	RICHLAND TOWERS FD/MGMT SERIES 144A				3FE	350,000	106.0350	371,121	350,000	350,000					7.870	7.870	MON	1,224	27,545	03/17/2011	03/15/2016
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	34,616,143	117.0240	41,155,995	35,169,000	34,842,593		52,168			6.000	6.213	MS	703,380	2,110,140	02/18/2009	03/01/2019
773903-AC-3	ROCKWELL INTL CORP DEB				1FE	10,140,862	85.9730	14,301,559	16,635,000	10,146,748		465			5.200	8.530	JJ	398,870	865,020	05/16/2000	01/15/2098
775371-AU-1	ROHM & HAAS CO DEBS				3FE	8,127,497	132.5360	8,694,381	6,560,000	7,754,004		(45,461)			7.850	6.028	JJ	237,454	514,960	02/13/2004	07/15/2029
783549-AZ-1	RYDER SYSTEM INC MTN				2FE	13,902,749	116.3010	16,685,733	14,347,000	14,041,359		15,316			6.950	7.217	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JK-6	RYDER SYSTEM INC				2FE	11,894,750	110.7800	13,293,552	12,000,000	11,963,215		11,575			5.850	5.969	MN	117,000	702,000	01/23/2007	11/01/2016
78355H-JL-4	RYDER SYSTEM INC MTN				2FE	24,002,830	100.8540	23,196,443	23,000,000	23,043,333		(261,620)			5.850	4.670	MS	448,500	1,345,500	02/23/2010	03/01/2014
78355H-JR-1	RYDER SYSTEM INC Domestic MTN				2FE	12,256,940	104.6310	12,555,684	12,000,000	12,156,284		(43,369)			3.500	3.092	JD	35,000	420,000	08/12/2011	06/01/2017
78355H-JT-7	RYDER SYSTEM INC MTN				2FE	2,840,460	100.6330	2,817,730	2,800,000	2,831,769		(7,187)			2.500	2.213	MS	23,333	71,750	10/10/2012	03/01/2018
78355H-JV-2	RYDER SYSTEM INC MTN			1	2FE	9,983,700	98.9280	9,892,770	10,000,000	9,984,119		419			2.450	2.485	MN	33,347		11/05/2013	11/15/2018
78412F-AP-9	SESI LLC			1	3FE	3,125,000	111.5000	3,484,375	3,125,000	3,125,000					7.125	7.125	JD	9,896	222,656	08/22/2012	12/15/2021
78428G-AA-2	SIWF MERGER SUB/SPRING I SERIES 144A			1	4FE	1,050,000	100.8750	1,059,188	1,050,000	1,050,000					6.250	6.250	JD	5,469	32,266	05/21/2013	06/01/2021
78454L-AB-6	SM ENERGY CO			1	3FE	600,000	106.2500	637,500	600,000	600,000					6.625	6.625	FA	15,017	39,750	01/11/2012	02/15/2019
78454L-AF-7	SM ENERGY CO			1	3FE	1,510,000	104.8750	1,583,613	1,510,000	1,510,000					6.500	6.500	JJ	49,075	98,695	10/29/2012	01/01/2023
78477J-AA-6	STHI HOLDING CORP SERIES 144A			1	4FE	2,000,000	107.0000	2,140,000	2,000,000	2,000,000					8.000	8.000	MS	47,111	160,000	08/11/2011	03/15/2018
785592-AA-4	SABINE PASS LIQUEFACTION SERIES 144A				3FE	3,790,000	97.7500	3,797,588	3,885,000	3,795,165		5,165			5.625	6.027	FA	91,055	109,266	06/25/2013	02/01/2021
78572X-AB-7	SABRA HEALTH/CAPTL CORP			1	4FE	1,247,654	108.0000	1,275,480	1,181,000	1,230,310		(15,370)			8.125	6.486	MN	15,993	95,956	11/14/2012	11/01/2018
786514-BM-0	SAFEWAY INC				2FE	14,806,965	102.5620	14,871,519	14,500,000	14,539,810		(61,502)			5.625	5.170	FA	308,125	815,625	03/13/2009	08/15/2014
786514-BP-3	SAFEWAY INC BASIC				2FE	11,303,310	111.8840	12,307,273	11,000,000	11,141,862		(34,157)			6.350	5.949	FA	263,878	698,500	08/25/2008	08/15/2017
786514-BR-9	SAFEWAY INC SWY SNR UNSEC DEB				2FE	20,524,150	106.3460	21,269,240	20,000,000	20,343,641		(52,389)			5.000	4.649	FA	377,778	1,000,000	04/22/2010	08/15/2019
786514-BS-7	SAFEWAY INC BASIC				2FE	20,146,000	99.9630	19,992,660	20,000,000	20,103,159		(13,432)			3.950	3.861	FA	298,444	790,000	08/11/2010	08/15/2020
786590-AA-0	SAFWAY GROUP HOLDING SERIES 144A			1	4FE	945,000	105.5000	996,975	945,000	945,000					7.000	7.000	MN	8,453	33,259	05/07/2013	05/15/2018
790849-AH-6	ST JUDE MEDICAL INC				2FE	6,898,981	102.5740	6,949,382	6,775,000	6,837,872		(30,036)			2.500	2.032	JJ	78,101	169,375	12/08/2011	01/15/2016
795435-AF-3	SALIX PHARMACEUTICALS LT 144A			1	4FE	2,395,000	102.5000	2,454,875	2,395,000	2,395,000					6.000	6.000	JJ	1,597		12/12/2013	01/15/2021
795770-AN-6	SALTON SEA FUNDING CORP SERIES F			2	2FE	1,547,516	102.2220	1,581,658	1,547,274	1,547,361		(18)			7.475	7.471	MN	9,960	115,659	07/19/2006	11/30/2018
796038-AA-5	SAMSON INVESTMENT COMP SERIES 144A			1	5FE	3,037,000	109.0000	3,270,000	3,000,000	3,040,587		4,576			10.500	10.025	FA	116,167	265,625	06/10/2013	02/15/2020
79970Y-AA-3	SANCHEZ ENERGY CORP SERIES 144A			1	5FE	2,530,750	102.2500	2,607,375	2,550,000	2,531,382		632			7.750	7.880	JD	8,783	99,910	09/13/2013	06/15/2021
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	2,327,613	104.7500	2,435,438	2,325,000	2,327,546		(66)			7.500	7.474	MS	51,344	87,188	07/25/2013	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC			1	4FE	1,391,300	106.0000	1,441,600	1,360,000	1,389,861		(1,439)			8.125	7.662	AO	23,328	55,250	07/19/2013	10/15/2022
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	124.6760	46,048,970	36,935,000	38,303,060		(34,773)			6.500	5.326	JD	200,065	2,400,775	09/16/2004	12/01/2033
806605-AJ-0	SCHERING-PLOUGH BASIC			1	1FE	36,549,650	115.6030	40,460,910	35,000,000	35,854,243		(214,100)			6.000	5.245	MS	618,333	2,100,000	06/23/2010	09/15/2017
80874Y-AG-5	SCIENTIFIC GAMES INTERNA			1	4FE	580,907	107.2500	632,775	590,000	583,630		676			9.250	9.476	JD	2,426	54,575	05/27/2010	06/15/2019
80874Y-AM-2	SCIENTIFIC GAMES INTERNA			1	4FE	3,000,000	102.5000	3,075,000	3,000,000	3,000,000					6.250	6.250	MS	62,500	193,229	02/05/2013	09/01/2020
810186-AK-2	SCOTTS MIRACLE-GRO CO/T			1	4FE	4,000,000	107.7500	4,310,000	4,000,000	4,000,000					6.625	6.625	JD	11,778	265,000	03/26/2012	12/15/2020
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	125.5770	13,656,466	10,875,000	10,975,945		(4,128)			7.700	7.590	JD	37,217	837,375	09/17/2002	06/15/2028
816074-AJ-7	SEITEL INC			1	4FE	900,000	101.0000	909,000	900,000	900,000					9.500	9.500	AO	18,050	48,688	08/15/2013	04/15/2019

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
817082-AF-7	SENECA GAMING CORP SERIES 144A				4FE	2,650,000	107.5000	2,848,750	2,650,000	2,650,000					8.250	8.250	JD	18,219	218,625	11/29/2010	12/01/2018
81775#-AB-5	SES GLOBAL GTD SR NTS			2	2	4,000,000	107.3980	4,295,920	4,000,000	4,000,000					5.830	5.830	MS	58,948	233,200	07/24/2003	09/30/2015
824348-AN-6	SHERWIN-WILLIAMS CO				1FE	10,551,730	102.4040	10,752,389	10,500,000	10,510,989		(11,201)			3.125	3.013	JD	14,583	328,125	03/15/2010	12/15/2014
828807-BZ-9	SIMON PROPERTY GROUP L				1FE	21,718,216	115.7810	21,940,575	18,950,000	20,618,631		(340,085)			6.125	3.931	MN	99,948	1,160,688	08/09/2010	05/30/2018
828807-CF-2	SIMON PROPERTY GROUP L			1	1FE	5,498,400	105.7340	5,286,710	5,000,000	5,413,167		(52,926)			4.375	3.041	MS	72,917	218,750	05/11/2012	03/01/2021
828807-CH-8	SIMON PROPERTY GROUP L			1	1FE	7,482,600	103.4310	7,757,295	7,500,000	7,489,661		3,170			2.800	2.847	JJ	88,083	210,000	11/10/2011	01/30/2017
82967N-AN-8	SIRIUS XM RADIO INC SERIES 144A			1	4FE	1,845,000	101.0000	1,863,450	1,845,000	1,845,000					5.750	5.750	FA	44,203		07/29/2013	08/01/2021
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	1,990,000	106.0000	2,120,000	2,000,000	1,991,124		769			6.625	6.694	FA	50,056	137,653	07/18/2012	08/15/2022
832696-AB-4	JM SMUCKER CO				2FE	17,859,300	99.2840	16,878,280	17,000,000	17,727,967		(82,434)			3.500	2.881	AO	125,611	595,000	06/01/2012	10/15/2021
833034-AE-1	SNAP-ON INC BASIC				1FE	3,879,120	107.9920	4,319,672	4,000,000	3,949,555		14,733			5.500	5.960	JJ	101,444	220,000	07/31/2008	01/15/2017
833034-AH-4	SNAP-ON INC				1FE	19,274,380	114.2100	20,215,223	17,700,000	18,867,380		(122,386)			6.125	5.073	MS	361,375	1,084,125	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC				1FE	16,196,034	107.1260	17,075,884	15,940,000	16,100,975		(36,266)			4.250	3.976	JJ	312,380	677,450	05/03/2011	01/15/2018
83545G-AV-4	SONIC AUTOMOTIVE INC			1	3FE	2,399,420	108.6250	2,628,725	2,420,000	2,400,972		1,551			7.000	7.125	JJ	78,112	84,700	01/25/2013	07/15/2022
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	9,263,363	101.6070	8,890,604	8,750,000	9,185,490		(49,058)			4.375	3.619	MN	63,802	382,813	05/18/2012	11/01/2021
835898-AF-4	SOTHEBYS SERIES 144A			1	3FE	2,110,000	93.7500	1,978,125	2,110,000	2,110,000					5.250	5.250	AO	27,694	112,006	09/21/2012	10/01/2022
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	120.4490	10,479,063	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
843268-AB-5	SOUTHERN LNG INC PRIVATE PLACEMENT				2FE	14,000,000	117.7530	16,485,364	14,000,000	14,000,000					9.750	9.720	FA	458,792	1,365,000	02/06/2009	02/24/2016
843452-BC-6	SOUTHERN NAT GAS SERIES 144A				2FE	998,340	112.0680	1,120,680	1,000,000	999,357		175			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
843646-AF-7	SOUTHERN POWER CO BASIC				2FE	28,433,162	106.0970	28,221,669	26,600,000	27,192,068		(369,438)			4.875	3.377	JJ	597,946	1,296,750	02/07/2011	07/15/2015
843877-AJ-0	SOUTHERN STATES COOP INC 144A			1	4FE	1,474,400	96.7500	1,470,600	1,520,000	1,475,838		1,438			10.000	10.565	FA	57,844		08/07/2013	08/15/2021
844730-AG-6	SOUTHTRUST CORP NTS				1FE	2,246,490	102.4580	2,305,298	2,250,000	2,249,802		420			5.800	5.820	JD	5,800	130,500	05/19/2004	06/15/2014
8447HE-AA-4	SOUTHTRUST BK ATLANTA MTN				1FE	1,043,160	118.6820	1,186,823	1,000,000	1,027,406		(1,498)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN				4FE	470,000	109.3000	546,500	500,000	479,810		4,179			6.900	8.115	JD	1,533	34,500	07/06/2011	12/15/2017
85207U-AA-3	SPRINT CORP 144A				4FE	2,550,000	107.3750	2,738,063	2,550,000	2,550,000					7.250	7.250	MS	56,490		09/04/2013	09/15/2021
85207U-AG-0	SPRINT CORP 144A				4FE	715,000	101.5000	725,725	715,000	715,000					7.125	7.125	JD	2,689		12/09/2013	06/15/2024
852862-AB-7	STANADYNE CORP				5FE	2,080,000	97.0000	1,940,000	2,000,000	2,000,000					10.000	9.235	FA	75,556	200,000	03/30/2005	08/15/2014
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	2,225,000	104.2500	2,319,563	2,225,000	2,225,000					6.250	6.250	JD	6,181	49,831	08/01/2013	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER			1	1FE	8,796,305	98.2540	8,294,636	8,442,000	8,758,545		(31,084)			3.400	2.852	JD	23,919	287,028	03/19/2013	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER				1FE	20,222,120	92.9030	18,580,560	20,000,000	20,201,023		(19,907)			2.900	2.770	MN	96,667	571,944	12/10/2012	11/01/2022
855030-AJ-1	STAPLES BASIC				2FE	47,587,065	100.3120	42,679,576	42,547,000	42,594,985		(1,241,548)			9.750	6.701	JJ	1,912,842	4,148,333	08/31/2009	01/15/2014
858119-AT-7	STEEL DYNAMICS INC			1	3FE	1,110,000	108.2500	1,201,575	1,110,000	1,110,000					6.125	6.125	FA	25,684	33,994	08/06/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			1	3FE	1,110,000	108.0000	1,198,800	1,110,000	1,110,000					6.375	6.375	FA	26,733	35,381	08/06/2013	08/15/2022
861642-AM-8	STONE ENERGY CORP			1	4FE	1,091,800	104.5000	1,107,700	1,060,000	1,091,458		(342)			7.500	6.949	MN	10,158		11/13/2013	11/15/2022
86184F-AA-1	STONEMOR PART CORNER FAM SERIES 144A			1	4FE	2,340,992	104.0000	2,428,400	2,335,000	2,340,818		(174)			7.875	7.776	JD	15,323	93,473	07/30/2013	06/01/2021
86614W-AA-4	SUMMIT MID HLDS LLC/FI SERIES 144A			1	4FE	2,310,000	104.5000	2,413,950	2,310,000	2,310,000					7.500	7.500	JJ	93,363		06/12/2013	07/01/2021
86664R-AB-2	SUN CANADA FINL CO SUB NOTE SERIES 144A				1FE	28,422,765	108.2990	30,865,101	28,500,000	28,486,703		6,124			7.250	7.276	JD	91,833	2,066,250	12/14/1995	12/15/2015
86723C-AA-6	SUNCOKE ENRGY PART LP FI SERIES 144A			1	4FE	1,895,788	104.5000	1,928,025	1,845,000	1,892,512		(3,276)			7.375	6.765	FA	56,695	70,680	07/25/2013	02/01/2020
870738-AK-7	SWIFT ENERGY CO			1	4FE	5,296,250	99.0000	5,049,000	5,100,000	5,282,696		(13,548)			7.875	7.142	MS	133,875	240,188	06/27/2013	03/01/2022
871829-AQ-0	SYSCO CORP				1FE	16,422,879	91.1590	15,332,927	16,820,000	16,451,785		24,552			2.600	2.894	JD	23,081	309,660	06/11/2013	06/12/2022
872540-AP-4	TJX COMPANIES INC			1	1FE	4,995,550	90.5290	4,526,435	5,000,000	4,995,840		290			2.500	2.510	MN	15,972	67,014	04/29/2013	05/15/2023
87261Q-AA-1	TMS INTERNATIONAL CORP 144A			1	4FE	770,000	106.2500	818,125	770,000	770,000					7.625	7.625	AO	12,232		10/04/2013	10/15/2021
87264A-AD-7	T-MOBILE USA INC			1	3FE	705,000	105.2500	742,013	705,000	705,000					6.633	6.632	JJ	19,874		10/08/2013	04/28/2021
87264A-AE-5	T-MOBILE USA INC			1	3FE	1,631,700	103.7500	1,727,438	1,665,000	1,632,401		701			6.836	7.128	JJ	48,373		10/08/2013	04/28/2023
87264A-AF-2	T-MOBILE USA INC			1	3FE	900,000	106.2500	956,250	900,000	900,000					6.542	6.541	JJ	25,023		10/08/2013	04/28/2020
873050-BU-4	TTX CO NTS SERIES 144A				2FE	9,990,200	101.8770	10,187,740	10,000,000	9,999,474		1,223			5.625	5.638	JD	46,875	562,500	06/01/2004	06/01/2014
873050-BW-0	TTX CO SERIES 144A				2FE	8,245,800	104.7470	7,856,055	7,500,000	7,711,813		(177,550)			4.900	2.421	MS	122,500	367,500	11/29/2010	03/01/2015
873050-CF-6	TTX CO 144A				2FE	7,975,440	98.4140	7,873,152	8,000,000	7,975,440					4.150	4.187	JJ	18,444		12/04/2013	01/15/2024
875127-AV-4	TAMPA ELECTRIC				2FE	10,175,200	120.7990	12,079,860	10,000,000	10,159,142		(3,135)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	1,275,000	105.7500	1,348,313	1,275,000	1,275,000					6.375	6.375	FA	33,867	81,281	01/31/2013	08/01/2022
87612E-AV-8	TARGET CORP				1FE	30,142,600	105.4240	31,627,290	30,000,000	30,099,666		(13,337)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP				1FE	35,484,028	95.9260	33,795,583	35,231,000	35,447,356		(23,717)			2.900	2.814	JJ	471,117	1,021,699	05/29/2012	01/15/2022
87875U-AH-5	TECO FINANCE INC BASIC				2FE	2,845,384	115.6190	3,195,698	2,764,000	2,802,657		(8,701)			6.572	6.157	MN	30,275	181,650	05/13/2008	11/01/2017
88023U-AB-7	TEMPUR SEALY INTL INC			1	4FE	1,465,000	109.0000	1,596,850	1,465,000	1,465,000					6.875	6.875	JD	4,476	50,359	08/26/2013	12/15/2020
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A			2	2FE	1,010,707	107.9490	1,091,048	1,010,707	1,010,707					6.125	6.172	MJSD	172	61,906	06/30/2004	03/30/2023
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	116.3800	290,951	250,000	253,761		(1,000)			7.500	6.974	AO	4,688	18,750	01/27/1998	04/01/2017
880779-AY-9	TEREX CORP			1	4FE	1,200,000	103.3750	1,240,500	1,200,000	1,200,000					6.000	6.000	MN	9,200	69,800	11/08/2012	05/15/2021

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
881609-AW-1	TESORO PETROLEUM CORP			1	3FE	1,408,954	108.2500	1,515,500	1,400,000	1,401,130		(2,218)			9.750	9.575	JD	11,375	136,500	10/05/2009	06/01/2019
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	26,300,181	105.2730	25,160,151	23,900,000	25,798,087		(232,093)			4.500	3.247	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	22,424,700	99.1040	21,802,946	22,000,000	22,334,570		(39,315)			3.600	3.366	FA	299,200	792,000	09/08/2011	08/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC				2FE	2,993,880	99.0690	2,972,073	3,000,000	2,993,924		44			2.400	2.442	FA	4,000		12/04/2013	02/01/2019
884315-AG-7	THOMAS & BETTS CORP				1FE	9,918,600	113.9390	11,393,930	10,000,000	9,940,477		5,843			5.625	5.720	MN	71,875	562,500	11/16/2009	11/15/2021
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	132.6080	16,755,033	12,635,000	13,506,945		(63,114)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
887317-AN-5	TIME WARNER INC				2FE	25,390,000	101.2630	25,315,825	25,000,000	25,385,553		(4,447)			4.000	3.775	JJ	461,111		11/20/2013	01/15/2022
887317-AR-6	TIME WARNER INC				2FE	17,945,820	99.7080	17,947,512	18,000,000	17,946,014		194			4.050	4.087	JD	30,375		12/11/2013	12/15/2023
88731E-AJ-9	TIME WARNER SR NTS				2FE	12,112,482	108.9480	11,984,302	11,000,000	11,952,282		(23,841)	179,764		8.375	7.389	JJ	424,799	921,250	05/19/2011	07/15/2033
88732J-AV-0	TIME WARNER CABLE				2FE	10,973,350	102.7450	11,301,950	11,000,000	10,994,186		5,165			3.500	3.550	FA	160,417	385,000	02/10/2010	02/01/2015
88732J-AW-8	TIME WARNER CABLE				2FE	50,139,143	101.5360	51,021,790	50,250,000	50,197,374		5,054			5.000	5.017	FA	1,046,875	2,512,500	03/16/2011	02/01/2020
88732J-AX-6	TIME WARNER CABLE			1	2FE	14,252,306	94.7760	14,377,580	15,170,000	14,470,355		80,293			4.125	4.900	FA	236,399	625,763	03/17/2011	02/15/2021
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	2,844,943	103.5000	2,944,575	2,845,000	2,844,998					5.875	5.875	FA	63,143	167,144	01/31/2012	02/15/2022
890027-AA-3	TOMKINS LLC/ TOMKINS INC			1	4FE	158,000	109.5000	173,010	158,000	158,000					9.000	9.000	AO	3,555	14,220	11/22/2011	10/01/2018
891490-AS-3	TOSCO CORP NOTES				1FE	10,030,150	129.9060	12,990,590	10,000,000	10,028,788		(184)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
892234-AA-3	TOWNSQUARE RADIO LLC/INC 144A			1	4FE	1,322,813	108.2500	1,347,713	1,245,000	1,320,842		(1,970)			9.000	7.303	AO	28,013		11/08/2013	04/01/2019
893647-AP-2	TRANSDIGM INC			1	5FE	2,775,000	107.2500	2,976,188	2,775,000	2,775,000					7.750	7.750	JD	9,558	215,063	09/15/2011	12/15/2018
89407#-AF-5	TRANSWISTRN PIPE PRIVATE PLACEMENT				2	12,500,000	109.0830	13,635,413	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
896522-AF-6	TRINITY INDUSTRIES				3FE	2,091,121	131.6880	3,456,797	2,625,000	2,130,614		10,891			3.875	5.307	JD	8,477	101,719	09/28/2011	06/01/2036
897050-AB-6	TRONOX FINANCE LLC			1	4FE	1,460,000	102.0000	1,489,200	1,460,000	1,460,000					6.375	6.375	FA	35,162		09/16/2013	08/15/2020
899042-AA-3	TUFTS MEDICAL CTR INC				2FE	25,602,000	98.4310	25,200,305	25,602,000	25,602,000					5.373	5.373	JJ	527,312		08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CTR INC				2FE	14,398,000	96.1220	13,839,574	14,398,000	14,398,000					6.323	6.323	JJ	348,981		08/07/2013	01/01/2028
902120-AD-6	TYCO LABORATORIES INC		E		1FE	8,813,240	123.5660	9,885,298	8,000,000	8,453,538		(36,335)			9.500	8.533	MN	126,667	760,000	05/11/1995	05/01/2022
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS				2FE	5,191,200	120.9960	6,049,820	5,000,000	5,148,331		(5,899)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
90320W-AA-1	UPMC HEALTH SYSTEM SERIES 11-B				1FE	30,000,000	98.2990	29,489,550	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
903293-AV-0	USG CORP SERIES 144A				3FE	686,602	104.5000	731,500	700,000	698,069		3,064			9.750	10.250	FA	28,438	68,250	07/30/2009	08/01/2014
903293-BB-3	USG CORP SERIES 144A			1	3FE	1,092,069	112.5000	1,237,500	1,100,000	1,093,351		794			7.875	8.000	MS	21,897	86,625	03/29/2012	03/30/2020
90333E-AC-2	USEC INC				6FE	5,378,188	33.2500	5,378,188	16,175,000	5,378,188		5,266,885	6,035,198		3.000	29.058	AO	121,313	485,250	09/30/2011	10/01/2014
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	122.8110	12,281,080	10,000,000	9,719,196		7,661			5.900	6.153	MN	75,389	590,000	07/24/2007	11/15/2032
904764-AK-3	UNILEVER CAPITAL BASIC				1FE	3,429,168	111.9180	3,485,114	3,114,000	3,313,423		(35,051)			4.800	3.426	FA	56,467	149,472	02/15/2019	02/15/2019
907818-AZ-1	UNION PACIFIC CORP BONDS				1FE	5,296,750	111.7240	5,586,195	5,000,000	5,101,541		(44,509)			7.000	5.949	FA	145,833	350,000	02/03/2009	02/01/2016
907818-CU-0	UNION PACIFIC CORP NTS				1FE	4,922,200	113.1410	5,657,045	5,000,000	4,933,830		1,561			6.250	6.367	MN	52,083	312,500	04/29/2004	05/01/2034
907818-DB-1	UNION PACIFIC CORP BASIC				1FE	12,468,700	122.1660	13,438,216	11,000,000	11,850,684		(140,532)			7.875	6.070	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				1FE	17,476,210	116.5160	18,642,592	16,000,000	16,994,120		(136,028)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020
909218-AB-5	UNIT CORP			1	3FE	1,389,111	105.5000	1,477,000	1,400,000	1,390,202		1,091			6.625	6.747	MN	11,851	92,750	01/04/2013	05/15/2021
910047-AC-3	UNITED CONTINENTAL HLDGS A				4FE	1,018,750	86.0000	1,075,000	1,250,000	1,020,252		1,502			6.000	8.398	JJ	34,583		11/08/2013	07/15/2026
910047-AE-9	UNITED CONTINENTAL HLDGS				4FE	980,000	100.3000	1,003,000	1,000,000	980,295		295			8.000	8.283	JJ	36,889		11/08/2013	07/15/2024
910047-AF-6	UNITED CONTINENTAL HLDGS				4FE	400,000	104.5000	418,000	400,000	400,000					6.375	6.375	JD	2,125	14,450	05/02/2013	06/01/2018
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	129.3640	8,757,922	6,770,000	7,780,653		(132,274)			8.375	5.517	AO	141,747	566,988	02/02/2004	04/01/2020
911312-AK-2	UNITED PARCEL SERVICE - CL B				1FE	37,473,375	113.7400	42,652,463	37,500,000	37,484,672		2,487			5.125	5.134	AO	480,469	1,921,875	03/19/2009	04/01/2019
911312-AL-0	UNITED PARCEL SERVICE - CL B				1FE	39,911,200	100.8270	40,330,720	40,000,000	39,995,248		18,854			3.875	3.924	AO	387,500	1,550,000	03/19/2009	04/01/2014
912920-AG-0	US WEST COMMUNICATIONS DEBS			1	2FE	7,829,088	94.0000	8,225,000	8,750,000	7,893,994		6,791			7.125	7.989	MN	79,661	623,438	09/15/2000	11/15/2043
912920-AM-7	US WEST COMMUNICATIONS DEBS			1	2FE	2,905,617	96.8540	2,905,617	3,000,000	2,905,617		887	58,747		7.250	7.361	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES NOTES				1FE	4,141,224	122.2930	5,681,733	4,646,000	4,261,047		13,632			6.700	7.644	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES DEB				1FE	9,662,418	132.9010	13,124,003	9,875,000	9,707,674		5,161			7.500	7.686	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BQ-1	UNITED TECHNOLOGIES BASIC				1FE	72,480,616	118.0400	77,481,719	65,640,000	69,983,891		(757,835)			6.125	4.630	FA	1,675,188	4,020,450	06/08/2011	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES				1FE	9,950,100	108.7920	10,879,220	10,000,000	9,967,013		4,440			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	1,549,938	105.5000	1,608,875	1,525,000	1,549,673		(265)			7.625	7.201	FA	43,928	81,842	12/04/2013	08/15/2020
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	119.5640	12,554,220	10,500,000	8,736,473		131,799			8.270	11.368	MN	110,956	868,350	03/31/1999	11/15/2021
918204-AR-9	V F CORP NOTES				1FE	3,894,800	111.8580	4,474,316	4,000,000	3,912,195		2,218			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A		G	1	4FE	6,946,800	107.0000	7,490,000	7,000,000	6,964,149		5,926			6.875	7.000	JD	40,104	481,250	11/18/2010	12/01/2018
920355-AC-8	VALSPAR CORP				2FE	5,995,620	105.4560	6,327,384	6,000,000	5,995,620					5.100	5.439	FA	127,500	306,000	07/12/2005	08/01/2015
920355-AE-4	VALSPAR CORP				2FE	12,181,710	110.3000	12,684,512	11,500,000	11,869,010		(102,521)			6.050	4.975	MN	115,958	695,750	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	118.5330	30,818,632	26,000,000	26,069,164		(10,064)			7.250	7.190	JD	83,778	1,885,000	06/24/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	10,176,800	98.6190	9,861,910	10,000,000	10,149,606		(16,283)			4.200	3.973	JJ	193,667	420,000	04/10/2012	01/15/2022
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	17,492,150	107.3690	18,252,764	17,000,000	17,486,995		(5,155)			5.150	4.772	MS	250,490		11/19/2013	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS				2FE	24,454,960	115.0120	25,302,662	22,000,000	24,451,147		(3,813)			6.400	5.469	MS	402,844		12/05/2013	09/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92344S-AK-6	VERIZON WIRELESS				1FE	29,153,913	126.6130	31,653,325	25,000,000	27,521,291		(432,971)			8.500	6.076	MN	271,528	2,125,000	11/15/2009	11/15/2018
92344X-AB-5	VERIZON NEW YORK INC BONDS				2FE	2,962,860	113.3690	3,401,073	3,000,000	2,969,213		774			7.375	7.479	AO	55,313	221,250	03/25/2002	04/01/2032
925524-AH-3	CBS CORP GLOBAL BONDS				2FE	11,741,963	124.4180	12,068,546	9,700,000	11,339,876		(55,402)			7.875	6.225	JJ	320,403	763,875	03/01/2005	07/30/2030
925524-AU-4	CBS CORP BASIC				2FE	10,281,920	108.4080	11,924,880	11,000,000	10,706,294		58,271			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
92552S-AK-3	VIASYSTEMS INC SERIES 144A			1	4FE	1,990,375	108.1250	2,162,500	2,000,000	1,992,210		1,128			7.875	7.966	MN	26,250	157,500	05/22/2012	05/01/2019
927804-FB-5	VIRGINIA ELEC & POWER CO				1FE	19,944,800	116.8200	23,364,040	20,000,000	19,950,110		958			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELEC & POWER CO			1	1FE	1,995,180	96.6140	1,932,286	2,000,000	1,996,023		432			2.950	2.978	JJ	27,206	59,000	01/09/2012	01/15/2022
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	120.9350	6,046,740	5,000,000	5,645,210		(34,409)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A			1	3FE	1,296,000	103.8750	1,346,220	1,296,000	1,296,000					6.000	6.000	JJ	35,856	56,484	10/24/2012	01/15/2021
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	103.2680	7,745,093	7,500,000	7,209,380		6,612			5.500	5.817	FA	171,875	412,500	01/10/2007	08/01/2035
931142-AU-7	WAL-MART STORES INC DEB'S				1FE	13,931,850	123.3020	18,495,360	15,000,000	14,355,020		41,468			6.750	7.360	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	108.6330	29,330,991	27,000,000	27,282,670		(7,001)			5.250	5.169	MS	472,500	1,417,500	05/23/2011	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	102.1110	15,316,590	15,000,000	14,867,495		16,966			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				2FE	53,012,219	111.7950	56,109,710	50,190,000	51,941,309		(309,251)			5.250	4.460	JJ	1,215,016	2,634,975	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO				2FE	17,100,050	93.7490	15,937,296	17,000,000	17,092,494		(7,556)			3.100	3.028	MS	155,172	529,928	03/01/2013	09/15/2022
931422-AJ-8	WALGREEN CO				2FE	4,743,883	100.6930	4,837,287	4,804,000	4,750,866		2,538	103,278		1.800	1.578	MS	25,461	86,952	01/23/2013	09/15/2017
93443T-AB-2	WARNER CHILCOTT CO LLC			1	2FE	2,926,155	108.2500	3,247,500	3,000,000	2,945,861		9,106			7.750	8.221	MS	68,458	232,500	10/04/2011	09/15/2018
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	120.1220	18,018,360	15,000,000	15,000,000					7.150	7.150	JD	47,667	1,072,500	12/15/1995	12/19/2025
939653-AE-1	WASHINGTON REIT NTS				2FE	4,999,250	100.1350	5,006,725	5,000,000	4,999,998		47			5.250	5.251	JJ	121,042	262,500	12/08/2003	01/15/2014
94321Y-AC-4	WAUPACA FOUNDRY INC BANK LOAN				4FE	451,742	100.0000	449,949	449,949	451,445		(297)			4.411	4.071		2,205	5,174	10/01/2013	06/29/2017
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	108.6520	5,432,615	5,000,000	5,325,696		(17,128)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94946T-AB-2	WELLCARE HEALTH PLANS IN			1	3FE	2,100,000	102.2500	2,147,250	2,100,000	2,100,000					5.750	5.750	MN	15,765		11/08/2013	11/15/2020
94973B-AA-9	WELLS ENTERPRISES INC SERIES 144A			1	4FE	430,000	101.5000	436,450	430,000	430,000					6.750	6.750	FA	12,094	15,561	01/15/2013	02/01/2020
94973V-AG-2	WELLPOINT INC				2FE	4,188,550	104.2850	5,214,245	5,000,000	4,844,647		150,439			5.000	8.464	JD	11,111	250,000	11/07/2008	12/15/2014
94973V-AH-0	WELLPOINT INC BASIC				2FE	38,015,225	108.2290	40,044,878	37,000,000	37,852,537		(22,207)			5.950	5.755	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	112.7920	16,918,815	15,000,000	14,943,506		14,323			5.875	5.997	JD	39,167	881,250	07/24/2007	06/15/2017
94973V-AN-7	WELLPOINT INC BASIC				2FE	17,714,580	114.1130	20,540,304	18,000,000	17,741,244		4,607			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	126.5040	12,650,400	10,000,000	9,918,482		8,610			9.750	9.924	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			2	2FE	1,228,570	105.1860	1,188,600	1,130,000	1,173,652		(28,128)			7.650	6.768	MS	25,453	86,445	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			2	2FE	6,918,458	104.5270	6,820,393	6,525,000	6,721,977		(10,158)			7.500	6.908	JD	21,750	489,375	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	118.4940	17,329,748	14,625,000	17,158,463		(88,515)			8.200	6.448	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC				2FE	8,280,766	116.0280	10,036,387	8,650,000	8,319,717		8,464			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
962166-AS-3	WEYERHAEUSER CO DEBENTURES				2FE	16,082,260	115.0890	18,673,239	16,225,000	16,145,336		5,596			7.125	7.197	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO DEBS				2FE	2,137,160	127.3840	2,547,674	2,000,000	2,095,368		(5,494)			8.500	7.837	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				2FE	17,786,835	115.3590	19,611,064	17,000,000	17,600,320		(27,832)			6.950	6.548	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				2FE	10,189,608	117.9460	10,379,204	8,800,000	9,969,566		(30,719)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
963320-AH-9	WHIRLPOOL CORP DEBS				2FE	987,400	114.6300	1,146,304	1,000,000	997,176		970			7.750	7.875	JJ	35,736	77,500	09/04/1996	07/15/2016
969133-AK-3	WILLAMETTE IND DEBS				2FE	14,650,860	118.4780	16,586,920	14,000,000	14,469,788		(22,463)			7.850	7.431	JJ	549,500	1,099,000	07/18/2002	07/01/2026
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A			2	5FE	2,544,099	65.9290	2,705,547	4,103,722	2,573,515		44,168	1,250,446		7.840	9.911	JJ	148,354	321,732	07/07/2000	01/15/2021
97381W-AN-4	WINDSTREAM CORP			1	4FE	437,557	106.1250	451,031	425,000	433,855		(1,501)			7.750	7.227	AO	6,953	32,938	05/13/2011	10/15/2020
97381W-AT-1	WINDSTREAM CORP			1	4FE	4,956,138	106.0000	5,300,000	5,000,000	4,964,821		3,194			7.750	7.873	AO	96,875	387,500	05/13/2011	10/01/2021
97381W-AZ-7	WINDSTREAM CORP BASIC			1	4FE	1,615,000	93.5000	1,510,025	1,615,000	1,615,000					6.375	6.375	FA	42,898	53,766	04/16/2013	08/01/2023
97654N-AB-0	WIRECO WORLDGROUP INC			1	4FE	1,588,894	103.6250	1,606,188	1,550,000	1,566,491		(12,912)			9.500	8.527	MN	18,815	147,250	03/08/2012	05/15/2017
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	116.8680	49,084,602	42,000,000	39,569,465		428			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
976656-CD-8	WISC ELEC POWER				1FE	1,979,460	98.2640	1,965,286	2,000,000	1,983,654		1,855			2.950	3.070	MS	17,372	59,000	09/07/2011	09/15/2021
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				2FE	6,771,000	131.0730	9,830,475	7,500,000	6,937,809		19,453			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
982526-AQ-8	WM WRIGLEY JR CO 144A				2FE	7,992,080	98.8520	7,908,136	8,000,000	7,992,280		200			3.375	3.391	AO	52,500		10/16/2013	10/21/2020
983024-AG-5	WYETH BASIC				1FE	23,022,660	122.4100	26,930,222	22,000,000	22,869,357		(21,561)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AJ-9	WYETH				1FE	2,997,240	109.8120	3,294,357	3,000,000	2,999,226		335			5.500	5.513	FA	62,333	165,000	11/08/2005	02/15/2016
983024-AN-0	WYETH				1FE	9,535,100	115.9200	11,591,950	10,000,000	9,578,161		7,860			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AT-2	WYNN LAS VEGAS LLC CORP			1	2FE	2,285,000	101.0000	2,307,850	2,285,000	2,285,000					5.375	5.375	MS	36,163	122,819	11/06/2012	03/15/2022
98416J-AB-6	XERIUM TECHNOLOGIES INC			1	4FE	1,465,132	105.0000	1,546,650	1,473,000	1,467,110		1,028			8.875	8.986	JD	5,810	130,729	02/09/2012	06/15/2018
98458P-AA-3	YALE UNIVERSITY CN NOTES			1	1FE	9,965,900	129.1100	12,911,000	10,000,000	9,966,261		6			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
989701-AM-9	ZIONS BANCORP BASIC				3FE	13,394,717	105.6430	14,473,146	13,700,000	13,614,411		41,758			5.500	5.856	MN	94,188	753,500	12/18/2007	11/16/2015
BL1112-12-9	FIELDWOOD ENERGY LLC BANK LOAN				4FE	446,200	102.0000	469,200	460,000	446,700		500			0.292	0.872		317	4,067	09/25/2013	09/30/2020
BL1159-53-4	CAMPING WORLD BANK LOAN				4FE	1,980,000	100.3130	2,006,250	2,000,000	1,980,115		115			5.750	5.137		4,153		11/19/2013	02/20/2020
BL1171-04-2	COMMSCOPE BANK LOAN				3FE	109,290	100.2500	111,082	110,805	109,329		38			2.830	3.168		253	1	12/03/2013	01/21/2017

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
BL1171-05-9	COMMSCOPE BANK LOAN				3FE	164,550	100.5630	167,143	166,208	164,582		32			3.359	3.412		450	2	12/03/2013	01/14/2018
BL1181-13-2	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN				4FE	2,772,000	99.4380	2,784,250	2,800,000	2,772,064		64			6.250	5.541		2,431		12/19/2013	12/18/2019
BL1184-11-0	SAMSON INVESTMENT BANK LOAN				4FE	1,787,629	100.2500	1,804,500	1,800,000	1,787,728		99			5.000	4.674		3,500		12/18/2013	09/25/2018
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	124.7070	12,470,710	10,000,000	9,951,258		1,334			8.125	8.179	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN ALUMINUM BONDS		A		1FE	1,976,140	112.5350	2,250,700	2,000,000	1,980,021		496			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AV-7	ALCAN INC BASIC		A		1FE	11,891,160	105.6720	12,680,592	12,000,000	11,981,088		12,583			5.000	5.117	JD	50,000	600,000	05/25/2005	06/01/2015
013716-AW-5	ALCAN ALUMINUM BASIC		A		1FE	9,079,800	104.8620	10,486,230	10,000,000	9,167,489		17,640			5.750	6.474	JD	47,917	575,000	04/18/2008	06/01/2035
01660N-AA-6	ALGOMA ACQUISITION CORP SERIES 144A		A		5FE	798,000	61.0000	869,250	1,425,000	1,051,318		78,270			9.875	20.391	JD	6,254	140,719	06/13/2007	06/15/2015
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS SERIES 144A		A		2FE	20,564,016	120.2350	19,177,540	15,950,000	19,261,351		(161,020)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
097751-BF-7	BOMBARDIER INC SERIES 144A		A		3FE	965,000	99.2500	957,763	965,000	965,000					6.125	6.125	JJ	27,255	29,717	01/09/2013	01/15/2023
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A		A	1	4FE	800,000	103.7500	830,000	800,000	800,000					6.500	6.500	JD	2,311	52,144	12/11/2012	12/15/2020
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A		A	1	4FE	535,000	100.5000	537,675	535,000	535,000					6.125	6.125	JJ	16,931		06/18/2013	07/01/2022
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	118.9050	23,781,020	20,000,000	21,005,512		(190,061)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A		1FE	15,622,150	129.9200	19,488,045	15,000,000	15,511,008		(15,096)			7.375	7.030	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BP-6	CANADIAN NAT'L RAILWAY		A		1FE	2,990,490	113.7100	3,411,303	3,000,000	2,995,904		917			5.850	5.890	MN	22,425	175,500	09/19/2007	11/15/2017
136375-BT-8	CANADIAN NAT'L RAILWAY		A		1FE	12,360,125	114.7510	14,343,875	12,500,000	12,418,282		13,271			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	15,319,780	113.8250	15,736,292	13,825,000	14,841,815		(236,944)	146,327		5.900	3.686	FA	339,865	815,675	01/15/2013	02/01/2018
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	13,475,080	98.2650	12,774,502	13,000,000	13,409,154		(45,794)			3.450	2.996	MN	57,308	448,500	07/10/2012	11/15/2021
13642Q-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		1FE	18,768,315	123.3350	24,050,306	19,500,000	18,947,622		20,534			7.400	7.730	MN	240,500	1,462,500	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS SERIES 144A		A		2FE	5,876,500	120.2830	6,014,170	5,000,000	5,496,237		(49,169)			7.900	6.250	MS	131,667	395,000	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	132.6500	3,316,250	2,500,000	3,037,572		(54,865)			9.450	5.891	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A		2FE	44,566,880	109.5690	50,401,878	46,000,000	44,703,761		24,172			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A	2	2	4,981,033	93.2040	4,642,507	4,981,033	4,981,033					3.880	3.880	AO	39,190	193,264	10/06/2011	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A	2	2	2,514,236	93.0370	2,339,165	2,514,236	2,514,236					3.880	3.880	JD	7,045	97,552	10/06/2011	12/05/2026
284902-AC-7	ELDORADO GOLD CORP SERIES 144A		A	1	3FE	950,000	96.2500	914,375	950,000	950,000					6.125	6.125	JD	2,586	58,511	12/10/2012	12/15/2020
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SER B		A	2	2FE	4,424,228	107.8120	4,480,671	4,156,000	4,226,066		(16,965)			7.390	6.449	JD	853	307,128	03/03/2003	12/31/2017
374825-AA-5	GIBSON ENERGY INC Series 144A		A	1	3FE	1,427,902	105.7500	1,533,375	1,450,000	1,429,037		1,135			6.750	7.000	JJ	49,753		06/25/2013	07/15/2021
448096-AE-7	HUSKY OIL LTD SR DEBS		A		2FE	8,654,490	115.6440	10,136,162	8,765,000	8,732,143		9,604			7.550	7.696	MN	84,558	661,758	07/20/2000	11/15/2016
450913-AC-2	IAMGOLD CORP SERIES 144A		A		4FE	3,120,000	86.0000	2,928,300	3,405,000	3,134,633		14,633			6.750	8.274	AO	57,459	164,972	06/26/2013	10/01/2020
460951-AC-0	INTEROIL CORP		A		5	631,407	91.8750	597,188	650,000	638,098		5,998			2.750	3.709	MN	2,284	12,031	11/05/2013	11/15/2015
46294*-AB-4	IRON ORE OF CANADA		A	2	2	13,333,337	112.8560	15,047,484	13,333,337	13,333,337					6.600	6.600	AO	149,111	916,130	10/11/2005	11/02/2017
552697-AN-4	MDC PARTNERS INC SERIES 144A		A	1	4FE	1,090,000	104.6250	1,140,413	1,090,000	1,090,000					6.750	6.750	AO	18,394	39,036	03/15/2013	04/01/2020
599908-AG-5	MILLAR WESTERN FOREST		A	1	4FE	1,210,000	102.7500	1,243,275	1,210,000	1,210,000					8.500	8.500	AO	25,713	102,850	04/27/2012	04/01/2021
644535-AD-8	NEW GOLD INC SERIES 144A		A	1	4FE	750,000	102.7500	770,625	750,000	750,000					7.000	7.000	AO	11,083	52,500	04/02/2012	04/15/2020
666416-AB-8	NORTHGATE MINERALS CORP		A		3	1,057,969	95.7500	1,029,313	1,075,000	1,059,719		1,976			3.500	4.049	AO	9,406	21,438	09/25/2013	10/01/2016
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	124.2140	17,389,988	14,000,000	14,062,799		(4,690)			7.875	7.805	AO	275,625	1,102,500	07/29/1993	04/01/2023
67000X-AL-0	NOVELIS INC		A	1	4FE	3,665,000	106.7500	3,912,388	3,665,000	3,665,000					8.375	8.375	JD	13,642	306,944	04/13/2011	12/15/2017
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	16,526,650	130.5370	20,885,936	16,000,000	16,281,531		(24,288)			9.250	8.931	AO	312,444	1,480,000	09/02/1992	10/15/2021
71644E-AE-2	PETRO-CANADA DEBS		A		2FE	4,975,500	128.4380	6,421,880	5,000,000	4,983,561		754			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
73755L-AE-7	POTASH CORP-SASKATCHEWAN		A		1FE	22,668,420	101.7160	21,360,318	21,000,000	21,145,397		(384,810)			5.250	3.348	MN	140,875	1,102,500	10/30/2009	05/15/2014
73755L-AF-4	POTASH CORP-SASKATCHEWAN		A		1FE	21,308,247	118.6640	22,448,837	18,918,000	20,401,490		(236,806)			6.500	4.825	MN	157,125	1,229,670	11/30/2009	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN		A		1FE	30,912,110	108.1940	29,212,299	27,000,000	30,457,865		(377,481)			4.875	2.628	MS	332,719	780,000	04/09/2013	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		1FE	21,664,394	104.3480	22,669,668	21,725,000	21,689,430		8,380			3.250	3.295	JD	58,839	706,063	11/23/2010	12/01/2017
740212-AC-9	PRECISION DRILLING CORP		A	1	3FE	1,075,000	106.7500	1,147,563	1,075,000	1,075,000					6.625	6.625	MN	9,100	71,219	06/14/2011	11/15/2020
740212-AE-5	PRECISION DRILLING CORP		A	1	3FE	675,000	106.5000	718,875	675,000	675,000					6.500	6.500	JD	1,950	43,875	04/09/2012	12/15/2021
74733X-AA-4	QUADRA FNX MINING LTD SERIES 144A		A	1	4FE	4,400,000	105.5000	4,642,000	4,400,000	4,400,000					7.750	7.750	JD	15,156	341,000	06/10/2011	06/15/2019
775109-AK-7	ROGERS COMMUNICATIONS IN		A		2FE	26,439,000	119.1840	25,028,535	21,000,000	24,935,931		(794,149)			6.800	2.483	FA	539,467	1,428,000	01/30/2012	08/15/2018
775109-AY-7	ROGERS COMMUNICATIONS IN		A	1	2FE	32,665,890	100.1880	32,060,256	32,000,000	32,657,446		(8,444)			4.100	3.840	AO	324,356		12/04/2013	10/01/2023
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT		A		2	4,000,000	93.4910	3,739,624	4,000,000	4,000,000					3.670	3.669	MS	37,108	77,886	04/03/2013	03/31/2023
884903-BB-0	THOMSON CORPORATION BASIC		A		2FE	43,478,628	115.9440	50,029,620	43,150,000	43,329,162		(33,130)			6.500	6.393	JJ	1,293,301	2,804,750	08/19/2008	07/15/2018
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	16,342,440	92.3820	15,704,923	17,000,000	16,372,667		30,227			2.750	3.202	JJ	215,569	231,153	06/13/2013	07/15/2023
89255M-AA-4	MPL 2 ACQUISITION CANCO SERIES 144A		A		4FE	427,278	104.5000	449,350	430,000	428,051		318			9.875	10.000	FA	16,041	42,463	07/20/2011	08/15/2018
893526-8Y-2	TRANS CANADA PIPELINES LTD		A		1FE	18,648,938	120.8710	18,777,325	15,535,000	17,526,706		(349,251)			7.125	4.261	JJ	510,389	1,106,869	01/19/2012	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	136.0880	27,693,847	20,350,000	20,889,530		(53,985)			9.875	9.344	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DH-3	TRANS CANADA PIPELINES LTD		A		1FE	9,509,409	103.8940	9,454,345	9,100,000	9,224,143		(85,263)			3.400	2.413	JD	25,783	309,400	07/16/2010	06/01/2015
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	103.5130	10,351,330	10,000,000	10,285,483		(37,170)			3.800	3.324	AO	95,000	380,000	10/25/2010	10/01/2020
893526-DM-2	TRANS CANADA PIPELINES LTD		A		1FE	12,911,210	91.2070	11,856,962	13,000,000	12,917,299		6,089			2.500	2.583	FA	135,417	162,500	04/22/2013	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 (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
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	11,673,890	117.6880	11,239,204	9,550,000	11,076,600		(305,619)			6.500	2.788	FA	234,506	620,750	02/01/2012	08/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A		A	1	4FE	1,558,693	106.2500	1,641,563	1,545,000	1,551,984		(2,511)			7.875	7.669	JJ	56,103	121,669	01/04/2011	01/15/2019
92912E-AA-1	VPII ESCROW CORP SERIES 144A		A	1	4FE	740,000	109.7500	812,150	740,000	740,000					7.500	7.500	JJ	26,054		06/27/2013	07/15/2021
000000-00-0	GRIFOLS SA BANK LOAN		F		3FE	533,685	100.5140	535,825	533,086	531,744		(396)			4.250	8.375		63	22,981	02/29/2012	06/04/2017
000000-00-0	WORLDPAY BANK LOANS BANK LOAN		F		3FE	244,716	100.5830	248,791	247,348	243,889		149			5.306	0.162		3,390	14,722	05/26/2011	11/30/2017
000000-20-8	BARRY CALLEBAUT SVCS NV SERIES 144A		F		3FE	1,668,074	102.0000	1,734,000	1,700,000	1,669,345		1,271			5.500	5.750	JD	4,156	45,597	06/13/2013	06/15/2023
00191A-AA-4	ARD FINANCE SA SERIES 144A		F	1	5FE	1,776,363	107.0000	1,900,708	1,776,363	1,776,363					11.125	11.122	JD	16,468	182,275	12/01/2013	06/01/2018
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		F		4FE	1,058,550	107.5000	1,198,625	1,115,000	1,079,005		7,403			8.875	9.909	MN	16,493	98,956	01/04/2011	11/01/2017
00928Q-AG-6	AIRCASTLE LTD		F		3FE	500,000	112.2500	561,250	500,000	500,000					7.625	7.625	AO	8,049	38,125	06/06/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD		F		3FE	1,800,000	107.1250	1,928,250	1,800,000	1,800,000					6.250	6.250	JD	9,375	112,813	01/16/2013	12/01/2019
012605-AA-9	ALBEA BEAUTY HOLDINGS SA SERIES 144A		F	1	4FE	1,990,000	104.0000	2,069,600	1,990,000	1,990,000					8.375	8.375	MN	27,777	167,125	10/17/2012	11/01/2019
02154C-AC-7	ALTICE FINANCING SA 144A		F	1	3FE	506,250	101.0000	505,000	500,000	506,203		(47)			6.500	6.245	JJ	1,715		12/13/2013	01/15/2022
03754H-AB-0	APERAM SERIES 144A		F	1	4FE	875,000	102.7500	899,063	875,000	875,000					7.375	7.375	AO	16,133	64,531	03/25/2011	04/01/2016
039686-AA-8	ARDAGH PACKAGING FINANCE SERIES 144A		F	1	4FE	200,952	107.5000	215,000	200,000	200,620		(194)			7.375	7.250	AO	3,114	14,750	01/19/2012	10/15/2017
049255-AG-7	ATLAS COPCO AB SERIES 144A		F		1FE	15,428,941	111.2550	17,481,420	15,713,000	15,586,550		32,824			5.600	5.865	MN	95,326	879,928	09/02/2008	05/22/2017
05210Q-AA-5	AUS FINANCE PTY LTD SERIES 144A		F	1	3FE	2,408,500	91.0000	2,193,100	2,410,000	2,408,766		243			6.875	6.884	MN	27,615	162,006	01/14/2013	11/01/2019
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,304,375	101.2760	7,595,663	7,500,000	7,548,138		(191,966)			5.500	2.867	AO	103,125	412,500	11/17/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD		F		1FE	23,319,713	119.8890	22,910,826	19,110,000	22,067,299		(510,233)			6.500	3.262	AO	310,538	1,242,150	12/08/2011	04/01/2019
055451-AK-4	BHP BILLITON FIN USA LTD		F		1FE	22,877,870	102.1520	23,494,914	23,000,000	22,928,030		23,992			1.875	1.987	MN	47,917	431,250	11/16/2011	11/21/2016
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	17,837,460	99.4070	17,893,332	18,000,000	17,867,461		14,455			3.250	3.357	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		F		1FE	10,844,737	95.6320	10,423,877	10,900,000	10,853,685		4,965			2.875	2.934	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FIN USA LTD		F		1FE	20,528,000	100.4340	20,086,760	20,000,000	20,520,190		(7,810)			3.850	3.532	MS	194,639		10/23/2013	09/30/2023
055650-BJ-6	BP CAPITAL PLC		F		1FE	34,008,612	111.4640	38,009,122	34,100,000	34,047,249		8,766			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A		F	1	6FE	734,442	72.5000	532,470	734,442	532,470	(201,972)				8.000	7.962		21,707	60,590	02/14/2011	08/18/2018
059593-AA-1	GNB SUDAMERIS BANK SA SERIES 144A		F		4FE	1,225,000	102.7500	1,258,688	1,225,000	1,225,000					7.500	7.500	JJ	38,536	91,875	07/23/2012	07/30/2022
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A		F	1	3FE	1,636,125	104.7500	1,691,713	1,615,000	1,634,264		(1,861)			7.125	6.765	MN	19,178	62,329	07/11/2013	05/01/2018
09664P-AA-0	BOART LONGYEAR MANAGEMEN SERIES 144A		F	1	4FE	5,345,260	74.7500	4,057,430	5,428,000	5,346,350		1,219			7.000	7.233	AO	94,990	331,730	07/25/2013	04/01/2021
09664P-AC-6	BOART LONGYEAR MANAGEMEN 144A		F		4FE	985,000	104.0000	1,024,400	985,000	985,000					10.000	10.000	AO	25,719		09/20/2013	10/01/2018
125260-AB-5	CFG INVESTMENT SAC SERIES 144A		F	1	4FE	1,100,000	96.0000	1,056,000	1,100,000	1,100,000					9.750	9.750	JJ	44,985	107,250	07/24/2012	07/30/2019
128690-AA-2	CALCIPAR SA SERIES 144A		F		3FE	1,060,000	106.0000	1,123,600	1,060,000	1,060,000					6.875	6.875	MN	12,146	72,875	04/18/2011	05/01/2018
151290-BK-8	CEMEX SAB DE CV 144A		F	1	4FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000					7.250	7.250	JJ	17,924		09/25/2013	01/15/2021
191241-AD-0	COCA-COLA FEMSA SAB CV		F		1FE	10,717,000	105.5000	10,550,000	10,000,000	10,696,188		(20,812)			4.625	3.357	FA	174,722		10/11/2013	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV		F		1FE	37,436,080	98.6160	37,473,890	38,000,000	37,440,683		4,603			3.875	4.057	MN	143,160		11/19/2013	11/26/2023
204386-AM-8	CIE GEN GEOPHYSIQUE		F		3FE	311,739	105.2500	337,853	321,000	316,899		1,464			9.500	10.120	MN	3,897	30,495	12/29/2009	05/15/2016
22303Q-AP-5	COVIDIEN INTL FINANCE SA		F	1	1FE	49,738,585	92.5060	49,194,904	53,180,000	49,818,200		79,614			2.950	3.750	JD	69,725	910,781	12/03/2013	06/15/2023
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC		F		1FE	18,975,680	106.8930	20,309,613	19,000,000	18,982,808		2,203			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		F		2FE	16,215,750	148.1530	18,519,175	12,500,000	15,613,702		(82,574)			9.250	6.849	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AL-7	DEUTSCHE TELEKOM INT FIN		F		2FE	19,119,773	118.5380	18,171,799	15,330,000	17,685,433		(464,814)			6.750	3.160	FA	376,543	1,034,775	10/19/2010	08/20/2018
25156P-AM-5	DEUTSCHE TELEKOM INT FIN		F		2FE	31,124,881	102.1250	29,922,537	29,300,000	29,527,204		(426,971)			4.875	3.355	JJ	686,414	1,428,375	01/26/2010	07/08/2014
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		F		2FE	6,768,926	115.7680	7,031,736	6,074,000	6,533,583		(72,001)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25156P-AP-8	DEUTSCHE TELEKOM INT FIN SERIES 144A		F		2FE	44,274,620	104.1530	44,785,876	43,000,000	43,707,338		(299,222)			3.125	2.378	AO	298,611	1,343,750	01/30/2012	04/11/2016
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	24,827,023	114.1220	26,374,643	23,111,000	24,036,016		(220,071)			5.750	4.585	AO	251,011	1,328,883	04/30/2010	10/23/2017
25243Y-AN-9	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	26,517,200	100.2430	25,060,725	25,000,000	25,013,056		(337,922)			7.375	5.964	JJ	850,174	1,843,750	02/12/2009	01/15/2014
25243Y-AP-4	DIAGEO CAPITAL PLC		F		1FE	12,330,890	110.7350	12,180,883	11,000,000	12,017,539		(137,865)			4.828	3.244	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC		F	1	1FE	16,643,070	91.1730	15,499,342	17,000,000	16,660,103		17,033			2.625	2.868	AO	76,854	223,125	06/18/2013	04/29/2023
26054C-BR-3	DOW CAPITAL BV NOTES SER G		F		2FE	13,659,608	121.8310	13,535,369	11,110,000	12,626,506		(131,789)			8.640	6.507	JD	79,992	959,904	02/18/2004	06/01/2022
262049-AA-7	DRILL RIGS HLDS INC SERIES 144A		F	1	4FE	1,427,380	108.0000	1,549,800	1,435,000	1,429,133		1,382			6.500	6.625	AO	23,319	96,125	09/13/2012	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE SERIES 144A		F		1FE	32,476,980	118.2300	31,638,348	26,760,000	30,400,413		(645,407)			6.500	3.542	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SERIES 144A		F		1FE	16,354,095	108.2030	17,853,413	16,500,000	16,403,504		13,441			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
302203-AA-2	EXPRO FINANCE LUXEMBOURG SERIES 144A		F		4FE	688,562	104.2500	747,473	717,000	702,205		4,175			8.500	9.315	JD	2,709	60,945	06/03/2010	12/15/2016
30239X-AC-1	FOSTERS FIN CORP SERIES144A		F		2FE	14,928,600	106.0970	15,914,490	15,000,000	14,987,133		8,317			5.125	5.187	JD	34,167	768,750	06/21/2005	06/15/2015
30251G-AA-5	FMG RESOURCES AUG 2006		F		3FE	488,000	103.7500	506,300	488,000	488,000					7.000	7.000	MN	5,693	34,160	10/26/2010	11/01/2015
31529T-AB-9	FERREXPO FINANCE PLC SERIES 144A		F		4FE	948,750	97.0000	970,000	1,000,000	967,435		12,321			7.875	9.507	AO	18,375	78,750	07/24/2012	04/07/2016
34407D-AA-7	FLY LEASING LTD		F	1	4FE	1,832,500	101.2500	1,832,625	1,810,000	1,832,310		(190)			6.750	6.496	JD	6,788		12/06/2013	12/15/2020
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		F		2FE	6,618,650	138.0670	6,903,370	5,000,000	6,333,372		(4,351)			8.750	6.203	MS	145,833	425,000	02/19/2004	03/01/2031
35177P-AU-1	FRANCE TELECOM		F		2FE	9,946,800	101.9220	10,192,170	10,000,000	9,981,203		10,705			2.125	2.238	MS	61,979	212,500	09/07/2010	09/16/2015
4041A2-AF-1	HBOS PLC NTS SERIES 144A		F		2FE	4,715,400	96.3870	4,819,350	5,000,000	4,759,322		5,884			6.000	6.433	MN	50,000	300,000	06/17/2004	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-AF-6	HSBC HOLDINGS PLC		F		1FE	6,776,155	125.1070	7,281,233	5,820,000	6,624,801		(22,668)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032
423012-AA-1	HEINEKEN NV SERIES 144A		F		2FE	59,338,030	97.6320	57,603,116	59,000,000	59,310,716		(31,557)			3.400	3.325	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV SERIES 144A		F		2FE	22,954,584	89.5830	20,783,210	23,200,000	22,973,159		18,419			2.750	2.870	AO	159,500	622,050	02/19/2013	04/01/2023
44984W-AE-7	INEOS FINANCE PLC SERIES 144A		F	1	4FE	1,873,125	109.6250	2,028,063	1,850,000	1,868,248		(3,475)			7.500	7.231	MN	23,125	138,750	06/27/2012	05/01/2020
45687A-AA-0	INGERSOLL-RAND GL HLD CO		F		2FE	45,249,340	117.6890	48,841,101	41,500,000	44,077,071		(510,553)			6.875	5.287	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AH-5	INGERSOLL-RAND GL HLD CO 144A		F		2FE	6,822,644	97.6710	6,641,635	6,800,000	6,822,555		(89)			4.250	4.207	JD	12,844	140,486	11/26/2013	06/15/2023
45721R-AA-1	INKIA ENERGY LTD SERIES 144A		F	1	3FE	1,239,613	107.2000	1,340,000	1,250,000	1,241,667		803			8.375	8.500	AO	25,299	104,688	03/29/2011	04/04/2021
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	2,349,564	108.0000	2,538,000	2,350,000	2,349,701		45			7.250	7.253	AO	42,594	170,375	02/02/2012	04/01/2019
45867X-AG-9	INTERGEN NV SERIES 144A		F	1	4FE	2,946,930	103.5000	3,105,000	3,000,000	2,949,699		2,769			7.000	7.247	JD	583	114,917	06/07/2013	06/30/2023
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A		F		5FE	1,175,000	104.2500	1,224,938	1,175,000	1,175,000					9.125	9.125	JD	8,935	107,219	05/26/2011	06/01/2018
497125-AA-2	KINOVE GERMAN BONDCO GMB SERIES 144A		F	1	4FE	1,466,000	110.5000	1,619,930	1,466,000	1,466,000					9.625	9.625	JD	6,271	141,103	06/17/2011	06/15/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	66,224,077	114.4040	74,213,615	64,870,000	65,700,289		(183,564)			5.750	5.392	MS	1,139,730	3,730,025	10/25/2010	03/11/2018
50177W-AA-9	LBC TANK TERMINAL HLDING SERIES 144A		F	1	4FE	565,000	103.3750	584,069	565,000	565,000					6.875	6.875	MN	4,963	19,530	05/08/2013	05/15/2023
552081-AD-3	LYONDELLBASELL IND NV		F		2FE	1,315,000	115.0110	1,512,397	1,315,000	1,315,000					6.000	6.000	MN	10,082	78,900	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		F	1	2FE	1,845,000	111.0620	2,049,096	1,845,000	1,845,000					5.000	4.999	AO	19,475	92,250	07/17/2012	04/15/2019
56656U-AE-2	MARFRIG HOLDING EUROPE B 144A		F	1	4FE	1,184,580	95.5000	1,146,000	1,200,000	1,184,929		349			11.250	11.500	MS	37,875		09/13/2013	09/20/2021
59841R-AA-7	MIDWEST VANADIUM PTY LTD SERIES 144A		F	1	5FE	1,062,000	83.0000	1,494,000	1,800,000	1,108,015		46,015			11.500	21.892	FA	78,200	207,000	02/09/2011	02/15/2018
60458P-AA-3	MIRABELA NICKEL LTD SERIES 144A		F	1	6FE	1,355,250	25.0000	868,750	3,475,000	868,750	(488,762)	(1,950)	2,143,679		8.750	1.316	AO		152,031	07/27/2011	04/15/2018
604754-AA-9	MISA INVESTMENTS LTD 144A		F	1	4FE	2,079,000	103.5000	2,173,500	2,100,000	2,080,322		1,322			8.625	8.877	FA	69,431		08/07/2013	08/15/2018
636274-AC-6	NATL GRID PLC		F		2FE	21,421,570	112.4580	23,616,264	21,000,000	20,929,469		24,176			6.300	5.880	FA	551,250	1,323,000	02/10/2009	08/01/2016
63938N-AB-0	NAVIOS SA LOGIST/FIN US		F	1	4FE	1,604,525	107.8750	1,796,119	1,665,000	1,615,326		6,544			9.250	9.975	AO	32,514	154,013	04/11/2012	04/15/2019
676253-AJ-6	OFFSHORE GROUP INVST LTD		F	1	4FE	2,552,360	108.7500	2,773,125	2,550,000	2,552,187		(173)			7.500	7.479	MN	31,875	95,625	05/10/2013	11/01/2019
705006-AB-0	PEARSON DOLLAR FIN PLC SERIES 144A		F		2FE	4,904,150	101.8790	5,093,945	5,000,000	4,993,697		14,610			5.700	6.013	JD	23,750	285,000	09/14/2006	06/01/2014
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A		F		2FE	28,393,104	90.1470	26,940,282	29,885,000	28,453,770		60,665			3.250	3.859	MN	142,991	485,631	07/12/2013	05/08/2023
714294-AC-9	PERRIGO CO LTD 144A		F		2FE	26,006,450	98.1100	25,508,470	26,000,000	26,006,282		(168)			4.000	3.997	MN	153,111		11/05/2013	11/15/2023
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		1FE	25,090,100	118.0480	29,511,875	25,000,000	25,049,002		(9,063)			6.500	6.449	JJ	749,306	1,625,000	07/16/2008	07/15/2018
767201-AD-8	RIO TINTO FIN USA LTD		F		1FE	18,406,090	122.9860	18,447,960	15,000,000	18,069,720		(139,529)			7.125	5.113	JJ	492,813	1,068,750	06/29/2011	07/15/2028
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	5,267,289	102.0970	5,492,835	5,380,000	5,293,497		10,908			3.500	3.769	MN	30,860	188,300	07/18/2011	11/02/2020
767201-AN-6	RIO TINTO FIN USA LTD		F		1FE	8,817,322	103.7290	8,453,938	8,150,000	8,701,435		(65,533)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78572M-AA-3	SABMILLER PLC SERIES 144A		F		2FE	27,004,560	118.8310	28,519,512	24,000,000	26,538,906		(68,873)			6.625	5.721	FA	600,667	1,590,000	11/16/2005	08/15/2033
78572M-AD-7	SABMILLER PLC SABMILLER PLC SERIES 144A		F		2FE	17,393,995	112.8160	18,614,624	16,500,000	16,788,310		(104,390)			6.500	5.740	JJ	536,250	1,072,500	04/05/2007	07/01/2016
78572M-AF-2	SABMILLER PLC SERIES 144A		F		2FE	5,697,948	118.0480	6,728,708	5,700,000	5,698,889		204			6.500	6.505	JJ	170,842	370,500	07/10/2008	07/15/2018
80105N-AG-0	SANOFI		F		1FE	3,004,170	104.7610	3,142,839	3,000,000	3,003,364		(394)			4.000	3.982	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING SERIES 144A		F		4FE	17,540,352	77.5000	16,042,500	20,700,000	17,870,588		58,262			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
803071-AA-7	SAPPI PAPIER HOLDING GMBH SERIES 144A		F	1	3FE	3,841,250	98.5000	4,186,250	4,250,000	3,907,542		32,983			6.625	8.103	AO	59,441	281,563	06/01/2012	04/15/2021
80626P-AA-8	SCHAEFFLER HLDG FIN BV SERIES 144A		F	1	4FE	885,265	106.0000	943,400	890,000	885,647		382			6.875	7.000	FA	26,685		07/18/2013	08/15/2018
806854-AB-1	SCHLUMBERGER INVESTMENT 144A		F	1	1FE	9,803,500	99.4200	9,941,980	10,000,000	9,809,741		6,241			3.300	3.585	MS	98,083		09/13/2013	09/14/2021
806854-AH-8	SCHLUMBERGER INVESTMENT		F	1	1FE	6,976,200	99.1290	6,939,051	7,000,000	6,976,357		157			3.650	3.691	JD	19,872		11/25/2013	12/01/2023
81013T-AB-7	SCOTTISH POWER PLC		F		2FE	34,997,550	104.7930	36,677,480	35,000,000	34,999,573		335			5.375	5.376	MS	553,924	1,881,250	03/15/2005	03/15/2015
81180W-AE-1	SEAGATE HDD CAYMAN		F		2FE	2,858,016	110.0000	3,135,000	2,850,000	2,856,223		(999)			7.750	7.696	JD	9,817	220,875	01/05/2012	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN		F	1	2FE	1,975,000	110.3750	2,179,906	1,975,000	1,975,000					7.000	6.999	JJ	69,125	138,250	05/18/2012	11/01/2021
822538-AA-2	SHELF DRILL HOLD LTD SERIES 144A		F		4FE	3,759,338	108.0000	3,952,800	3,660,000	3,750,057		(9,119)			8.625	7.993	MN	52,613	292,020	07/24/2013	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	9,666,438	109.6120	10,632,345	9,700,000	9,679,063		3,161			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
826200-AC-1	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	16,535,850	112.6810	16,902,090	15,000,000	15,683,278		(227,060)			5.750	4.008	AO	177,292	862,500	01/05/2010	10/17/2016
826200-AD-9	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	7,679,550	115.3930	8,654,475	7,500,000	7,636,730		(7,117)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
85234X-AA-4	STACKPOLE INTL INTER CO 144A		F	1	4FE	865,000	104.0000	899,600	865,000	865,000					7.750	7.750	AO	15,083		10/01/2013	10/15/2021
870836-AC-7	SWISS BANK CORP NY SUB DEBS		F		2FE	6,767,810	119.7050	6,523,901	5,450,000	6,342,603		(53,967)			7.000	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870836-AD-5	SWISS BANK CORP NY SUB DEBS		F		2FE	10,062,045	110.3630	11,588,063	10,500,000	10,422,269		39,346			7.000	7.451	AO	155,167	735,000	11/17/1999	10/15/2015
870845-AC-8	SWISS BANK CORP NY SUB DEBS		F		2FE	15,047,000	122.6310	18,394,665	15,000,000	15,032,814		(1,495)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
879385-AD-4	TELEFONICA EUROPE BV NTS		F		2FE	17,708,840	119.0850	16,671,872	14,000,000	16,957,138		(99,094)			8.250	6.200	MS	340,083	1,155,000	06/28/2004	09/15/2030
881575-AA-2	TESCO PLC-ADR SERIES 144A		F		2FE	40,701,485	110.8480	46,001,754	41,500,000	41,106,314		87,124			5.500	5.775	MN	291,653	2,282,500	02/25/2009	11/15/2017
881575-AC-8	TESCO PLC-ADR SERIES 144A		F		2FE	25,212,190	108.3650	28,174,822	26,000,000	25,276,771		12,635			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
89153V-AG-4	TOTAL CAPITAL INTL SA		F		1FE	48,692,820	98.8770	48,647,681	49,200,000	48,705,276		12,456			3.700	3.821	JJ	702,877		09/11/2013	01/15/2024
902118-BL-1	TYCO INT'L		F		2FE	33,601,580	122.6640	34,345,808	28,000,000	31,467,312		(590,411)			8.500	5.616	JJ	1,097,444	2,380,000	02/25/2010	01/15/2019
902118-BP-2	TYCO INT'L		F		1FE	8,674,191	105.4120	9,228,777	8,755,000	8,705,402		11,134			3.750	3.903	JJ	151,389	328,313	02/09/2011	01/15/2018
902133-AM-9	TYCO ELECTRONICS GROUP S		F	1	2FE	14,619,150	95.0060	14,250,825	15,000,000	14,625,649		6,499			3.500	3.862	FA	215,833		10/31/2013	02/03/2022
9021EQ-AD-6	TYCO/TYCO INTL FIN SA		R		2FE	29,617,140	115.4190	30,008,862	26,000,000	28,535,446		(291,552)			6.875	5.202	JJ	824,236	1,787,500	01/05/2010	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
918242-AB-4	VIMPELCOM (VIP FIN) SERIES 144A		F		3FE	753,750	117.2500	879,375	750,000	752,925		(532)			9.125	9.014	AO	11,596	68,438	01/10/2012	04/30/2018
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		F		3FE	2,500,000	100.3750	2,509,375	2,500,000	2,500,000					8.250	8.250	JD	13,750	206,250	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A		F		3FE	1,250,000	96.7500	1,209,375	1,250,000	1,250,000					6.000	6.001	JD	5,833	37,500	05/22/2013	01/31/2019
92676X-AA-5	VIKING CRUISES LTD SERIES 144A		F		4FE	2,078,500	113.0000	2,260,000	2,000,000	2,073,380		(4,854)			8.500	7.904	AO	35,889	168,111	03/21/2013	10/15/2022
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A		F		3FE	521,041	104.4620	574,541	550,000	524,898		2,083			7.504	8.285	MS	13,758	41,274	02/09/2012	03/01/2022
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	32,607,300	104.9190	31,475,730	30,000,000	30,638,144		(571,744)			5.375	3.350	JJ	676,354	1,612,500	05/24/2010	01/30/2015
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	5,594,460	106.9290	6,415,722	6,000,000	5,906,184		50,955			5.000	5.981	MS	88,333	300,000	09/06/2006	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	3,055,701	109.8150	2,916,673	2,656,000	2,866,201		(92,421)			5.750	2.054	MS	44,968	152,720	12/01/2011	03/15/2016
92857W-AP-5	VODAFONE GROUP PLC		F		1FE	3,466,140	111.8680	4,586,604	4,100,000	3,807,005		78,389			5.625	8.245	FA	79,438	230,625	11/25/2008	02/27/2017
92857W-AV-2	VODAFONE GROUP PLC		F		1FE	8,803,450	103.8710	8,829,069	8,500,000	8,737,386		(28,008)			4.375	3.926	MS	108,464	371,875	07/20/2011	03/16/2021
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A		F		1FE	11,509,535	102.5910	11,797,954	11,500,000	11,506,299		(1,861)			2.375	2.357	MS	75,109	273,125	03/22/2012	03/22/2017
928670-AP-3	VOLKSWAGEN INTL FIN NV SERIES 144A		F	1	1FE	9,316,736	98.7490	9,381,117	9,500,000	9,336,969		23,503	153,283		1.600	1.675	MN	17,311	152,000	11/13/2012	11/20/2017
F2940H-FL-4	ELECTRICITE DE FRANCE		D		1FE	36,598,573	122.9680	36,558,002	29,729,688	38,024,586		(644,100)		1,921,017	6.875	3.205	DEC	111,995	2,014,792	04/17/2013	12/12/2022
F4113C-DF-7	FRANCE TELECOM		D		2FE	16,550,319	120.8540	16,013,155	13,250,000	16,761,282		(437,223)		300,654	7.250	2.906	NOV	136,089	927,681	11/15/2012	11/10/2020
F6132#-AB-4	MESSER GROUP		F		2	1,578,598	106.8920	1,687,401	1,578,598	1,578,598					5.460	5.460	FA	35,674	86,191	07/08/2005	08/02/2015
F98592-AB-8	WPP FINANCE SA		D		2FE	10,645,568	116.7780	10,637,746	9,109,375	10,874,217		(43,822)		272,471	6.375	3.156	NOV	89,097	563,770	10/17/2013	11/06/2020
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN		D		1FE	5,551,418	133.9040	5,544,463	4,140,625	5,624,200		(7,358)		80,140	9.200	3.545	MS	98,104		12/12/2013	03/29/2021
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS		D		1FE	31,176,138	108.1650	30,156,030	27,879,656	33,126,987		(313,974)		2,264,823	5.225	2.832	FEB	1,277,117		04/25/2013	02/15/2023
G2479P-2Y-0	COVENTRY BLDG SOCIETY		D		1FE	13,181,905	114.1120	13,229,860	11,593,750	13,645,713		(170,589)		634,397	5.875	3.506	MS	178,750	642,270	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BLDG SOCIETY		D		1FE	3,734,922	114.4840	3,792,276	3,312,500	3,847,044		(11,506)		123,628	6.000	2.947	AO	42,043		11/13/2013	10/16/2019
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1		D		1FE	20,083,534	120.6530	20,282,934	16,810,938	20,821,977		(59,864)		798,307	6.907	3.142	MAR	878,006		11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN		D		2FE	17,763,400	106.5570	17,648,503	16,562,500	19,062,273		(183,120)		1,481,993	4.750	2.559	SEP	200,452	769,215	04/19/2013	09/30/2021
G3157J-AA-4	ENW FINANCE PLC		D		2FE	17,920,655	114.8460	17,689,873	15,403,125	18,277,453		(196,748)		452,742	6.125	3.312	JJ	420,447	476,563	11/15/2013	07/21/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		D		2FE	13,356,294	112.5450	13,234,589	11,759,375	13,645,900		(43,190)		332,795	5.832	3.226	JD	56,523	338,825	10/25/2013	12/02/2020
G3309S-AA-1	EE FINANCE PLC		D		2FE	21,104,407	102.6860	21,429,285	20,868,750	21,657,831		(14,513)		567,937	4.375	3.537	MAR	697,888		12/12/2013	03/28/2019
G4273Q-AE-7	HAMMERSON PLC		D		2FE	16,324,063	118.2310	16,535,077	13,985,375	17,406,731		(289,376)		1,372,045	6.875	2.564	MAR	723,792		05/14/2013	03/31/2020
G4929A-AA-8	INTU (SGS) FINANCE PLC EMTN		D		1FE	8,117,653	96.4440	7,986,802	8,281,250	8,562,903		(12,300)		457,550	3.875	3.439	MS	93,185	152,346	06/14/2013	03/17/2023
G5607D-AD-2	LONDON POWER NETWORKS		D		2FE	5,741,301	107.5270	5,832,489	5,424,219	6,074,065		(48,274)		381,039	5.125	3.546	MAR	209,834	254,862	02/15/2013	03/31/2023
G6097D-AJ-4	HSBC BANK PLC		D		1FE	11,643,273	113.6070	11,289,696	9,937,500	11,825,116		(154,147)		217,654	6.500	4.012	JUL	312,203	580,418	11/06/2012	07/07/2023
G62748-AA-9	MORRISON (WM) SUPERMARKETS		D		2FE	8,533,085	101.3570	8,729,329	8,612,500	9,363,553		(46,950)		877,418	4.625	3.574	JD	25,169	383,898	03/01/2013	12/08/2023
G6374W-AE-7	NATL GRID ELECT TRANS		D		1FE	4,505,816	115.2370	4,771,532	4,140,625	4,817,754		(24,905)		336,843	5.875	3.884	FEB	222,314		06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BLDG SOCIETY		D		2FE	12,920,202	117.5720	14,580,800	12,401,550	13,607,785		(140,696)		585,191	6.750	4.913	JUL	373,830	801,505	11/05/2012	07/22/2020
G65016-AH-3	NEXT PLC		D		2FE	14,613,306	109.1520	14,643,423	13,415,625	15,195,439		(173,139)		678,008	5.375	3.383	OCT	132,364	703,849	03/05/2013	10/26/2021
G7885V-FQ-7	SSE PLC		D		1FE	5,239,336	104.4770	5,258,687	5,033,344	5,428,386		(39,296)		228,347	4.250	3.066	SEP	62,882	205,819	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		D		2FE	36,866,254	113.5840	36,590,021	32,214,063	38,454,805		(464,984)		2,053,279	5.750	3.026	MAR	1,431,099	613,370	06/13/2013	03/25/2022
G8182J-AE-4	SEGRO PLC		D		1FE	7,298,850	110.0790	7,292,721	6,625,000	7,446,352		(30,087)		177,588	5.500	2.510	JUN	194,666		10/23/2013	06/20/2018
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		D		2FE	20,810,978	110.1530	20,980,704	19,046,875	21,313,992		(389,175)		824,520	5.125	2.466	NOV	160,463	938,373	02/11/2013	11/02/2018
G82920-AK-8	SOUTHERN GAS NETWORK PLC		D		2FE	17,570,529	106.3350	17,611,768	16,562,500	18,728,098		(111,028)		1,268,597	4.875	3.260	OCT	194,666	783,583	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SRVCS FIN		D		1FE	3,782,687	113.8700	3,771,931	3,312,500	3,867,344		(16,099)		100,755	6.125	2.641	MAR	153,419		10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE INTL FIN PLC		D		2FE	4,969,457	116.2830	4,970,861	4,274,781	5,110,643		(18,498)		159,683	6.750	3.051	NOV	29,250	281,431	11/05/2013	11/25/2019
K94545-CE-6	TDC A/S		D		2FE	17,007,790	109.5100	16,323,834	14,906,250	17,270,190		(208,245)		318,624	5.625	3.531	FEB	716,725	772,841	12/05/2012	02/23/2023
L0714#-AC-4	BARILLA FINANCE PRIVATE PLACEMENT		F		2	5,966,040	108.6730	6,520,374	6,000,000	5,992,405		3,608			5.690	5.760	JD	20,863	341,400	11/29/2004	12/09/2015
L4370R-AF-8	GLENCORE FINANCE EUROPE		D		2FE	22,513,320	112.2080	23,137,640	20,620,313	23,446,565		(399,185)		1,238,330	6.500	3.511	FEB	1,131,010	590,226	03/27/2013	02/27/2019
L6346#-AB-9	MESSER GROUP		F		2	4,621,402	106.8920	4,939,928	4,621,402	4,621,402					5.460	5.460	FA	104,436	252,329	07/08/2005	08/02/2015
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN		D		2FE	30,118,461	117.1350	30,070,699	25,671,875	31,931,672		(454,225)		2,267,436	6.500	3.084	APR	1,225,217	947,955	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTL FINANCE BV		D		1FE	13,125,567	102.8980	13,633,959	13,250,000	13,773,056		(74,237)		721,726	3.500	2.690	JUN	265,545	430,948	02/05/2013	06/06/2019
N42816-BD-6	ROYAL VOPAK		F		2	4,000,000	112.8360	4,513,424	4,000,000	4,000,000					6.140	6.140	JD	8,187	245,600	04/17/2007	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT		F	2	3	4,339,286	111.6040	4,842,821	4,339,286	4,339,286					6.810	6.810	MN	38,580	295,505	04/18/2008	05/14/2018
N7203C-AB-4	POSTNL		D		2FE	11,855,436	116.7980	11,606,781	9,937,500	11,813,797		(360,995)		214,485	7.500	3.027	AUG	285,873	699,233	11/02/2012	08/14/2018
N7660F-AD-9	RWE FINANCE BV		D		2FE	20,248,424	115.6780	19,504,034	16,860,625	20,612,042		(418,988)		611,214	6.500	3.028	APR	768,660	1,009,556	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		D		2FE	17,490,779	109.1620	16,814,421	15,403,125	18,381,480		(225,947)		1,070,539	5.500	2.881	JUL	415,462	761,240	04/16/2013	07/06/2022
Q0455#-AK-4	APT PIPELINES LTD		F		2	20,000,000	112.8520	22,570,460	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022
W7912C-AE-0	SECURITAS AB		D		2FE	11,753,770	100.7500	12,494,611	12,401,555	12,419,202		(3,921)		536,655	2.250	2.202	MAR	223,950	130,002	12/06/2012	03/14/2018
Y64354-AA-4	OCEAN RIG UDW INC SERIES 144A		F	1	5FE	1,600,000	106.1250	1,698,000	1,600,000	1,600,000					9.500	9.500	AO	27,485	152,000	04/13/2011	04/27/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						13,282,683,056	XXX	14,105,377,873	12,862,959,390	13,159,467,543	(690,734)	(43,371,712)	11,998,986	25,928,430	XXX	XXX	XXX	194,951,511	672,456,030	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000780-JT-4	AMAC SERIES 2003-8 CLASS A24			2	1FM	7,785,133	102.8110	7,902,742	7,686,648	7,694,414		(3,905)			5.500	5.388	MON	35,230	422,766	05/30/2003	06/25/2033
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1			2	1FM	2,328,119	101.3640	2,850,504	2,812,160	2,570,135		146,581			4.649	1.736	MON	10,895	147,855	12/29/2006	01/25/2047
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D			2	1FM	210,240	70.0000	174,421	249,173	237,782		1,765			8.300	10.261	MON	1,723	20,577	10/05/1990	12/25/2018
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3			2	3FM	1,943,394	97.8380	1,902,420	1,944,457	1,942,183		(323)			5.500	5.479	MON	8,912	106,945	05/11/2007	06/25/2037
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			2	1FE	73,199	114.9600	88,283	76,794	75,445		135			8.900	9.639	MON	570	6,835	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			2	1FM	6,751,140	83.4200	8,029,492	9,625,357	7,034,185		148,590			5.500	11.119	MON	44,116	533,421	03/26/2008	07/25/2037
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			2	1FM	8,694,882	97.5180	9,069,137	9,300,000	8,667,510		(17,466)			5.500	6.539	MON	42,625	515,321	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			2	1FM	15,394,080	97.3440	15,450,558	15,872,073	15,428,746		13,212			5.500	5.849	MON	72,747	878,831	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			2	1FM	9,730,110	96.0300	9,991,763	10,404,824	9,693,610		(27,903)	499,381		5.500	5.768	MON	47,689	575,141	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			2	3FM	7,804,955	90.8690	7,816,961	8,602,498	7,793,175		165,989	187,506		6.000	3.641	MON	43,012	520,285	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			2	2FM	9,163,791	90.8690	9,523,520	10,480,551	9,399,087		221,215			6.000	4.754	MON	52,403	633,871	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			2	2FM	4,587,207	90.8690	4,742,276	5,218,833	4,698,565		110,913			6.000	4.647	MON	26,094	315,639	03/14/2006	05/25/2036
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6			2	1FM	841,512	101.8410	857,002	841,512	841,512					5.000	5.003	MON	3,506	42,370	04/29/2003	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1			2	1FM	4,357,089	103.2870	4,708,108	4,558,295	4,467,408		14,195			4.500	5.025	MON	17,094	207,766	10/02/2003	04/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SERIES 2003-20CB CLASS 1A3 SEQ			2	1FM	765,416	100.4380	736,544	733,332	733,933		(4,759)			5.500	4.070	MON	3,361	40,387	09/23/2003	08/25/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10			2	1FM	6,285,876	104.2750	6,617,308	6,346,046	6,309,145		(998)			5.500	5.678	MON	29,086	350,099	05/16/2003	07/25/2033
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10			2	1FM	2,901,905	106.2670	3,100,403	2,917,557	2,903,863		1,000			5.500	5.610	MON	13,372	161,390	06/03/2003	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A2			2	1FM	328,322	100.0330	328,635	328,528	327,659		(36)			4.150	4.151	MON	1,136	13,674	07/03/2003	08/25/2033
12669E-SV-9	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A4			2	1FM	10,918,000	102.1880	10,831,917	10,600,000	10,659,117		(37,327)			5.500	5.206	MON	48,583	585,162	07/02/2003	08/25/2033
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9			2	1FM	164,637	97.4060	172,901	177,506	175,362		758			5.000	5.995	MON	740	8,875	12/23/2003	09/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			2	1FM	6,373,364	101.3170	6,702,376	6,615,233	6,480,595		(33,676)			5.500	6.036	MON	30,320	363,838	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			2	1FM	8,662,614	100.9390	9,061,153	8,976,869	8,817,576		(4,015)			5.500	6.073	MON	41,144	495,174	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			2	1FM	5,307,412	97.1900	5,703,976	5,868,874	5,273,913		(45,304)	419,949		6.000	7.247	MON	29,344	352,132	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			2	1FM	3,952,539	89.5370	6,923,516	7,732,601	5,099,928		59,759			6.000	13.138	MON	38,663	469,082	01/12/2009	12/25/2036
172973-AJ-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3			2	1FM	343,159	102.4460	364,010	355,317	352,973		860			5.000	5.682	MON	1,480	17,766	01/26/2006	11/25/2020
193908-AS-9	CMOT SERIES 57 CLASS D			2	1FE	24,852	114.2630	28,939	25,327	25,216		29			9.900	10.413	MON	209	2,507	04/26/1989	02/01/2019
19390Q-AF-7	CMOT SERIES 46 CLASS C			2	1FE	4,058	108.4720	4,557	4,201	4,177		6			9.500	10.191	MON	33	399	08/05/1988	09/01/2018
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25			2	1FM	388,841	100.6840	390,160	387,509	386,736		(352)			5.500	5.476	MON	1,776	21,280	05/20/2003	04/25/2033
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			2	1FM	2,293,898	100.9110	2,294,718	2,274,000	2,273,573		(1,579)			5.500	5.431	MON	10,423	125,070	05/21/2003	06/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL			2	1FM	1,428,024	102.7560	1,594,959	1,552,178	1,488,693		(1,155)			5.500	6.685	MON	7,114	85,308	01/06/2004	10/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			2	1FM	1,160,112	90.6170	1,311,356	1,447,139	1,175,290		4,232			6.250	8.414	MON	7,537	90,365	09/10/2008	11/25/2037
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8			2	1FM	10,424,076	102.7230	11,321,335	11,021,195	10,794,654		86,629			5.500	6.362	MON	50,514	601,362	06/01/2013	01/25/2034
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			2	1FM	6,443,823	96.9190	6,435,143	6,639,719	6,451,425		2,498			5.750	6.158	MON	31,815	381,784	11/01/2007	02/25/2037
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6			2	1FM	9,565,882	101.6070	9,790,975	9,636,103	9,583,094		992			5.500	5.636	MON	44,165	527,980	04/01/2013	07/25/2033
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			2	3FM	5,520,576	103.5820	5,375,643	5,189,731	5,448,108	30,030	(63,616)			6.000	4.493	MON	25,949	311,384	11/21/2012	04/25/2036
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1			2	3FM	53,435	88.4590	47,550	53,754	53,461		(9)			3.948	4.040	MON	177	2,736	12/18/2007	04/25/2037
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1			2	4FM	53,853	88.4590	47,550	53,754	53,805		55			3.948	3.906	MON	177	2,736	03/13/2007	04/25/2037
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			2	1FM	1,716,231	85.2430	1,846,064	2,165,654	1,673,352		1,519			5.014	6.124	MON	9,048	113,233	04/30/2007	05/25/2037
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2			2	1FM	15,452,037	94.2090	15,492,354	16,444,647	15,519,057		67,021			3.000	5.190	MON	41,112	116,679	12/18/2013	03/25/2043
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13			2	1FM	399,610	105.0590	439,561	418,396	413,041		1,457			5.750	6.598	MON	2,005	23,974	02/18/2003	02/25/2033
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			2	3FM	10,146,521	91.4790	10,286,912	11,245,096	10,370,799		259,346	327,201		6.000	5.433	MON	56,225	674,705	01/02/2007	06/25/2036
760985-VA-6	RFSC SERIES 2003-RM2 CLASS A16			2	1FM	6,572,964	101.8030	6,567,299	6,451,000	6,488,805		(4,600)			5.500	5.347	MON	29,567	354,793	05/16/2003	05/25/2033
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS11CLASS A8			2	1FM	3,416,999	100.4000	3,442,702	3,429,000	3,416,996					5.250	5.308	MON	15,002	180,023	06/12/2003	06/25/2033
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3			2	1FM	367,017	102.4200	377,432	368,514	367,147		26			5.375	5.452	MON	1,651	19,808	12/01/2005	12/26/2033
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2			2	1FM	17,708,373	96.3180	17,611,537	18,284,744	17,782,519		74,147			3.500	4.660	MON	53,331	319,983	06/27/2013	07/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			2	1FM	2,192,641	103.0580	2,364,157	2,294,000	2,235,902		19,377			5.500	5.972	MON	10,514	126,134	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			2	1FM	6,658,714	96.7920	7,051,236	7,284,929	6,730,185		(15,790)			5.500	6.427	MON	33,389	388,823	12/01/2013	06/25/2034
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3			2	1FM	1,646,200	98.4050	1,633,208	1,659,685	1,647,272		924			2.633	2.953	MON	3,641	44,248	10/19/2012	04/25/2036
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASS A4			2	3FM	5,566,974	98.5270	5,811,352	5,898,251	5,600,776		(4,658)			6.000	6.287	MON	29,491	353,594	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						234,873,806	XXX	245,216,625	252,553,564	237,661,904	30,030	1,135,759	1,434,037		XXX	XXX	XXX	1,108,710	12,654,110	XXX	XXX
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A			2	1FM	20,688,320	102.5380	20,507,580	20,000,000	20,686,339		(1,981)			3.743	3.205	MON	62,378		12/10/2013	12/05/2032
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A			2	1FM	19,474,865	91.5860	17,401,397	19,000,000	19,446,973		(27,892)			3.454	3.216	MON	54,688	492,195	02/26/2013	03/10/2033
05947N-KE-3	BALL 2006-277 PAJ SERIES 2006-277 CLASS PAJ			2	1FM	9,918,134	105.9490	11,654,368	11,000,000	10,646,199		160,687			6.503	8.482	MON	57,686	701,844	12/18/2007	10/10/2045
05947U-L9-7	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-2 CLASS AAB			2	1FM	5,440	99.9590	5,633	5,636	5,604		25			4.742	5.728	MON	22	267	07/18/2007	07/10/2043
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1FM	8,070,898	109.2000	9,391,166	8,600,000	8,414,525		69,658			5.492	6.527	MON	39,359	472,312	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO			2	1FE	9,112,048	109.5730	12,045,203	10,992,857	10,318,774		349,740			5.611	9.309	MON	51,400	620,172	07/02/2009	06/24/2050
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW11 CLASS A4			2	1FM	8,755,801	107.7190	11,310,453	10,500,000	10,116,648		394,727			5.439	9.036	MON	47,592	579,101	01/13/2009	03/11/2039
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW14 CLASS A4			2	1FM	30,202,500	109.2340	34,954,752	32,000,000	31,293,312		97,105			5.201	6.097	MON	138,693	1,664,320	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW17 CLASS A4			2	1FM	22,018,947	111.9780	25,923,000	23,150,000	22,642,371		53,182			5.694	6.502	MON	109,847	1,318,161	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW15 CLASS A4			2	1FM	45,998,047	108.6170	54,308,400	50,000,000	48,871,640		753,483			5.331	6.761	MON	222,125	2,665,500	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4			2	1FM	22,356,314	110.7960	29,870,709	26,960,000	24,776,929		492,720			5.471	8.504	MON	122,915	1,474,982	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T28 CLASS A4			2	1FM	24,524,508	112.8470	35,546,774	31,500,000	28,261,235		952,301			5.742	10.115	MON	150,728	1,808,730	03/02/2009	09/11/2042
12513E-AF-1	CITIGROUP / DEUTSCHE BANK SERIES 2005-CD1 CLASS ASB			2	1FM	3,250,554	100.6850	3,261,587	3,239,391	3,234,510		(1,436)			5.218	5.181	MON	14,085	171,395	10/27/2005	07/15/2044
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB			2	1FM	13,818,717	102.9960	15,025,106	14,588,006	14,402,524		73,878			5.278	6.444	MON	64,163	787,697	07/22/2008	12/11/2049
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB			2	1FM	13,992,795	101.6590	13,811,419	13,586,000	13,985,273		(7,522)			3.623	3.179	MON	41,018	41,018	10/24/2013	10/10/2046
126191-AA-3	COMM MORTGAGE TRUST SERIES 2012-9W57 CLASS A			2	1FM	1,999,792	102.3150	2,025,845	1,980,000	1,992,506		(4,010)			2.365	2.155	MON	3,251	46,819	02/15/2012	02/10/2029
12624K-AD-8	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS A4			2	1FM	4,987,765	96.5730	4,693,443	4,860,000	4,971,499		(12,059)			3.147	2.843	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5			2	1FM	11,967,731	98.6110	11,458,633	11,620,000	11,950,713		(17,018)			3.612	3.270	MON	34,976	209,857	06/04/2013	06/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A4			2	1FM	16,695,747	103.6000	16,793,592	16,210,000	16,675,767		(19,980)			4.237	3.891	MON	57,239	291,958	07/01/2013	07/10/2045
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4			2	1FM	6,179,695	102.9310	6,175,836	6,000,000	6,173,790		(5,905)			4.210	3.867	MON	21,050	84,200	08/01/2013	08/10/2046
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS ASB			2	1FM	21,458,693	100.6860	21,742,017	21,593,797	21,549,504		16,124			6.136	6.317	MON	110,339	1,338,880	04/11/2008	12/10/2049
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4			2	1FM	14,974,508	95.3990	13,937,809	14,610,000	14,931,326		(32,730)			3.024	2.739	MON	36,817	441,806	09/10/2012	09/10/2045
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB			2	1FM	7,446,728	103.8230	7,506,374	7,230,000	7,440,016		(6,712)			3.942	3.494	MON	23,751	71,252	09/18/2013	09/10/2046
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A			2	1FM	2,917,569	104.7810	2,999,650	2,862,774	2,862,150		(5,379)			6.746	6.464	MON	16,094	205,293	08/24/2001	06/20/2031
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			2	1FM	13,576,641	122.1840	16,590,088	13,578,000	13,550,578		(3,015)			7.471	7.550	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS AAB			2	1FM	14,571,822	103.4390	15,342,047	14,831,961	14,755,303		20,032			5.441	5.798	MON	67,251	841,523	11/20/2007	03/10/2039
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS A4			2	1FM	13,312,609	109.8440	14,938,838	13,600,000	13,489,733		35,880			5.444	5.824	MON	61,699	740,384	05/30/2008	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG11 CLASS A4			2	1FM	14,469,531	111.6760	16,751,445	15,000,000	14,793,903		94,533			5.736	6.343	MON	71,700	860,400	05/22/2008	12/10/2049

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 (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
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF			2	1FM	17,940,626	108.8530	21,770,600	20,000,000	19,050,657		230,704			5.550	7.150	MON	92,500	1,110,000	03/05/2008	12/10/2049
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC SERIES 2004-C5 CLASS AAB			2	1FM	452,019	99.9010	450,410	450,857	450,065		(135)			4.587	4.558	MON	1,723	20,681	03/17/2005	11/15/2037
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3			2	1FM	23,275,372	108.3120	26,227,823	24,215,000	23,926,171		140,560			5.311	6.032	MON	107,172	1,286,059	02/06/2008	12/15/2039
225470-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005C5 CLASS A4			2	1FM	4,275,000	104.9770	5,248,830	5,000,000	4,859,099		138,699			5.100	8.356	MON	21,250	255,000	01/29/2009	08/15/2038
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2			2	1FM	22,913,586	104.2870	23,719,547	22,744,600	22,816,795		(39,653)			3.386	3.217	MON	64,178	770,132	07/20/2011	07/10/2044
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2			2	1FM	25,249,338	104.0080	26,002,025	25,000,000	25,126,053		(56,545)			2.999	2.769	MON	62,479	749,750	09/22/2011	08/10/2044
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			2	1FM	43,669,492	109.5510	48,202,396	44,000,000	43,726,694		15,118			5.366	5.496	MON	196,753	2,361,040	04/12/2007	05/03/2032
36228C-VU-4	GS MTG SEC CORP II SERIES 2005GG4 CLASS A4A			2	1FM	12,634,906	103.5940	15,992,721	15,437,839	15,001,876		363,495			4.751	8.948	MON	61,121	743,288	12/23/2008	07/10/2039
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			2	1FM	13,773,719	102.7610	13,742,282	13,373,000	13,768,317		(5,403)			3.813	3.378	MON	42,493	42,493	11/13/2013	11/10/2046
36828Q-KQ-8	GE CAPITAL COMMERCIAL MTG CORP Series 2005-C1 CLASS A4			2	1FM	18,088,828	102.5600	18,460,818	18,000,000	17,991,066		(13,133)			4.724	4.691	MON	70,860	850,320	02/03/2005	06/10/2048
36828Q-PW-0	GE CAPITAL COMMERCIAL MTG CORP SERIES 2005C3 CLASS A7A			2	1FM	12,178,906	104.9330	15,739,950	15,000,000	14,181,528		469,576			4.974	8.880	MON	62,175	746,100	02/06/2009	07/10/2045
396789-JT-7	GREENWICH CAP FUND SERIES 2005-GG3 CLASS AAB			2	1FM	5,051,963	100.5800	5,115,464	5,085,976	5,078,977		2,360			4.619	4.760	MON	19,577	234,921	03/21/2005	08/10/2042
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007CB18 CLASS A4			2	1FM	32,747,469	109.8970	36,046,249	32,800,000	32,745,968		(262)			5.440	5.501	MON	148,693	1,784,320	12/04/2007	06/12/2047
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2			2	1FM	14,806,986	104.3190	15,293,165	14,660,000	14,726,987		(28,963)			3.341	3.117	MON	40,818	489,820	07/26/2011	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			2	1FM	10,098,000	100.7660	9,975,834	9,900,000	10,053,871		(29,517)			3.139	2.806	MON	25,895	310,741	06/22/2012	06/15/2045
46637Y-AA-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-HSBC CLASS A			2	1FM	10,149,980	95.3160	9,531,640	10,000,000	10,123,508		(18,586)			3.093	2.885	MON	25,778	309,340	07/13/2012	07/05/2032
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			2	1FM	12,875,000	102.0250	12,753,063	12,500,000	12,866,825		(8,175)			3.659	3.201	MON	38,116	76,231	10/18/2013	11/15/2045
52108M-AF-0	LB-UBS COMMERCIAL MTGE TRUST SERIES 2005C7 CLASS A4			2	1FM	4,900,000	105.4460	7,381,234	7,000,000	6,367,952		362,159			5.197	12.053	MON	20,211	363,790	12/02/2008	11/15/2030
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007C7 CLASS A3			2	1FM	12,024,223	110.9060	13,623,839	12,284,154	12,194,260		61,657			5.866	6.303	MON	40,033	720,588	07/08/2008	09/15/2045
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 2005LC1 CLASS A4			2	1FM	8,971,323	106.7690	10,043,486	9,406,752	9,310,444		51,217			5.291	6.265	MON	41,476	512,921	08/15/2008	01/12/2044
616912-AA-9	MORGANBERRY CORP SERIES 144A			2	1FE	421,964	102.7880	433,727	421,964	421,964					7.802	7.801	MS	8,322	32,922	09/05/1996	03/31/2019
61745M-W4-1	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS A5			2	1FM	16,219,595	102.2790	16,494,739	16,127,168	16,109,250		(8,562)			4.780	4.726	MON	64,240	772,752	01/27/2005	12/13/2041
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST SERIES 2000-F1 CLASS A2A 144A			2	1FE	251,595	99.9950	242,234	242,246	243,012		(649)			7.700	7.247	MON	1,554	18,653	11/27/2001	08/15/2022
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006HQ9 CLASS A4			2	1FM	4,636,114	108.9050	7,148,199	6,563,684	6,017,051		286,782			5.731	13.251	MON	31,347	376,263	02/02/2009	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006HQ10 CLASS A4			2	1FM	2,355,215	109.1090	4,289,969	3,931,838	3,443,761		389,221			5.328	15.609	MON	17,457	209,488	03/11/2009	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007T25 CLASS A3			2	1FM	10,123,313	110.5140	11,935,490	10,800,000	10,557,017		113,834			5.514	6.621	MON	49,626	595,512	07/23/2008	11/12/2049
61756U-AD-3	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A3			2	1FM	4,804,505	100.1820	4,787,137	4,778,441	4,778,464		(2,777)			5.852	5.797	MON	23,303	279,634	11/15/2007	12/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A4			2	1FM	9,516,375	111.7940	10,732,195	9,600,000	9,560,430		10,858			5.809	5.997	MON	46,472	557,664	07/16/2008	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			2	1FM	30,394,579	96.4440	28,614,875	29,670,000	30,300,172		(68,711)			3.176	2.893	MON	78,527	942,319	08/20/2012	08/15/2045
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4			2	1FM	13,389,747	94.3990	12,271,883	13,000,000	13,365,976		(23,770)			3.102	2.759	MON	33,605	235,235	04/15/2013	05/15/2046
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A			2	1FM	10,299,967	102.2320	10,223,190	10,000,000	10,298,525		(1,442)			3.808	3.329	MON	31,733		12/05/2013	12/13/2029
92935V-AC-2	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3 CLASS A2			2	1FM	20,383,168	103.8680	20,981,376	20,200,000	20,282,133		(44,743)			3.240	3.018	MON	54,540	654,480	09/20/2011	03/15/2044
92936J-AZ-7	WF-RBS COMMERCIAL MORT SERIES 2011-C5 CLASS A2			2	1FM	8,485,620	103.1040	8,685,506	8,424,000	8,456,486		(14,034)			2.684	2.514	MON	18,842	226,100	11/28/2011	11/15/2044
92938E-AT-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C16 CLASS ASB			2	1FM	5,149,965	103.7950	5,189,765	5,000,000	5,145,279		(4,686)			3.963	3.509	MON	16,513	49,538	09/16/2013	07/15/2046
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A			2	1FM	1,706,311	98.9900	1,804,084	1,822,495	1,815,028		(7,467)			0.247	2.226	MON	212	5,472	02/05/2008	06/15/2020

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
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4			2	1FM	38,731,250	109.4400	43,775,880	40,000,000	39,497,566		139,709			5.572	6.070	MON	185,733	2,228,800	07/30/2007	10/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						879,692,738	XXX	968,904,789	916,538,436	906,898,871		5,817,172			XXX	XXX	XXX	3,623,472	40,019,789	XXX	XXX
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST 144A				1FE	8,300,000	102.5480	8,511,451	8,300,000	8,300,000					3.440	3.440	JD	16,655	71,380	08/19/2013	12/10/2020
00868P-AA-3	AHOLD LEASE USA INC PTC SERIES 01-A2 ABS			2	3AM	19,991,435	120.2500	24,045,160	19,995,975	20,246,365		(20,246)			8.620	8.407	JJ	857,039	1,723,653	10/02/2001	01/02/2025
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			1	1FE	9,443,100	135.4260	13,542,600	10,000,000	9,591,415		15,563			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR CAPMAC-SERIES 144A			1	1FE	9,481,900	138.8430	13,884,300	10,000,000	9,586,862		11,030			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	5,184,266	118.8930	6,163,729	5,184,266	5,184,266					6.550	6.550	FA	117,906	339,569	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	4,989,557	118.8930	5,932,234	4,989,557	4,989,557					6.550	6.550	FA	113,478	326,816	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,556,046	118.8930	1,850,030	1,556,046	1,556,046					6.550	6.550	FA	35,389	101,921	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,568,960	118.8930	1,865,384	1,568,960	1,568,960					6.550	6.550	FA	35,683	102,767	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	642,823	118.8930	764,272	642,823	642,823					6.550	6.550	FA	14,620	42,105	02/12/2009	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			2	1	2,007,446	104.6900	2,101,601	2,007,446	2,007,446					3.930	3.930	FA	28,051	78,893	02/11/2011	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			2	1	944,680	104.6900	988,989	944,680	944,680					3.930	3.930	FA	13,200	37,126	02/11/2011	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS				1	3,837,764	104.8010	4,022,019	3,837,764	3,837,764					3.930	3.930	MN	24,299	150,824	02/11/2011	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS			2	2AM	6,916,000	107.8790	7,460,939	6,916,000	6,916,000					8.890	8.891	JD	51,236	614,832	11/05/1992	06/01/2017
079868-AA-3	BELLSOUTH TELECOM INC 1994A PTC SERIES 144A ABS			1	1FE	8,748,377	118.3390	11,802,165	9,973,183	9,973,107		7			8.650	8.650	JJ	428,944	862,680	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS MORTGAGE BONDS ABS				1AM	2,355,328	112.0260	3,718,153	3,319,000	2,876,015		52,649			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS			2	1FE	1,170,582	107.9810	1,264,005	1,170,582	1,170,582					5.140	5.141	JJ	27,744	60,168	09/12/2002	01/15/2021
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	1AM	3,413,959	108.4720	3,837,488	3,537,781	3,444,132		6,227			5.298	5.846	MON	10,934	187,432	10/17/2005	01/11/2027
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	2AM	9,233,528	108.4720	10,026,599	9,243,525	9,236,023		509			5.298	5.372	MON	28,567	489,722	09/29/2005	01/11/2027
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS				2	11,031,086	104.9550	11,577,676	11,031,086	11,031,086					5.361	5.361	MON	34,497	637,633	05/16/2005	10/10/2027
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SER 2003 A-1 SERIES 144A			2	2	9,565,000	98.7270	9,443,238	9,565,000	9,565,000					5.937	5.937	AO	141,969	567,874	09/29/2003	10/01/2043
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS			2	1FE	9,810,937	112.1020	11,210,160	10,000,000	9,921,807		22,333			5.230	5.567	MON	23,244	523,000	05/15/2008	04/15/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV			2	1FE	12,243	100.0000	12,174	12,174	12,188					6.540	6.561	MON	35	796	01/07/1999	08/15/2017
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 ABS			2	1FE	2,358,785	109.7430	2,359,466	2,150,000	2,231,745		(35,108)			5.300	3.491	MS	33,552	113,950	03/11/2010	03/15/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2007 CLASS A8			2	1FE	24,132,859	114.5350	29,292,198	25,575,000	24,881,581		159,387			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
210805-DK-0	CONTINENTAL AIRLINES ETC SERIES 011B ABS			2	3FE	100,719	106.7500	106,453	99,722	100,161		(203)			7.373	7.128	JD	327	7,352	01/04/2011	12/15/2015
247817-AA-7	DELTA AIR LINES SERIES 2010-2B ABS				3FE	4,100,000	106.7500	4,376,750	4,100,000	4,100,000					6.750	6.750	MN	29,213	276,750	02/07/2011	11/23/2015
24781P-AA-7	DELTA AIR LINES SERIES 2010-1B 101B				3FE	1,255,500	106.2500	1,434,375	1,350,000	1,298,320		22,756			6.375	8.494	JJ	42,792	86,063	01/12/2012	01/02/2016
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS			2	2AM	3,895,533	104.9180	4,087,104	3,895,533	3,895,533					7.645	7.646	JD	827	297,814	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS ABS			2	2FE	439,951	109.5000	481,747	439,951	439,951					7.960	7.963	MS	9,047	35,020	12/02/1993	03/28/2017
31331F-AP-6	FEDERAL EXPRESS PTC'S ABS			2	2FE	14,479,645	115.4250	16,736,683	14,500,000	14,490,384		2,073			7.580	7.599	JJ	546,497	1,099,100	01/25/2001	07/02/2019
31331F-AT-8	FEDERAL EXPRESS PTC 96 SERIES B2 ABS			1	2FE	2,000,000	113.2500	2,265,000	2,000,000	2,000,000					7.840	7.840	JJ	65,769	156,800	10/17/1996	01/30/2018
33834E-AA-0	FIXED INCOME TR SERIES B 144A				1AM	5,517,400	55.6820	5,568,159	10,000,000	5,917,927		400,527			0.000	8.415	AO			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB				1FE	7,230,000	94.4240	6,826,877	7,230,000	7,230,000					3.410	3.410	OCT	58,896	251,337	07/30/2012	10/05/2024
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A			2	1FE	4,971,255	99.4250	4,971,255	5,000,000	4,971,255		1,702	28,332		1.490	1.656	MON	3,311	74,500	09/12/2012	09/15/2019
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D			2	2AM	3,518,023	99.9620	3,573,624	3,575,000	3,524,504		6,481			2.730	3.155	MON	4,338	48,799	06/25/2013	09/15/2019
34528Q-CS-1	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS B			2	1FE	7,272,554	98.6840	7,204,926	7,301,000	7,273,748		1,194			2.100	2.198	MON	6,814	52,854	10/15/2013	06/15/2020
34528Q-CT-9	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS C			2	1FE	3,832,844	98.3260	3,770,810	3,835,000	3,833,028		184			2.290	2.313	MON	3,903	42,384	11/26/2013	06/15/2020
34528Q-CU-6	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS D			2	2AM	2,499,456	99.1760	2,479,405	2,500,000	2,499,509		53			2.790	2.811	MON	3,100	34,294	06/11/2013	06/15/2020
368907-AD-3	GENERAL AMERICAN TRANS ABS			1	2FE	7,793,394	115.8770	9,030,738	7,793,394	7,793,394					7.860	7.860	FA	209,292	612,433	08/23/1996	08/28/2021
393505-QY-1	GREEN TREE FINANCIAL CORP SERIES 1996-9 CLASS A6 CMOMH			2	1FE	13,436	100.0830	12,190	12,180	12,888		(71)			7.690	6.564	MON	42	937	02/25/2004	01/15/2028
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS				1	19,600,000	107.0030	20,972,666	19,600,000	19,600,000					4.270	4.270	JD	48,820	836,920	11/20/2009	12/10/2015

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
	MMAF EQUIPMENT FINANCE SERIES 2013-AA CLASS A5																				
60689L-AE-5	144A			2	1FE	17,906,754	99.6170	17,831,497	17,900,000	17,906,480		(274)			2.570	2.576	MON	28,113	143,592	09/27/2013	06/09/2033
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	3AM	1,116,000	106.5000	1,188,540	1,116,000	1,116,000					7.750	7.752	JD	3,844	86,490	03/06/2007	12/15/2025
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	4AM	13,611,305	106.5000	14,492,520	13,608,000	13,610,061		(212)			7.750	7.749	JD	46,872	1,054,620	12/10/2007	12/15/2025
	PSE&G TRANSITION FUNDING LLC SERIES 2001-1 CLASS																				
69361Y-AG-8	A7			2	1FE	5,701,912	102.0670	5,046,448	4,944,245	4,972,896		(63,554)			6.750	5.001	MJSD	14,833	333,737	10/04/2002	06/15/2016
693927-AC-9	PNPP FUNDING CORP CLB ABS			2	2AM	1,282,000	104.4650	1,339,235	1,282,000	1,282,000					9.120	9.120	MN	10,068	116,918	11/14/1991	05/30/2016
73019#-AA-0	PNC EQUIP FIN				1	3,008,933	98.1440	2,953,072	3,008,933	3,008,933					3.000	3.000	MS	27,080	90,268	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1	3,122,184	98.1440	3,064,221	3,122,184	3,122,184					3.000	3.000	MS	28,100	93,666	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1	2,852,028	98.1440	2,799,080	2,852,028	2,852,028					3.000	3.000	MS	25,668	85,561	07/12/2012	09/13/2027
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS			2	2AM	24,721,147	118.1830	29,678,146	25,111,942	24,872,618		15,846			9.810	9.973	JD	164,232	2,463,481	08/28/1990	12/07/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	2AM	3,700,879	107.4120	4,119,358	3,835,108	3,797,359		8,731			8.125	8.659	MS	91,750	311,603	02/11/2000	09/15/2017
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	3AM	2,690,193	107.4120	2,528,624	2,354,140	2,448,608		(23,371)			8.125	5.980	MS	56,320	191,274	10/02/2002	09/15/2017
	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-																				
88576P-AB-9	144A MBIA A			2	1FE	1,814,560	105.0550	1,906,380	1,814,653	1,814,622		4			4.855	4.905	MON	3,916	88,101	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			2	1FE	6,439,189	104.8840	6,498,159	6,195,589	6,263,631		(18,602)			6.040	5.392	JJ	156,962	374,214	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			2	1FE	9,511,515	116.4760	10,581,854	9,085,000	9,374,633		(18,006)			7.144	6.722	JJ	272,233	649,032	03/02/2004	07/31/2033
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS			2	1	18,320,424	114.1740	20,917,161	18,320,424	18,320,424					6.640	6.733	MON	33,791	1,216,476	06/28/2007	09/19/2027
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A		A		4AM	1,900,000	99.5600	1,891,640	1,900,000	1,900,000					6.625	6.625	MN	16,084	65,035	04/24/2013	05/15/2018
136454-AB-1	CDN PAC RAIL CO PTC SERIES 97-A2 ABS		A		2FE	1,000,000	100.1470	1,001,470	1,000,000	1,000,000					7.650	7.650	JAN	73,950	76,500	01/14/1997	01/13/2014
29414H-AA-9	EOLE FINANCE SPC SERIES 144A		F		1FE	29,206,057	94.5970	27,628,016	29,206,057	29,206,057					2.341	2.341	FMAN	70,271	491,894	02/26/2013	02/24/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						393,121,451	XXX	435,040,213	401,408,931	395,564,586		547,609	28,332		XXX	XXX	XXX	5,034,574	22,306,343	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						14,790,371,051	XXX	15,754,539,500	14,433,460,321	14,699,592,904	(660,704)	(35,871,172)	13,461,355	25,928,430	XXX	XXX	XXX	204,718,267	747,436,272	XXX	XXX
29273R-BA-6	ENERGY TRANSFER PARTNERS				3FE	2,996,067	91.0000	2,730,000	3,000,000	2,996,078		11			3.259	3.278	FMAN	16,297		12/13/2013	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	2FE	6,500,000	110.8000	7,202,000	6,500,000	6,500,000					8.375	8.375	FA	226,823	544,375	07/13/2006	08/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS			1	2FE	3,829,017	102.3750	3,926,081	3,835,000	3,829,017					7.000	4.248	JD	22,371	268,450	10/27/2009	06/01/2067
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			1	3FE	2,601,963	103.0000	2,853,100	2,770,000	2,613,734		2,276			7.000	7.511	MS	57,093	193,900	12/10/2007	03/15/2037
054536-AA-5	AXA SA HYB		F		2FE	14,956,800	123.1250	18,468,750	15,000,000	14,964,285		908			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
22546D-AB-2	CREDIT SUISSE GROUP AG 144A		F	1	3FE	500,000	105.6250	528,125	500,000	500,000					7.500	7.500	JD	2,083		12/04/2013	01/01/9999
29265W-AA-6	ENEL SPA HYB 144A		F	1	3FE	783,546	108.7370	859,020	790,000	783,547		1			8.750	8.822	MS	18,625		09/17/2013	09/24/2073
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						32,167,393	XXX	36,567,076	32,395,000	32,186,661		3,196			XXX	XXX	XXX	400,625	2,296,725	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC				5AM	2,677,401	125.5000	2,792,375	2,225,000	2,670,408		(6,993)			8.500	6.504	JJ	94,563		07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC SERIES 144A				4AM	22,437,284	119.0000	24,097,500	20,250,000	22,432,277		(5,007)			8.125	7.255	MS	484,453	822,656	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY			2	1FE	18,189,520	93.7670	16,878,019	18,000,000	17,994,388		134			3.348	3.350	JAJO	154,024	621,715	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			1	3AM	19,824,880	71.4380	14,287,600	20,000,000	19,884,127		4,812			1.114	1.142	MJSD	19,200	234,779	01/14/1999	06/01/2037
17305H-AA-6	CITIGROUP CAPITAL III				3AM	15,909,885	111.0000	17,760,000	16,000,000	15,923,431		1,204			7.625	7.670	JD	101,667	1,220,000	10/14/1998	12/01/2036
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	2,983,941	117.7500	3,532,500	3,000,000	2,986,761		529			8.050	8.104	JD	10,733	241,500	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	17,535,906	117.7500	20,017,500	17,000,000	17,442,900		(18,664)			8.050	7.733	JD	60,822	1,368,500	01/05/1998	06/15/2027
302570-AW-6	FPL GROUP CAPITAL			1	1AM	2,820,783	100.0000	2,900,000	2,900,000	2,816,567		(789)			6.350	6.509	AO	46,038	184,150	12/18/2007	10/01/2066
31945H-AA-3	FIRST CHICAGO-NBD CAP I CAP SEC			1	2AM	19,260,000	81.5000	16,300,000	20,000,000	19,640,850		27,599			0.792	0.936	FMAN	26,837	170,000	01/22/1998	02/01/2027
33716P-AA-8	FIRST TENNESSEE CAP II CO GTY SER B				4AM	5,000,000	97.5000	4,875,000	5,000,000	5,000,000					6.300	6.300	AO	66,500	315,000	03/24/2004	04/15/2034
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SER A				2	1,214,170	119.6870	1,196,872	1,000,000	1,167,681		(6,036)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB (CDTPS)				2S	11,047,600	100.9000	11,099,044	11,000,000	11,040,245		(978)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
40427P-AA-3	HSBC AMERICAS INC CAP SEC SERIES 144A			1	2	10,000,000	101.2500	10,125,000	10,000,000	10,000,000					7.808	7.808	JD	34,702	780,800	12/03/1996	12/15/2026
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II SERIES 144A			1	3AM	4,394,718	101.6510	4,310,019	4,240,000	4,285,906		(11,451)			8.380	8.007	MN	45,401	355,312	10/29/1997	05/15/2027
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				3AM	6,566,435	113.5360	7,396,838	6,515,000	6,555,432		(1,589)			7.750	7.677	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	114.4010	5,720,065	5,000,000	4,559,226		15,734			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				3AM	15,150,075	106.9240	16,038,645	15,000,000	15,131,547		(2,003)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1AM	7,982,010	100.6390	9,309,071	9,250,000	8,263,577		34,041			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
760715-AB-8	REPUBLIC NY CAPITAL I			1	2AM	4,979,293	101.1000	5,055,000	5,000,000	4,985,768		626			7.750	7.785	MN	49,514	387,500	06/05/1997	11/15/2026
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	124.3880	12,438,840	10,000,000	11,285,705		(9,638)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III				2AM	21,460,756	91.5000	19,792,365	21,631,000	21,469,682		1,425			5.570	5.657	MJSD	53,546	1,224,873	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				2AM	64,229,300	98.1500	63,797,500	65,000,000	64,312,078		13,390			5.950	6.035	JD	171,889	3,867,500	04/11/2007	12/15/2036

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
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						289,449,907	XXX	289,719,753	288,011,000	289,848,556		36,346			XXX	XXX	XXX	2,869,703	16,156,598	XXX	XXX
4899999. Total - Hybrid Securities						321,617,300	XXX	326,286,829	320,406,000	322,035,217		39,542			XXX	XXX	XXX	3,270,328	18,453,323	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						14,293,823,269	XXX	15,275,019,656	14,064,043,707	14,310,619,396	(690,734)	(29,926,110)	13,776,779	25,928,430	XXX	XXX	XXX	205,455,899	698,957,055	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						984,651,814	XXX	1,063,362,907	1,015,502,003	997,682,794	30,030	1,969,337	1,879,736		XXX	XXX	XXX	4,389,087	51,377,475	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,065,953,029	XXX	1,158,433,470	1,094,285,236	1,088,921,173		4,310,622			XXX	XXX	XXX	4,429,840	49,631,677	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						682,847,644	XXX	724,929,414	690,269,931	685,689,078		583,576	28,332		XXX	XXX	XXX	7,904,277	38,462,941	XXX	XXX
8399999 - Total Bonds						17,027,275,756	XXX	18,221,745,447	16,864,100,877	17,082,912,441	(660,704)	(23,062,575)	15,684,847	25,928,430	XXX	XXX	XXX	222,179,103	838,429,148	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
00855W-20-4	AGSTAR FINANCIAL SERVICE 144A			1,500.000	1,000.00	0.000	1,500,000	985.938	1,478,906	1,500,000		46,969							P3UFE	05/24/2013
172967-35-8	CITIGROUP INC SERIES J			160,000.000	25.00	0.000	4,000,000	25.940	4,150,400	4,000,000		79,958							P3LFE	09/12/2013
33765A-20-2	FIRSTAR CORP REIT PFD SERIES B 144A			17,000.000	1,000.00	0.000	16,843,715	1,196.563	20,341,563	16,843,715		1,508,750							P1UFE	08/01/2004
74251V-20-1	PRINCIPAL FINL GROUP			250,000.000	100.00	0.000	25,000,000	100.000	25,000,000	25,000,000		1,390,750							P3UFE	06/14/2005
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00	0.000	4,901,200	119,073.578	5,953,679	4,901,200		450,000							P2UFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00	0.000	39,379,261	734.010	28,699,791	39,379,261	349,728	1,387,507							P2LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SERIES B 144A		F	9,562.000	1,000.00	0.000	10,892,278	1,213.125	11,599,901	12,261,887		868,230			(166,333)		(166,333)		RP2UFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							102,516,454	XXX	97,224,240	103,886,063	349,728	5,732,164			(166,333)		(166,333)		XXX	XXX
8999999 - Total Preferred Stocks							102,516,454	XXX	97,224,240	103,886,063	349,728	5,732,164			(166,333)		(166,333)		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
001055-10-2	AFLAC INC			28,100.000	1,877,080	66.800	1,877,080	1,794,758		10,397		82,322		82,322		L	11/01/2013
002824-10-0	ABBOTT LABORATORIES			176,400.000	6,761,412	38.330	6,761,412	5,199,343		74,746		931,115		931,115		L	12/30/2013
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	5,128	0.002	5,128	2,564				2,564		2,564		U	02/13/2007
006ESC-9F-6	ADELPHIA CONTINGENT VALUE			2,625,000.000		0.000										U	02/13/2007
014491-10-4	ALEXANDER AND BALDWIN INC			42,858.000	1,788,464	41.730	1,788,464	1,495,791		1,714		292,673		292,673		L	09/18/2013
018804-10-4	ALLIANT TECHSYSTEMS INC			9,200.000	1,119,456	121.680	1,119,456	926,641		1,976		192,815		192,815		L	11/22/2013
026874-78-4	AMERICAN INTERNATIONAL GROUP			65,000.000	3,318,250	51.050	3,318,250	2,236,585		13,000		1,022,373		1,022,373		L	01/09/2013
031162-10-0	AMGEN INC			16,251.000	1,855,214	114.160	1,855,214	1,760,685		22,914		94,529		94,529		L	04/24/2013
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT			107,393.000	2,782,553	25.910	2,782,553	3,087,125		41,888		(304,572)		(304,572)		L	09/18/2013
053015-10-3	AUTOMATIC DATA PROCESSING			128,895.000	10,416,005	80.810	10,416,005	5,810,279	61,870	193,789		2,761,704		2,761,704		L	10/31/2013
053484-10-1	AVALON BAY COMMUNITIES INC			102,806.000	12,154,753	118.230	12,154,753	12,154,753	110,002	357,925		(355,650)	1,276,957	(1,632,607)		L	10/24/2013
05564E-10-6	BRE PROPERTIES CL-A			63,540.000	3,476,273	54.710	3,476,273	3,129,793		81,808		199,255		199,255		L	11/08/2013
073730-10-3	BEAM INC			71,800.000	4,886,708	68.060	4,886,708	2,674,960		63,810		497,985		497,985		L	09/10/2013
084423-10-2	BERKLEY (W R)			21,000.000	911,190	43.390	911,190	907,921		2,100		3,269		3,269		L	11/01/2013
09247X-10-1	BLACKROCK INC			6,362.000	2,013,382	316.470	2,013,382	1,651,812		31,292		361,570		361,570		L	09/12/2013
109043-10-9	BRIGGS & STRATTON			9,200.000	200,192	21.760	200,192	175,178		1,104		25,014		25,014		L	11/18/2013
126117-10-0	CNA FINANCIAL CORP			80,000.000	3,431,200	42.890	3,431,200	2,289,252		57,760		1,093,230		1,093,230		L	09/23/2013
126650-10-0	CVS CAREMARK CORP			31,296.000	2,239,855	71.570	2,239,855	1,794,559		18,846		445,296		445,296		L	09/23/2013
12686C-10-9	CABLEVISION SYSTEMS CORP			148,200.000	2,657,226	17.930	2,657,226	2,006,020		77,775		471,955		471,955		L	11/20/2013
133131-10-2	CAMDEN PROPERTY TRUST			153,840.000	8,750,419	56.880	8,750,419	9,275,026	96,919	338,443		(1,588,653)		(1,588,653)		L	11/27/2013
134429-10-9	CAMPBELL SOUP CO			69,000.000	2,986,320	43.280	2,986,320	2,198,132		39,533		560,885		560,885		L	12/03/2013
14149Y-10-8	CARDINAL HEALTH INC			42,041.000	2,808,759	66.810	2,808,759	1,826,407	12,717	25,435		982,352		982,352		L	04/24/2013
150838-10-0	CELADON GROUP INC			43,600.000	849,328	19.480	849,328	798,666		360		50,662		50,662		L	11/01/2013
154760-40-9	CENTRAL PACIFIC FINANCIAL			53,800.000	1,080,304	20.080	1,080,304	990,948		4,304		89,356		89,356		L	11/22/2013
166764-10-0	CHEVRON CORP			21,493.000	2,684,691	124.910	2,684,691	2,587,919		45,329		96,771		96,771		L	11/06/2013
171232-10-1	CHUBB CORP			12,234.000	1,182,171	96.630	1,182,171	1,083,191	5,383	10,330		98,981		98,981		L	08/23/2013
171340-10-2	CHURCH & DWIGHT CO., INC.			30,500.000	2,021,540	66.280	2,021,540	1,886,502		8,540		135,038		135,038		L	11/01/2013
172967-42-4	CITIGROUP INC			50,000.000	2,605,500	52.110	2,605,500	2,462,818		392		142,682		142,682		L	11/01/2013
178566-10-5	CITY NATIONAL BANK COMMON			10,500.000	831,810	79.220	831,810	715,378		2,150		116,432		116,432		L	11/06/2013
191216-10-0	COCA COLA CO			150,985.000	6,237,190	41.310	6,237,190	5,939,930		61,019		297,260		297,260		L	12/05/2013
19122T-10-9	COCA-COLA ENTERPRISES			33,900.000	1,496,007	44.130	1,496,007	754,610		27,120		420,360		420,360		L	08/09/2011
194162-10-3	COLGATE-PALMOLIVE			25,590.000	1,668,724	65.210	1,668,724	1,521,442		23,335		147,282		147,282		L	09/12/2013
205826-20-9	COMTECH TELECOMMUNICATIONS COR			5,000.000	157,600	31.520	157,600	122,558		1,375		35,042		35,042		L	10/03/2013
20825C-10-4	CONOCOPHILLIPS			78,700.000	5,560,155	70.650	5,560,155	4,500,529		212,490		994,831		994,831		L	02/04/2013
219350-10-5	CORNING INC			320,500.000	5,711,310	17.820	5,711,310	4,227,197		113,949		1,551,918		1,551,918		L	12/30/2013
231561-10-1	CURTISS WRIGHT CORP			50,900.000	3,167,507	62.230	3,167,507	1,706,960		16,809		1,287,576		1,287,576		L	12/17/2013
254687-10-6	THE WALT DISNEY CO			23,306.000	1,780,578	76.400	1,780,578	1,418,795	20,043			361,783		361,783		L	08/21/2013
25746U-10-9	DOMINION RESOURCES INC			22,063.000	1,427,255	64.690	1,427,255	1,326,763		36,832		100,493		100,493		L	08/21/2013
257701-20-1	DONEGAL GROUP INC-CL A COMMON			39,300.000	624,870	15.900	624,870	517,002		18,476		70,876		70,876		L	12/17/2013
26153C-10-3	DREAMWORKS ANIMATION SKG INC			57,100.000	2,027,050	35.500	2,027,050	1,136,865				1,080,903		1,080,903		L	01/03/2012
263534-10-9	DUPONT (EI) DE NEMOURS			97,100.000	6,308,587	64.970	6,308,587	3,983,049		172,838		1,942,000		1,942,000		L	12/24/2012
268648-10-2	EMC CORP MASS			71,200.000	1,790,680	25.150	1,790,680	1,793,945		1,480		(3,265)		(3,265)		L	11/01/2013
278642-10-3	EBAY INC			21,200.000	1,163,668	54.890	1,163,668	1,117,144				46,524		46,524		L	11/26/2013
278865-10-0	ECOLAB INC			18,305.000	1,908,662	104.270	1,908,662	1,507,762	5,034	8,420		400,900		400,900		L	04/24/2013
28140H-10-4	EDUCATION REALTY TRUST INC REIT			214,310.000	1,890,214	8.820	1,890,214	1,824,780		75,268		(322,808)		(322,808)		L	12/20/2013
291011-10-4	EMERSON ELECTRIC CO			18,313.000	1,285,206	70.180	1,285,206	1,007,026		22,891		278,180		278,180		L	04/24/2013
291641-10-8	EMPIRE DISTRICT ELECTRIC CO			34,100.000	773,729	22.690	773,729	755,876		8,696		17,853		17,853		L	11/01/2013
29266R-10-8	ENERGIZER HOLDINGS INC			21,000.000	2,273,040	108.240	2,273,040	1,438,091		37,800		593,460		593,460		L	10/24/2012
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			195,000.000	7,064,850	36.230	7,064,850	5,812,716	48,750	144,550		480,156		480,156		L	07/23/2013
29476L-10-7	EQUITY RESIDENTIAL			143,283.000	7,432,089	51.870	7,432,089	8,085,417	93,134	206,399		(652,856)		(652,856)		L	06/24/2013
297178-10-5	ESSEX PROPERTY TRUST INC REIT			86,183.000	12,368,122	143.510	12,368,122	11,895,897	104,281	390,320		(290,089)		(290,089)		L	12/17/2013
30225T-10-2	EXTRA SPACE STORAGE INC REIT			67,095.000	2,826,712	42.130	2,826,712	1,425,489		97,288		385,125		385,125		L	05/06/2011
30231G-10-2	EXXON MOBIL CORPORATION			18,355.000	1,857,526	101.200	1,857,526	1,617,736		34,465		239,790		239,790		L	09/12/2013
316773-10-0	FIFTH THIRD BANCORP			38,700.000	813,861	21.030	813,861	711,993	4,644	1,068		101,868		101,868		L	11/01/2013

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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
31847R-10-2	FIRST AMERICAN FINANCIAL			48,800.000	1,376,160	28.200	1,376,160	615,853		23,424		200,568		200,568		L	12/08/2011
337932-10-7	FIRST ENERGY CORP			144,101.000	4,752,451	32.980	4,752,451	5,231,640		179,742		(769,183)		(769,183)		L	12/30/2013
345550-10-7	FOREST CITY ENTERPRISES INC			87,982.000	1,680,456	19.100	1,680,456	1,485,141				151,910		151,910		L	10/21/2013
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON			139,500.000	2,967,165	21.270	2,967,165	1,320,371				505,412		505,412		L	11/14/2013
34964C-10-6	FORTUNE BRANDS HOME & SE			4,800.000	219,360	45.700	219,360	31,647		1,440		79,104		79,104		L	10/04/2011
35137T-10-8	FOX CHASE BANCORP INC			5,500.000	95,590	17.380	95,590	95,014		440		576		576		L	10/07/2013
354613-10-1	FRANKLIN RESOURCES			56,500.000	3,261,745	57.730	3,261,745	2,917,678	6,780	1,360		344,067		344,067		L	11/01/2013
359694-10-6	H.B. FULLER CO			21,900.000	1,139,676	52.040	1,139,676	1,026,834		780		112,842		112,842		L	12/18/2013
369550-10-8	GENERAL DYNAMICS CORP			24,441.000	2,335,338	95.550	2,335,338	1,721,917		26,139		613,421		613,421		L	11/01/2013
370023-10-3	GENERAL GROWTH PROPERTIES			0.000		0.000			1,121							L	07/30/2013
370334-10-4	GENERAL MILLS INC			29,500.000	1,472,345	49.910	1,472,345	1,437,402		6,004		34,943		34,943		L	11/01/2013
42809H-10-7	HESS CORP			146,700.000	12,176,100	83.000	12,176,100	6,190,197		102,690		4,402,145		4,402,145		L	01/03/2013
432589-10-9	HILLSHIRE BRANDS CO/THE			88,460.000	2,958,102	33.440	2,958,102	2,067,773	15,481	30,031		381,411		381,411		L	11/25/2013
437076-10-2	HOME DEPOT INC			20,600.000	1,696,204	82.340	1,696,204	1,551,096		8,034		145,108		145,108		L	11/01/2013
438516-10-6	HONEYWELL INC			20,318.000	1,856,456	91.370	1,856,456	1,503,931		25,804		352,524		352,524		L	04/24/2013
44044K-30-9	HORIZON LINES INC			2,666.000	2,239	0.840	2,239	27,991				(1,760)		(1,760)		U	12/20/2011
441060-10-0	HOSPIRA INC			42,600.000	1,758,528	41.280	1,758,528	1,290,159				422,057		422,057		L	05/30/2013
448579-10-2	HYATT HOTELS CORP			28,700.000	1,419,502	49.460	1,419,502	1,294,471				125,031		125,031		L	11/01/2013
452308-10-9	ILLINOIS TOOL WORKS INC			34,000.000	2,858,720	84.080	2,858,720	2,614,439	14,280	3,150		244,281		244,281		L	11/06/2013
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			2,300.000	517,316	224.920	517,316	437,460		1,495		79,856		79,856		L	11/13/2013
459200-10-1	INTL BUSINESS MACHINES			13,895.000	2,606,285	187.570	2,606,285	2,755,960		33,694		(149,675)		(149,675)		L	09/23/2013
461203-10-1	INVACARE CORP			29,000.000	673,090	23.210	673,090	517,126	363	169		155,964		155,964		L	12/18/2013
46625H-10-0	JPMORGAN CHASE & CO			59,100.000	3,456,168	58.480	3,456,168	3,086,627		8,968		369,541		369,541		L	11/06/2013
478160-10-4	JOHNSON & JOHNSON			119,442.000	10,939,693	91.590	10,939,693	7,883,021		290,062		2,175,535		2,175,535		L	09/26/2013
513847-10-3	LANCASTER COLONY CORP			30,000.000	2,644,500	88.150	2,644,500	2,380,124		13,200		264,376		264,376		L	11/01/2013
524901-10-5	LEGG MASON INC			125,500.000	5,456,740	43.480	5,456,740	4,234,692	16,315	19,721		1,222,048		1,222,048		L	12/05/2013
527288-10-4	LEUCADIA NATIONAL CORP			64,100.000	1,816,594	28.340	1,816,594	1,786,657		4,006		29,937		29,937		L	11/01/2013
539830-10-9	LOCKHEED MARTIN CORP			26,969.000	4,009,212	148.660	4,009,212	2,870,898		79,412		1,138,313		1,138,313		L	11/01/2013
540424-10-8	LOEWS CORP			135,100.000	6,517,224	48.240	6,517,224	4,303,128		31,906		932,883		932,883		L	11/25/2013
548661-10-7	LOWE'S COMPANIES INC			45,136.000	2,236,489	49.550	2,236,489	1,733,038		20,208		503,451		503,451		L	04/24/2013
571748-10-2	MARSH & MCLENNAN COS			66,768.000	3,228,900	48.360	3,228,900	2,825,327		17,614		403,574		403,574		L	11/22/2013
577081-10-2	MATTEL INC			44,111.000	2,098,801	47.580	2,098,801	1,930,832		45,034		167,970		167,970		L	09/12/2013
577128-10-1	MATTHEWS INTL CORP-CLASS A			15,000.000	639,150	42.610	639,150	580,857		1,650		58,293		58,293		L	10/15/2013
57772K-10-1	MAXIM INTEGRATED PRODUCTS			63,700.000	1,777,867	27.910	1,777,867	1,883,262		13,546		(105,395)		(105,395)		L	12/18/2013
580135-10-1	MCDONALDS CORP			33,587.000	3,258,947	97.030	3,258,947	3,395,287		70,807		(136,340)		(136,340)		L	09/24/2013
585055-10-6	MEDTRONIC INC			43,205.000	2,479,535	57.390	2,479,535	2,019,843	12,097	24,195		459,692		459,692		L	04/24/2013
58933Y-10-5	MERCK & CO INC			198,681.000	9,943,984	50.050	9,943,984	9,413,359	86,364	36,709		530,625		530,625		L	12/26/2013
59156R-10-8	METLIFE INC			30,600.000	1,649,952	53.920	1,649,952	1,458,599		8,415		191,353		191,353		L	11/01/2013
594918-10-4	MICROSOFT CORP			161,494.000	6,044,720	37.430	6,044,720	4,913,581		97,564		1,112,724		1,112,724		L	11/01/2013
59522J-10-3	MID-AMERICA APARTMENT COMM			137,995.000	8,381,816	60.740	8,381,816	9,071,509		126,792		(689,692)		(689,692)		L	11/27/2013
609207-10-5	MONDELEZ INTERNATIONAL			34,100.000	1,203,730	35.300	1,203,730	1,087,064	4,774	994		116,666		116,666		L	11/01/2013
611740-10-1	MONSTER BEVERAGE CORP			13,500.000	914,895	67.770	914,895	737,321				177,574		177,574		L	11/01/2013
626717-10-2	MURPHY OIL CORP			98,300.000	6,377,704	64.880	6,377,704	4,652,764		109,188		1,186,283		1,186,283		L	11/01/2013
629377-50-8	NRG ENERGY INC			111,853.000	3,212,418	28.720	3,212,418	1,913,275		50,334		640,918		640,918		L	12/17/2012
64110D-10-4	NETAPP INC			31,200.000	1,283,568	41.140	1,283,568	1,292,163		3,720		(8,595)		(8,595)		L	11/01/2013
651639-10-6	NEWMONT MINING CORP			148,600.000	3,422,258	23.030	3,422,258	4,354,554		159,133		(1,082,932)	1,961,204	(3,044,136)		L	12/18/2013
654106-10-3	NIKE INC CLASS B			25,574.000	2,011,139	78.640	2,011,139	1,553,546	6,138	10,741		457,593		457,593		L	04/24/2013
666807-10-2	NORTHROP GRUMMAN CORP			25,545.000	2,927,712	114.610	2,927,712	2,162,077		31,985		765,636		765,636		L	11/01/2013
674599-10-5	OCCIDENTAL PETROLEUM CO			11,849.000	1,126,840	95.100	1,126,840	970,385	7,583	15,167		156,454		156,454		L	04/24/2013
675234-10-8	OCEANFIRST FINANCIAL CORP			500.000	8,565	17.130	8,565	8,731				(166)		(166)		L	12/11/2013
681919-10-6	OMNICOM GROUP			33,283.000	2,475,257	74.370	2,475,257	1,985,580	13,313	26,477		489,677		489,677		L	09/24/2013
68216R-10-7	OMNIAMERICAN BANCORP INC			24,400.000	521,672	21.380	521,672	541,093				(19,421)		(19,421)		L	11/01/2013
68389X-10-5	ORACLE CORPORATION			66,362.000	2,539,010	38.260	2,539,010	2,182,279		14,827		356,732		356,732		L	10/31/2013
68633D-10-3	ORITANI FINANCIAL CORP			96,600.000	1,550,430	16.050	1,550,430	1,562,466		35,753		(12,036)		(12,036)		L	11/14/2013

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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
693320-20-2	PHH CORP			68,600.000	1,670,410	24.350	1,670,410	1,625,369				45,041		45,041		L	12/30/2013
693475-10-5	PNC BANK CORP			61,035.000	4,735,095	77.580	4,735,095	4,278,755		30,778		456,340		456,340		L	11/01/2013
695263-10-3	PACWEST BANCORP			35,500.000	1,498,810	42.220	1,498,810	1,267,141		8,875		231,669		231,669		L	11/01/2013
69860T-10-0	PANOLAM INDUSTRIES INTL			298.000	238,400	800.000	238,400	161,250				64,368		64,368		U	01/20/2010
701590-10-4	PARKWAY PROPERTIES INC			38,400.000	740,736	19.290	740,736	707,060		7,200		33,676		33,676		L	11/01/2013
703395-10-3	PATTERSON COS INC			40,500.000	1,668,600	41.200	1,668,600	1,650,347		3,696		18,253		18,253		L	11/01/2013
704326-10-7	PAYCHEX INC			68,500.000	3,118,805	45.530	3,118,805	2,605,020		34,930		513,785		513,785		L	11/01/2013
713291-10-2	PEPCO HOLDINGS INC COMMON			39,600.000	757,548	19.130	757,548	743,433		10,692		14,115		14,115		L	11/01/2013
713448-10-8	PEPSICO INC			36,200.000	3,002,428	82.940	3,002,428	2,943,176	20,544			59,252		59,252		L	11/01/2013
717081-10-3	PFIZER INC			237,660.000	7,279,526	30.630	7,279,526	4,410,874		215,203		1,015,597		1,015,597		L	04/24/2013
729251-10-8	PLUM CREEK TIMBER CO INC REITS			132,452.000	6,160,343	46.510	6,160,343	5,880,327		155,586		241,773		241,773		L	10/31/2013
737464-10-7	POST PROPERTIES INC REITS			160,300.000	7,250,369	45.230	7,250,369	4,831,300	52,899	135,046		(484,240)		(484,240)		L	12/24/2013
74005P-10-4	PRAXAIR INC			22,280.000	2,897,068	130.030	2,897,068	2,501,429		36,885		395,639		395,639		L	09/24/2013
742718-10-9	PROCTOR & GAMBLE CO/THE			83,682.000	6,812,552	81.410	6,812,552	6,603,155		67,708		209,397		209,397		L	11/01/2013
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			99,200.000	3,178,368	32.040	3,178,368	3,107,223		140,148		136,721		136,721		L	09/27/2013
74460D-10-9	PUBLIC STORAGE REIT			61,511.000	9,258,636	150.520	9,258,636	7,266,210		303,243		251,874		251,874		L	08/22/2013
754907-10-3	RAYONIER CORP REITS			145,451.000	6,123,487	42.100	6,123,487	6,321,577		270,539		(1,415,238)		(1,415,238)		L	10/31/2011
76117W-10-9	RESOLUTE FOREST PRODUCTS			37,976.000	608,376	16.020	608,376	531,439				105,421		105,421		L	08/12/2013
78463V-10-7	SPDR GOLD TRUST - ETF			2,800.000	325,276	116.170	325,276	357,764				(32,488)		(32,488)		L	08/09/2013
827048-10-9	SILGAN HOLDINGS INC			37,200.000	1,786,344	48.020	1,786,344	1,743,674		5,208		42,670		42,670		L	11/01/2013
84610H-10-8	SOVRAN SELF STORAGE INC REIT			19,425.000	1,265,927	65.170	1,265,927	1,235,671		16,832		(43,664)		(43,664)		L	08/19/2013
855707-10-5	STATE AUTO FINANCIAL CORP			216,600.000	4,600,584	21.240	4,600,584	3,332,344		81,700		1,273,815		1,273,815		L	12/17/2013
871503-10-8	SYMANTEC CORP			60,300.000	1,421,874	23.580	1,421,874	1,475,500		9,045		(53,626)		(53,626)		L	11/01/2013
871829-10-7	SYSCO CORP			87,900.000	3,173,190	36.100	3,173,190	2,624,218	25,491	85,568		379,728		379,728		L	11/01/2013
872375-10-0	TECO ENERGY INC COMMON			66,000.000	1,137,840	17.240	1,137,840	1,119,700		32,604		20,925		20,925		L	11/01/2013
872540-10-9	TJX COMPANIES INC			36,936.000	2,353,931	63.730	2,353,931	2,008,829		8,995		345,103		345,103		L	10/31/2013
87612E-10-6	TARGET CORP			42,016.000	2,658,352	63.270	2,658,352	2,876,689		46,388		(218,337)		(218,337)		L	09/24/2013
879433-82-9	TELEPHONE AND DATA SYSTEMS INC			175,300.000	4,519,234	25.780	4,519,234	3,804,355		73,734		668,985	111,985	557,000		L	12/23/2013
88076W-10-3	TERADATA CORP			7,000.000	318,430	45.490	318,430	362,365				(43,935)		(43,935)		L	11/01/2013
890516-10-7	TOOTSIE ROLL			124,629.000	4,055,428	32.540	4,055,428	2,758,317	9,970	29,083		899,497		899,497		L	12/02/2013
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000	0.000			1,000								U	07/19/2010
902653-10-4	UDR INC REIT			487,286.000	11,378,128	23.350	11,378,128	11,930,711		142,513		(552,583)		(552,583)		L	12/12/2013
903119-10-5	UNS ENERGY CORP			13,026.000	779,606	59.850	779,606	471,053		22,665		151,820		151,820		L	05/14/2012
91030T-10-9	UNITED FINANCIAL BANCORP INC COMMON			66,300.000	1,252,407	18.890	1,252,407	1,076,875		7,293		175,532		175,532		L	11/01/2013
911312-10-6	UNITED PARCEL SERVICE - CL B			33,963.000	3,568,832	105.080	3,568,832	2,864,683		61,381		704,149		704,149		L	10/31/2013
913017-10-9	UNITED TECHNOLOGIES			23,625.000	2,688,525	113.800	2,688,525	2,241,554		36,149		446,971		446,971		L	10/31/2013
91324P-10-2	UNITEDHEALTH GROUP INC			36,877.000	2,776,838	75.300	2,776,838	2,323,237		28,125		453,601		453,601		L	10/17/2013
92343E-10-2	VERISIGN INC			16,300.000	974,414	59.780	974,414	835,896				138,518		138,518		L	10/04/2013
931142-10-3	WAL-MART STORES INC			114,544.000	9,013,467	78.690	9,013,467	7,063,959	53,836	137,443		800,685		800,685		L	09/12/2013
931422-10-9	WALGREEN CO			64,200.000	3,687,648	57.440	3,687,648	1,752,786		75,756		1,311,606		1,311,606		L	07/11/2012
94973V-10-7	WELLPOINT INC COMMON			21,100.000	1,949,429	92.390	1,949,429	1,786,135		7,913		163,294		163,294		L	11/01/2013
949746-10-1	WELLS FARGO & CO			44,170.000	2,005,318	45.400	2,005,318	1,644,164		38,925		361,154		361,154		L	09/12/2013
962166-10-4	WEYERHAEUSER CO REITS			245,612.000	7,753,971	31.570	7,753,971	6,016,782		125,708		841,646		841,646		L	12/20/2013
969490-10-1	CLAYTON WILLIAM COMMON			41,300.000	3,384,535	81.950	3,384,535	1,054,959				1,929,806	197,271	1,732,535		L	10/15/2012
98212B-10-3	WPX ENERGY INC			54,900.000	1,118,862	20.380	1,118,862	828,889				289,973		289,973		L	02/25/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			23,940.000	1,764,139	73.690	1,764,139	1,486,322		10,989		277,816		277,816		L	12/27/2013
983919-10-1	XILINX INC			27,100.000	1,244,432	45.920	1,244,432	1,240,722		6,775		3,710		3,710		L	11/01/2013
984121-10-3	XEROX CORP			146,100.000	1,778,037	12.170	1,778,037	1,026,715	8,401	31,412		781,635		781,635		L	09/02/2011
05155C-10-5	AURICO GOLD INC		A	100,377.000	367,380	3.660	367,380	484,305		8,679		(130,235)		(130,235)		L	12/27/2013
067901-10-8	BARRICK GOLD CORP		A	84,700.000	1,493,261	17.630	1,493,261	1,333,178		35,998		(322,572)	1,149,514	(1,472,086)		L	06/16/2011
257559-20-3	DOMTAR CORP		A	92,500.000	8,726,450	94.340	8,726,450	4,829,409	51,150	169,535		1,214,338		1,214,338		L	08/19/2013
29250N-10-5	ENBRIDGE INC COMMON		A	48,150.000	2,103,192	43.680	2,103,192	2,147,359		31,835		(44,167)		(44,167)		L	11/05/2013
496902-40-4	KINROSS GOLD CORP COMMON		A	121,400.000	531,732	4.380	531,732	591,584				(59,852)		(59,852)		L	12/18/2013
867224-10-7	SUNCOR ENERGY INC		A	58,400.000	2,046,920	35.050	2,046,920	2,091,626		9,340		(44,706)		(44,706)		L	11/01/2013

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
87425E-10-3	TALISMAN ENERGY INC COMMON		A	369,000.000	4,298,850	11.650	4,298,850	4,208,636		46,239		85,848		85,848		L	12/26/2013
38059T-10-6	GOLD FIELDS LTD		F	636,100.000	2,035,520	3.200	2,035,520	2,035,520		31,634		35,257	3,959,180	(3,923,923)		L	12/11/2013
80105N-10-5	SANOFI		F	51,800.000	2,778,034	53.630	2,778,034	2,643,351				134,683		134,683		L	12/11/2013
825724-20-6	SIBANYE GOLD- SPON ADR		F	135,025.000	649,470	4.810	649,470	655,563		14,972		(6,093)	199,331	(205,424)		L	07/30/2013
881624-20-9	TEVA PHARMACEUTICAL-SP ADR		R	29,511.000	1,182,801	40.080	1,182,801	1,127,120		23,091		55,681		55,681		L	09/25/2013
B6399C-10-7	ANHEUSER-BUSCH INBEV NV		D	19,894.000	2,117,924	106.460	2,117,924	1,968,430		12,044		85,157		85,157	64,336	U	09/24/2013
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE		D	53,450.000	1,325,726	24.803	1,325,726	1,276,675				(4,831)		(4,831)	53,882	U	08/20/2013
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		F	112,300.000	4,639,113	41.310	4,639,113	3,827,258		49,773		750,675		750,675		L	11/27/2013
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		F	33,800.000	1,607,866	47.570	1,607,866	1,518,438	9,126	925		89,428		89,428		L	11/01/2013
G1093E-10-8	BIG YELLOW GROUP PLC		D	207,437.000	1,642,253	7.917	1,642,253	1,469,182	27,485			110,326		110,326	62,745	U	11/19/2013
G1151C-10-1	ACCENTURE PLC		F	26,992.000	2,219,282	82.220	2,219,282	2,043,936		19,574		175,346		175,346		L	11/07/2013
G1245Z-10-8	BG GROUP PLC		D	92,153.000	1,980,354	21.490	1,980,354	1,521,643		19,417		331,089		331,089	127,622	U	04/24/2013
G196F1-10-0	CATLIN GROUP LTD		D	149,600.000	1,438,334	9.615	1,438,334	1,189,449				212,686		212,686	36,199	U	11/01/2013
G30337-10-2	EMERALD PLANTATION HLDGS LTD		F	36,415.000	5,462	0.150	5,462	5,130				332		332		U	02/06/2013
G42089-11-3	DIAGEO PLC		D	61,647.000	2,042,057	33.125	2,042,057	1,927,773		23,588		(44,099)		(44,099)	158,382	U	11/06/2013
G491BT-10-8	INVESCO LTD		F	132,500.000	4,823,000	36.400	4,823,000	4,339,897		23,445		483,103		483,103		L	11/22/2013
G62185-10-6	MONTPELIER RE HOLDINGS LTD		F	44,500.000	1,294,950	29.100	1,294,950	747,005	5,812	20,470		277,680		277,680		L	01/25/2012
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS		F	10,100.000	618,928	61.280	618,928	295,915		3,232		154,328		154,328		L	11/14/2011
G9283N-10-1	UNITE GROUP PLC		D	286,990.000	1,913,667	6.668	1,913,667	1,058,356		19,430		563,661		563,661	28,888	U	08/06/2013
G98290-10-2	XL GROUP PLC		F	19,200.000	611,328	31.840	611,328	594,919		2,688		16,409		16,409		L	11/01/2013
H0023R-10-5	ACE LTD		F	22,841.000	2,364,729	103.530	2,364,729	2,077,507		21,673		287,221		287,221		L	09/25/2013
H57312-64-9	NESTLE SA		D	37,300.000	2,738,731	73.424	2,738,731	2,601,625				80,074		80,074	57,032	U	11/01/2013
H69293-21-7	ROCHE HOLDING AG		D	15,384.000	4,310,668	280.205	4,310,668	3,894,254				264,704		264,704	151,710	U	11/01/2013
H89128-10-4	TYCO INTERNATIONAL		F	58,500.000	2,400,840	41.040	2,400,840	2,064,549		7,408		336,291		336,291		L	11/01/2013
L4121J-10-1	GAGFAH SA		D	136,075.000	2,006,299	14.744	2,006,299	1,872,861				103,827		103,827	29,610	U	12/04/2013
R67787-10-2	ORKLA ASA		D	133,500.000	1,041,269	7.800	1,041,269	997,863				55,511		55,511	(12,105)	U	11/01/2013
W30316-11-6	FASTIGHETS AB BALDER		D	105,075.000	1,079,776	10.276	1,079,776	933,024				124,624		124,624	22,130	U	11/27/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					543,459,414	XXX	543,459,414	453,134,910	1,012,100	8,190,795		56,134,161	8,855,442	47,278,719	780,431	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			65,000.000	7,706,400	118.560	7,706,400	5,302,503				1,337,487		1,337,487		L	11/26/2013
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	96,709,550	4,835.478	96,709,550	62,000,000				10,785,177		10,785,177		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	9,992,083	499.604	9,992,083	7,000,000				486,907		486,907		U	04/25/1983
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					114,408,033	XXX	114,408,033	74,302,503				12,609,571		12,609,571		XXX	XXX
723682-10-0	PIONEER FUND-CLASS A			6,532.506	255,944	39.180	255,944	230,676		23,289		40,444		40,444		L	12/31/2013
724010-10-3	PIONEER CORE EQUITY FD-A			1,853.672	29,103	15.700	29,103	27,117		301		7,103		7,103		L	12/31/2013
723750-10-8	PIONEER MID-CAP VALUE FUND-A			1,587.211	40,855	25.740	40,855	37,591		4,148		5,974		5,974		L	12/31/2013
72387W-40-8	PIONEER SELECT MID CAP GR-A			7,561.462	295,653	39.100	295,653	158,974		12,739		77,744		77,744		L	12/31/2013
9299999. Subtotal - Mutual Funds					621,555	XXX	621,555	454,358		40,477		131,265		131,265		XXX	XXX
723755-10-4	PIONEER CASH RESERVES FD-A			2,746.730	2,747	1.000	2,747	2,747								L	12/31/2013
9399999. Subtotal - Money Market Mutual Funds					2,747	XXX	2,747	2,747								XXX	XXX
9799999 - Total Common Stocks					658,491,749	XXX	658,491,749	527,894,518	1,012,100	8,231,272		68,874,997	8,855,442	60,019,555	780,431	XXX	XXX
9899999 - Total Preferred and Common Stocks					761,008,203	XXX	755,715,989	631,780,581	1,361,828	13,963,436		68,874,997	8,855,442	59,853,222	780,431	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 20, the total $ value (included in Column 8) of all such issues $ 130,589,917

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
233383-AA-6	DY8 LEASING LLC 2.565% 11/26/25		12/03/2013	Goldman Sachs & Co.		15,000,000	15,000,000	
3620AC-DA-9	GNMA POOL #725597 5.470% 07/20/59		03/01/2013	Interest Capitalization		137,096	137,096	
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		03/01/2013	Interest Capitalization		42,554	42,554	
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2013	Interest Capitalization		653,920	653,920	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2013	Interest Capitalization		173,002	173,002	
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2013	Interest Capitalization		36,009	36,009	
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.470% 06/16/43		12/01/2013	Interest Capitalization		1,206,637	1,206,637	
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2013	Interest Capitalization		536,453	536,453	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2013	Interest Capitalization		63,735	63,735	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2013	Interest Capitalization		354,043	354,043	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2013	Interest Capitalization		474,997	474,997	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2013	Interest Capitalization		438,618	438,618	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2013	Interest Capitalization		177,653	177,653	
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV 3.500% 02/20/25		04/09/2013	Morgan Stanley & Co., Inc.		5,425,904	4,891,645	5,231
71654Q-BL-5	PETROLEOS MEXICANOS 2.830% 02/15/24	E	09/10/2013	Credit Agricole Securities, US		45,000,000	45,000,000	
912828-A4-2	US TREASURY N/B 2.000% 11/30/20		12/27/2013	Various		19,933,261	20,325,000	20,326
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		06/18/2013	Various		57,923,227	59,275,000	322,159
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		09/10/2013	Various		18,958,827	19,300,000	40,633
912828-VS-6	US TREASURY N/B 2.500% 08/15/23		11/04/2013	Various		46,301,923	47,525,000	47,169
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		12/17/2013	Various		4,481,713	4,500,000	21,391
912828-WC-0	US TREASURY N/B 1.750% 10/31/20		12/02/2013	Various		26,434,397	27,050,000	21,923
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		12/27/2013	Various		35,699,307	36,125,000	92,041
0599999. Subtotal - Bonds - U.S. Governments						279,453,276	283,286,362	570,873
532386-AB-5	LILE FINANCE LTD 144A 3.179% 05/06/25	F	09/17/2013	JP Morgan Securities, Inc.		64,764,987	64,764,987	
906609-AA-0	UNION 15 SPC 144A 2.785% 12/01/24	R	10/15/2013	JP Morgan Securities, Inc.		17,832,330	17,832,330	
1099999. Subtotal - Bonds - All Other Governments						82,597,317	82,597,317	
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB 3.500% 01/25/32		09/10/2013	Royal Bank of Canada		6,374,241	6,807,700	7,942
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		10/03/2013	Auriga USA LLC		3,553,970	3,492,845	2,037
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2013	Interest Capitalization		570,971	570,971	
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2013	Interest Capitalization		521,647	521,647	
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		06/01/2013	Interest Capitalization		34,982	34,982	
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2013	Interest Capitalization		53,378	53,378	
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2013	Interest Capitalization		163,694	163,694	
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2013	Interest Capitalization		264,120	264,120	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2013	Interest Capitalization		209,296	209,296	
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2013	Interest Capitalization		73,357	73,357	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2013	Interest Capitalization		693,427	693,427	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2013	Interest Capitalization		554,867	554,867	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2013	Interest Capitalization		87,081	87,081	
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2013	Interest Capitalization		401,215	401,215	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2013	Interest Capitalization		638,211	638,211	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2013	Interest Capitalization		88,508	88,508	
31397A-FM-0	FHR SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2013	Interest Capitalization		946,104	946,104	
34074G-DH-4	FLORIDA ST HURRICANE CATASTROP 2.995% 07/01/20		04/10/2013	Barclays Capital, Inc.		30,000,000	30,000,000	
59259Y-BE-8	MET TRANSPRTN AUTH NY REVENUE 5.113% 11/15/22		05/02/2013	Wells Fargo Securities LLC		3,347,216	2,810,000	68,645
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C 6.200% 11/15/26		10/03/2013	JP Morgan Securities, Inc.		11,441,100	10,000,000	246,278
592646-5W-9	MET WASHINGTON DC ARPTS AUTH A AIRPORT 2.997% 10/01/19		06/28/2013	Muriel Siebert & Co Inc		3,875,000	3,875,000	
592646-5Y-5	MET WASHINGTON DC ARPTS AUTH A AIRPORT 3.579% 10/01/21		06/28/2013	Muriel Siebert & Co Inc		3,630,000	3,630,000	
592646-5Z-2	MET WASHINGTON DC ARPTS AUTH A AIRPORT 3.779% 10/01/22		06/28/2013	Muriel Siebert & Co Inc		3,775,000	3,775,000	
592646-6A-6	MET WASHINGTON DC ARPTS AUTH A AIRPORT 3.979% 10/01/23		06/28/2013	Muriel Siebert & Co Inc		1,085,000	1,085,000	
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SER C 3.627% 07/01/20		09/11/2013	JP Morgan Securities, Inc.		1,825,000	1,825,000	
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SER C 3.946% 07/01/21		09/11/2013	JP Morgan Securities, Inc.		1,865,000	1,865,000	
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SER C 4.446% 07/01/24		09/11/2013	JP Morgan Securities, Inc.		2,300,000	2,300,000	
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SER C 4.596% 07/01/25		09/11/2013	JP Morgan Securities, Inc.		4,745,000	4,745,000	
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SER C 4.746% 07/01/26		09/11/2013	JP Morgan Securities, Inc.		4,315,000	4,315,000	
664355-9W-6	FHA POOL #0000851 8.548% 12/25/20		04/30/2013	Direct			8	
783186-QX-0	RUTGERS NJ ST UNIVERSITY 2.642% 05/01/20		06/14/2013	Morgan Stanley & Co., Inc.		2,350,000	2,350,000	
783186-QY-8	RUTGERS NJ ST UNIVERSITY 3.028% 05/01/21		06/14/2013	Morgan Stanley & Co., Inc.		1,000,000	1,000,000	
783186-QZ-5	RUTGERS NJ ST UNIVERSITY 3.178% 05/01/22		06/14/2013	Morgan Stanley & Co., Inc.		3,230,000	3,230,000	
783186-RA-9	RUTGERS NJ ST UNIVERSITY 3.378% 05/01/23		06/14/2013	Morgan Stanley & Co., Inc.		1,145,000	1,145,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						95,157,385	93,551,411	324,902
000000-00-0	TARGUS GROUP INTL INC BANK LOAN 12.000% 05/24/16		12/27/2013	Direct		17	17	
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 4.141% 05/24/17		12/23/2013	Tax Free Exchange		5,366,717	5,542,875	
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS 4.250% 03/23/18		04/15/2013	Tax Free Exchange		648,195	658,316	

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
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 4.500% 05/04/18		06/14/2013	Tax Free Exchange		1,141,642	1,185,939	
000000-00-0	SELECT MEDICAL CORP BANK LOAN 0.048% 06/01/18		06/03/2013	Tax Free Exchange		1,643,524	1,791,906	
000000-00-0	IMMUCOR INC BANK LOAN 5.000% 08/19/18		02/19/2013	Tax Free Exchange		622,798	645,257	
000000-00-0	HHI HOLDINGS LLC BANK LOAN 5.000% 10/05/18		02/25/2013	Tax Free Exchange		659,758	666,028	
000000-00-0	EMDEON INC BANK LOAN 3.750% 11/02/18		04/25/2013	Tax Free Exchange		1,014,177	1,007,139	
000000-00-0	METALDYNE LLC BANK LOAN 5.000% 12/19/18		03/01/2013	Tax Free Exchange		221,549	217,800	
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT 2.500% 06/13/19		05/24/2013	Citigroup Global Markets		10,000,000	10,000,000	
000000-00-0	AEROFLEX INC BANK LOAN 4.500% 11/09/19		05/29/2013	Tax Free Exchange		755,404	802,213	
000000-00-0	ALIANT HOLDINGS BANK LOAN 3.800% 12/20/19		12/20/2013	Tax Free Exchange		245,025	247,500	
000000-00-0	REMY INTERNATIONAL INC BANK LOAN 4.250% 03/05/20		03/05/2013	Taxable Exchange		331,874	331,460	
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST 144A 3.440% 12/10/20		08/19/2013	Merrill Lynch		8,300,000	8,300,000	
00037B-AB-8	ABB FINANCE USA 2.875% 05/08/22		02/04/2013	Credit Suisse First Boston		4,026,800	4,000,000	28,431
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT 3.090% 02/28/23		04/03/2013	Tax Free Exchange		15,000,000	15,000,000	42,488
00287Y-AJ-8	ABBVIE INC 1.750% 11/06/17		08/05/2013	Tax Free Exchange		4,991,043	5,000,000	21,632
00287Y-AL-3	ABBVIE INC 2.900% 11/06/22		08/05/2013	Tax Free Exchange		44,184,781	44,000,000	315,456
00507V-AC-3	ACTIVISION BLIZZARD 144A 5.625% 09/15/21		09/12/2013	JP Morgan Securities, Inc.		1,000,000	1,000,000	
00507V-AE-9	ACTIVISION BLIZZARD 144A 6.125% 09/15/23		09/12/2013	JP Morgan Securities, Inc.		1,775,000	1,775,000	
007903-AX-5	ADVANCED MICRO DEVICES 7.500% 08/15/22		06/07/2013	Tax Free Exchange		2,741,295	2,980,000	69,533
018772-AS-2	ALLIANCE ONE INTL INC 9.875% 07/15/21		12/27/2013	Tax Free Exchange		2,716,256	2,770,000	110,935
03040W-AK-1	AMERICAN WATER CAP CORP 3.850% 03/01/24		11/08/2013	Various		43,824,440	44,000,000	
031162-BB-5	AMGEN INC 4.500% 03/15/20		05/14/2013	Wells Fargo Brokerage Svcs.		2,499,684	2,200,000	17,050
031652-BG-4	AMKOR TECHNOLOGY INC 6.375% 10/01/22		08/09/2013	Tax Free Exchange		710,136	690,000	15,640
037833-AK-6	APPLE COMPUTER INC 2.400% 05/03/23		08/15/2013	Various		36,473,998	37,800,000	67,920
03834A-AA-1	APPROACH RESOURCES INC 7.000% 06/15/21		06/06/2013	JP Morgan Securities, Inc.		2,500,000	2,500,000	
03834L-AA-7	APPVION INC 144A 9.000% 06/01/20		11/13/2013	Barclays Capital, Inc.		3,447,535	3,500,000	
039483-BB-7	ARCHER DANIELS MIDLAND CO 4.479% 03/01/21		02/13/2013	Deutsche Bank Securities, Inc.		12,449,580	11,000,000	229,922
04939M-AM-1	ATLAS PIPELINE LP/FIN CO 6.625% 10/01/20		10/16/2013	Tax Free Exchange		1,285,000	1,285,000	3,547
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A 6.000% 06/15/21		10/17/2013	Various		2,817,500	2,800,000	20,500
05334D-AA-5	AUXILIUM PHARMACEUTICALS 1.500% 07/15/18		12/26/2013	Variant Group		333,019	300,000	1,988
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A 3.743% 12/05/32		12/10/2013	JP Morgan Securities, Inc.		20,688,320	20,000,000	45,744
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A 7.000% 02/01/21		01/25/2013	Goldman Sachs & Co.		1,000,000	1,000,000	
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A 3.454% 03/10/33		02/26/2013	Deutsche Bank Securities, Inc.		19,474,865	19,000,000	9,116
06051G-DX-4	BANK OF AMERICA CORP 5.650% 05/01/18		02/14/2013	Banc of America Securities		28,854,250	25,000,000	427,674
06647F-AB-8	BANKRATE INC 144A 6.125% 08/15/18		08/02/2013	Goldman Sachs & Co.		989,380	1,000,000	
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		08/01/2013	Various		1,012,813	1,000,000	34,122
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		01/17/2013	Tax Free Exchange		2,235,000	2,235,000	43,784
075887-AW-9	BECTON DICKINSON BASIC 3.250% 11/12/20		11/15/2013	Credit Suisse First Boston		14,747,660	14,500,000	10,472
097793-AB-9	BONANZA CREEK ENERGY INC 6.750% 04/15/21		06/28/2013	Tax Free Exchange		725,000	725,000	10,739
106777-AD-7	BREITBURN ENER/BREIT FIN 7.875% 04/15/22		11/19/2013	Wells Fargo Brokerage Svcs.		1,182,950	1,180,000	9,551
12189L-AB-7	BURLINGTN NORTH SANTA FE 3.600% 09/01/20		08/09/2013	Credit Suisse First Boston		9,366,480	9,000,000	146,700
12189L-AQ-4	BURLINGTN NORTH SANTA FE 3.850% 09/01/23		08/13/2013	Citibank Mortgages		29,898,300	30,000,000	
1248EP-BC-6	CCO HLDGS LLC/CAP CORP SERIES 144A 5.750% 09/01/23		02/28/2013	Deutsche Bank Securities, Inc.		2,000,000	2,000,000	
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS 8.000% 11/15/19		07/23/2013	Barclays Capital, Inc.		1,492,513	1,390,000	21,931
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB 3.623% 10/10/46		10/24/2013	Deutsche Bank Securities, Inc.		13,992,795	13,586,000	8,204
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5 3.612% 06/10/46		06/04/2013	Deutsche Bank Securities, Inc.		11,967,731	11,620,000	13,990
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A4 4.237% 07/10/45		07/01/2013	Deutsche Bank Securities, Inc.		16,695,747	16,210,000	17,746
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4 4.210% 08/10/46		08/01/2013	Deutsche Bank Securities, Inc.		6,179,695	6,000,000	8,420
126650-BZ-2	CVS CAREMARK CORP 2.750% 12/01/22		09/13/2013	Various		13,084,240	14,000,000	106,792
127055-AJ-0	CABOT CORP 2.550% 01/15/18		05/22/2013	Citigroup Global Markets		2,049,740	2,000,000	18,842
12958R-AC-1	CALFRAC HOLDINGS LP SERIES 144A 7.500% 12/01/20		06/13/2013	Miller Tabak Roberts		1,149,775	1,130,000	4,002
14149Q-AF-2	CATALENT PHARMA SOLUTIONS BANK LOAN 3.669% 09/15/16		10/01/2013	Tax Free Exchange		2,898,874	2,982,492	
14916R-AF-1	CATHOLIC HEALTH INITIATI 4.200% 08/01/23		10/23/2013	JP Morgan Securities, Inc.		31,666,363	31,740,000	
156700-AX-4	CENTURYLINK INC W 6.750% 12/01/23		11/14/2013	Wells Fargo Brokerage Svcs.		1,500,000	1,500,000	
163893-AD-2	CHEMTURA CORP 5.750% 07/15/21		07/18/2013	Citigroup Global Markets		905,000	905,000	
166764-AH-3	CHEVRON CORP 3.191% 06/24/23		06/17/2013	Barclays Capital, Inc.		1,400,000	1,400,000	
170031-AA-6	CHIQUITA BRANDS INTL SERIES 144A 7.875% 02/01/21		01/29/2013	Banc of America Securities		833,902	840,000	
17252M-AK-6	CINTAS CORPORATION NO 4.300% 06/01/21		01/31/2013	JP Morgan Securities, Inc.		9,315,534	8,450,000	64,596
17252M-AL-4	CINTAS CORPORATION NO 3.250% 06/01/22		09/12/2013	Cantor Fitzgerald & Company		7,038,404	7,275,000	41,521
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB 3.942% 09/10/46		09/18/2013	Citibank Mortgages		7,446,728	7,230,000	22,959
189054-AT-6	CLOROX COMPANY 3.050% 09/15/22		09/26/2013	First Tennessee Securities		10,474,420	11,000,000	14,911
20337X-AA-7	COMMSCOPE HOLDINGS INC SERIES 144A 6.625% 06/01/20		05/23/2013	JP Morgan Securities, Inc.		3,003,750	3,000,000	552
205826-AF-7	COMTECH TELECOMMUNICATIONS COR 3.000% 05/01/29		11/26/2013	Various		778,185	750,000	1,204
21244N-AB-7	CONVATEC BANK LOAN 2.000% 12/22/16		10/01/2013	Tax Free Exchange		462,594	469,286	
219350-AZ-8	CORNING INC 3.700% 11/15/23		11/20/2013	Various		25,960,120	26,000,000	7,194
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A 2.950% 06/30/23		04/24/2013	JP Morgan Securities, Inc.		34,846,000	35,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
226373-AJ-7	CRESTWOOD MIDSTREAM PART 6.000% 12/15/20		12/05/2013	Tax Free Exchange		1,760,000	1,760,000	49,867
23331A-BH-1	D.R. HORTON INC 5.750% 08/15/23		07/31/2013	Deutsche Bank Securities, Inc.		1,730,000	1,730,000	
233851-AR-5	DAIMLER FINANCE NA LLC 144A 2.250% 07/31/19		10/11/2013	First Tennessee Securities		3,909,120	4,000,000	19,250
233851-BA-1	DAIMLER FINANCE NA LLC 144A 2.375% 08/01/18		09/30/2013	Various		52,041,270	52,000,000	130,361
235825-AD-8	DANA HOLDING CORP 6.000% 09/15/23		07/30/2013	Citigroup Global Markets		695,000	695,000	
237264-AA-4	DARLING ESCROW CORP 144A 5.375% 01/15/22		12/18/2013	Goldman Sachs & Co.		1,425,000	1,425,000	
25746U-BP-3	DOMINION RESOURCES INC B 2.750% 09/15/22		08/09/2013	Credit Suisse First Boston		15,157,600	16,000,000	182,111
260543-CC-5	DOW CHEMICAL CO/THE 4.250% 11/15/20		05/22/2013	Wells Fargo Brokerage Svcs.		5,787,495	5,250,000	8,057
260543-CH-4	DOW CHEMICAL CO/THE 3.000% 11/15/22		08/01/2013	Wells Fargo Brokerage Svcs.		7,481,280	8,000,000	54,000
26613T-AE-0	DUPONT FABROS TECH LP 5.875% 09/15/21		12/17/2013	Tax Free Exchange		900,000	900,000	12,191
267482-AE-7	DYCOM INVESTMENTS INC 7.125% 01/15/21		04/05/2013	Tax Free Exchange		780,565	750,000	11,875
268783-AA-5	EPE HLDNG/EP ENERGY BOND SERIES 144A 8.875% 12/15/17		12/15/2013	Corporate Action		137,307	143,124	
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A 3.300% 10/15/22		12/13/2013	First Tennessee Bank		2,840,100	3,000,000	17,325
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A 2.800% 11/01/18		10/09/2013	Various		5,016,420	5,000,000	12,756
278062-AC-8	EATON CORP 2.750% 11/02/22		11/07/2013	Tax Free Exchange		39,689,940	40,500,000	15,469
278865-AL-4	ECOLAB INC 4.350% 12/08/21		09/26/2013	Wells Fargo Brokerage Svcs.		10,559,960	10,000,000	92,075
29271L-AA-2	ENDO FINANCE CO 144A 5.750% 01/15/22		12/11/2013	Royal Bank of Canada		700,000	700,000	
29273R-BB-4	ENERGY TRANSFER PARTNERS 7.600% 02/01/24		12/13/2013	Tax Free Exchange		10,387,831	10,000,000	278,667
29273R-BC-2	ENERGY TRANSFER PARTNERS 8.250% 11/15/29		12/13/2013	Tax Free Exchange		10,591,773	10,000,000	64,167
29276K-AR-2	ENERGY XXI GULF COAST IN 144A 7.500% 12/15/21		10/08/2013	Various		2,792,388	2,785,000	3,538
30219G-AD-0	EXPRESS SCRIPTS HOLDING 2.650% 02/15/17		01/11/2013	Tax Free Exchange		14,879,133	15,000,000	161,208
30219G-AF-5	EXPRESS SCRIPTS HOLDING 3.900% 02/15/22		08/15/2013	Various		23,602,056	23,200,000	105,235
30227C-AA-5	EXTERRAN PARTNERS/EXLP SERIES 144A 6.000% 04/01/21		03/22/2013	Wells Fargo Brokerage Svcs.		295,317	300,000	
302941-AM-1	FTI CONSULTING INC 6.000% 11/15/22		07/26/2013	Tax Free Exchange		900,000	900,000	10,650
31428X-AS-5	FEDEX CORP 2.625% 08/01/22		10/22/2013	Various		10,203,970	11,000,000	85,385
31428X-AV-8	FEDEX CORP 2.700% 04/15/23		04/08/2013	Citigroup Global Markets		9,973,000	10,000,000	
33834E-AA-0	FIXED INCOME TR SERIES B 144A 0.000% 10/15/97		01/11/2013	US Bancorp Piper Jaffray, Inc.		5,517,400	10,000,000	
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D 2.730% 09/15/19		06/25/2013	Deutsche Bank Securities, Inc.		3,518,023	3,575,000	3,524
34528Q-CS-1	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS B 2.100% 06/15/20		10/15/2013	Various		7,272,554	7,301,000	578
34528Q-CT-9	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS C 2.290% 06/15/20		11/26/2013	Various		3,832,844	3,835,000	92
34528Q-CU-6	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS D 2.790% 06/15/20		06/11/2013	JP MORGAN EQUITIES		2,499,456	2,500,000	
346091-BG-5	FOREST OIL CORPORATION 7.500% 09/15/20		08/20/2013	Tax Free Exchange		2,370,000	2,370,000	76,531
346232-AB-7	FORESTAR GROUP INC 3.750% 03/01/20		12/19/2013	Goldman Sachs & Co.		1,656,720	1,500,000	6,104
35906A-AN-8	FRONTIER COMMUNICATIONS 7.625% 04/15/24		03/28/2013	JP Morgan Securities, Inc.		250,000	250,000	
361448-AP-8	GATX CORP 2.375% 07/30/18		05/02/2013	Various		10,364,248	10,120,000	25,713
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		06/01/2013	Interest Capitalization		298,280	298,280	
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB 3.813% 11/10/46		11/13/2013	Goldman Sachs & Co.		13,773,719	13,373,000	26,912
364725-AZ-4	GANNETT CO INC 144A 6.375% 10/15/23		09/26/2013	JP Morgan Securities, Inc.		2,541,556	2,565,000	
37249U-AJ-5	GENTIVA HEALTH BANK LOAN 6.500% 10/18/19		10/21/2013	Robert W. Baird & Co., Inc.		3,395,700	3,430,000	
377316-AM-6	PH GLATFELTER CO 5.375% 10/15/20		01/04/2013	Tax Free Exchange		985,000	985,000	13,383
37952T-AB-2	GLOBAL BRASS AND COPPER 9.500% 06/01/19		10/04/2013	Tax Free Exchange		2,025,000	2,025,000	65,728
404030-AE-8	H&E EQUIPMENT SERVICES BASIC 7.000% 09/01/22		04/29/2013	Tax Free Exchange		1,580,000	1,580,000	17,819
413875-AM-7	HARRIS CORPORATION 4.400% 12/15/20		11/20/2013	Various		4,236,480	4,000,000	78,222
427093-AG-4	HERCULES OFFSHORE INC SERIES 144A 8.750% 07/15/21		06/28/2013	Deutsche Bank Securities, Inc.		1,805,000	1,805,000	
427093-AH-2	HERCULES OFFSHORE INC 144A 7.500% 10/01/21		10/16/2013	Robert W. Baird & Co., Inc.		765,000	750,000	3,125
435765-AF-9	HOLLY ENERGY PARTNERS LP 6.500% 03/01/20		04/11/2013	Tax Free Exchange		975,000	975,000	7,042
436440-AB-7	HOLOGIC INC 2.000% 12/15/37		06/28/2013	Goldman Sachs & Co.		55,876	50,000	50
436440-AF-8	HOLOGIC INC 6.250% 08/01/20		03/22/2013	Tax Free Exchange		2,100,000	2,100,000	18,594
437076-BC-5	HOME DEPOT INC 3.750% 02/15/24		09/13/2013	Credit Suisse First Boston		5,919,600	6,000,000	5,000
440694-AB-3	HORSEHEAD HOLDING CORP 3.800% 07/01/17		05/09/2013	Goldman Sachs & Co.		180,975	175,000	2,457
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		04/01/2013	Interest Capitalization		174,656	174,656	
45867U-AA-8	INTERFACE SEC SYS HDGS L SERIES 144A 9.250% 01/15/18		01/15/2013	Imperial		1,130,000	1,130,000	
46284P-AQ-7	IRON MOUNTAIN INC 6.000% 08/15/23		08/08/2013	Wells Fargo Brokerage Svcs.		1,610,000	1,610,000	
466355-AE-4	JACK COOPER HOLDINGS CORP SERIES 144A 9.250% 06/01/20		06/07/2013	Wachovia Bank of Georgia		3,400,000	3,400,000	
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		12/18/2013	Various		15,452,037	16,444,647	29,714
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB 3.659% 11/15/45		10/18/2013	JP Morgan Securities, Inc.		12,875,000	12,500,000	35,575
47102X-AH-8	JANUS CAPITAL GROUP INC 0.750% 07/15/18		06/19/2013	Tax Free Exchange		2,122,258	2,208,000	
47232M-AA-0	JEFFERIES FIN LLC / JFIN SERIES 144A 7.375% 04/01/20		06/27/2013	Various		1,788,500	1,800,000	11,308
478111-AB-3	JOHNS HOPKINS HEALTH SYS 2.767% 05/15/23		05/01/2013	Goldman Sachs & Co.		8,575,000	8,575,000	
48666K-AT-6	KB HOME 7.000% 12/15/21		10/15/2013	Credit Suisse First Boston		2,150,000	2,150,000	
487526-AA-3	KEHE DISTRIBUTORS LLC/FI SERIES 144A 7.625% 08/15/21		07/30/2013	BMO Capital		1,405,000	1,405,000	
487836-BD-9	KELLOGG COMPANY 4.000% 12/15/20		09/10/2013	Various		10,503,450	10,000,000	71,667
50075N-BA-1	MONDELEZ INTERNATIONAL 5.375% 02/10/20		09/13/2013	First Tennessee Bank		37,371,775	31,500,000	351,092
501044-CS-8	KROGER CO 3.850% 08/01/23		08/07/2013	Various		16,918,060	17,000,000	19,999
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000% 08/01/35		07/26/2013	Variant Group		153,791	150,000	1,365

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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
524660-AW-7	LEGGETT & PLATT INC 3.400% 08/15/22		08/27/2013	Wells Fargo Brokerage Svcs.		6,876,792	7,200,000	10,200
552953-BY-6	MGM RESORTS INTL 6.750% 10/01/20		06/06/2013	Tax Free Exchange		800,000	800,000	9,750
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		09/09/2013	First Tennessee Bank		7,626,762	8,300,000	83,401
570254-AA-0	NEIMAN MARCUS 144A 8.000% 10/15/21		10/16/2013	Credit Suisse First Boston		1,000,000	1,000,000	
571903-AJ-2	MARRIOTT INTERNATIONAL 3.000% 03/01/19		12/03/2013	Various		13,612,217	13,138,000	63,307
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		09/30/2013	Corporate Action		29,392	29,391	
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		07/01/2013	Taxable Exchange		297,900	2,161,641	
577081-AY-8	MATTEL INC 3.150% 03/15/23		11/18/2013	Various		21,339,810	22,000,000	77,875
58155Q-AG-8	MCKESSON CORP 2.850% 03/15/23		04/29/2013	Various		12,262,690	12,000,000	48,608
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/20		08/06/2013	Various		16,707,856	15,625,000	104,271
585055-AZ-9	MEDTRONIC INC 2.750% 04/01/23		03/22/2013	Various		43,931,015	44,100,000	611
58933Y-AA-3	MERCK & CO INC 3.875% 01/15/21		05/15/2013	First Tennessee Bank		5,571,750	5,000,000	67,274
59001K-AB-6	MERITOR INC BASIC 6.750% 06/15/21		05/28/2013	Citibank Mortgages		1,000,000	1,000,000	
59804V-AD-7	MIDSTATES PETRO INC/LLC 9.250% 06/01/21		10/28/2013	Tax Free Exchange		1,050,000	1,050,000	39,929
60689L-AE-5	MMAF EQUIPMENT FINANCE SERIES 2013-AA CLASS A5 144A 2.570% 06/09/33		09/27/2013	Various		17,906,754	17,900,000	4,105
608753-AG-4	MOLYCORP INC 10.000% 06/01/20		03/14/2013	Tax Free Exchange		1,200,000	1,200,000	34,333
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4 3.102% 05/15/46		04/15/2013	Morgan Stanley & Co., Inc.		13,389,747	13,000,000	1,120
626738-AA-6	MURPHY OIL USA INC 144A 6.000% 08/15/23		08/09/2013	JP Morgan Securities, Inc.		1,250,000	1,250,000	
62704P-AD-5	MURRAY ENERGY CORP SERIES 144A 8.625% 06/15/21		05/17/2013	Goldman Sachs & Co.		700,000	700,000	
628865-AC-1	NCR ESCROW CORP 144A 6.375% 12/15/23		12/05/2013	JP Morgan Securities, Inc.		950,000	950,000	
63000W-AA-5	NANA DEVELOPMENT CORP SERIES 144A 9.500% 03/15/19		03/13/2013	Goldman Sachs & Co.		2,725,000	2,725,000	
63860U-AK-6	NATIONSTAR MORT/CAP CORP 6.500% 07/01/21		06/21/2013	Tax Free Exchange		1,615,691	1,600,000	38,711
63860U-AL-4	NATIONSTAR MORT/CAP CORP 6.500% 06/01/22		05/29/2013	Credit Suisse First Boston		1,215,000	1,215,000	
651229-AN-6	NEWELL RUBBERMAID INC 2.050% 12/01/17		03/07/2013	JP Morgan Securities, Inc.		6,021,180	6,000,000	33,483
651639-AH-9	NEWMONT MINING CORP 1.250% 07/15/14		05/07/2013	Various		502,222	475,000	1,812
651639-AJ-5	NEWMONT MINING CORP SERIES B 1.625% 07/15/17		11/15/2013	Various		2,643,359	2,400,000	8,348
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		12/11/2013	RW Pressprich & Co., Inc.		1,885,300	2,000,000	35,389
67059T-AD-7	NUSTAR LOGISTICS LP 6.750% 02/01/21		08/14/2013	JP Morgan Securities, Inc.		1,310,000	1,310,000	
674215-AF-5	OASIS PETROLEUM INC 144A 6.875% 03/15/22		09/10/2013	Wachovia Bank of Georgia		1,900,000	1,900,000	
690070-AA-5	OUTERWALL INC 6.000% 03/15/19		11/05/2013	Tax Free Exchange		970,000	970,000	8,083
69144U-AA-3	OXFORD FINANCE LLC COS SERIES 144A 7.250% 01/15/18		01/16/2013	Various		1,772,500	1,750,000	
69327R-AC-5	PDC ENERGY INC 7.750% 10/15/22		08/09/2013	Tax Free Exchange		1,400,000	1,400,000	34,358
693320-AN-3	PHH CORP 4.000% 09/01/14		08/02/2013	Variant Group		26,542	25,000	433
69353X-AA-3	PNK FINANCE CORP SERIES 144A 6.375% 08/01/21		07/30/2013	JP MORGAN EQUITIES		1,425,000	1,425,000	
701081-AV-3	PARKER DRILLING CO SERIES 144A 7.500% 08/01/20		07/25/2013	Goldman Sachs & Co.		1,025,000	1,025,000	
70213H-AB-4	PARTNERS HEALTHCARE SYST 3.443% 07/01/21		06/06/2013	JP Morgan Securities, Inc.		1,685,239	1,625,000	24,866
707882-AE-6	PENN VIRGINIA CORP 8.500% 05/01/20		07/31/2013	Tax Free Exchange		1,774,027	1,735,000	39,736
713448-CG-1	PEPSICO INC 2.750% 03/01/23		05/07/2013	Credit Suisse First Boston		10,057,200	10,000,000	53,472
714239-AA-8	PERMIAN HOLDINGS INC SERIES 144A 10.500% 01/15/18		02/01/2013	Jefferies & Co., Inc.		902,000	902,000	
725143-AB-7	PITTSBURGH GLASS WORKS L 144A 8.000% 11/15/18		10/29/2013	Credit Suisse First Boston		815,000	815,000	
737446-AB-0	POST HOLDINGS INC 7.375% 02/15/22		01/11/2013	Tax Free Exchange		529,355	500,000	14,955
737446-AE-4	POST HOLDINGS INC 144A 6.750% 12/01/21		11/13/2013	Goldman Sachs & Co.		1,190,000	1,190,000	
743755-AJ-9	PRVDNC HLTN & SVC OBL GR 4.379% 10/01/23		10/21/2013	Various		59,962,420	59,900,000	8,539
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A 6.750% 06/15/21		05/22/2013	Banc of America Securities		3,525,000	3,525,000	
747065-AA-8	PENN VIRGINIA RESOURCE SERIES 144A 6.500% 05/15/21		05/06/2013	JP MORGAN EQUITIES		585,000	585,000	
74966C-AA-8	RKI EXP & PROD/RKI FIN C SERIES 144A 8.500% 08/01/21		07/23/2013	Citigroup Global Markets		1,831,150	1,830,000	434
74973W-AB-3	RTI INTERNATIONAL METALS INC 1.625% 10/15/19		11/14/2013	Various		2,585,373	2,525,000	9,252
760110-AA-7	RENTECH NIT PART/FINANCE SERIES 144A 6.500% 04/15/21		04/09/2013	Credit Suisse First Boston		585,000	585,000	
76117W-AA-7	RESOLUTE FOREST PRODUCTS SERIES 144A 5.875% 05/15/23		04/26/2013	Banc of America Securities		2,342,816	2,365,000	
761519-BD-8	REVLON CONSUMER PRODS 5.750% 02/15/21		12/23/2013	Tax Free Exchange		1,250,000	1,250,000	25,556
762515-AA-2	RIALTO HLDS LLC/CORP 144A 7.000% 12/01/18		11/08/2013	Wells Fargo Brokerage Svcs.		1,000,000	1,000,000	
78355H-JV-2	RYDER SYSTEM INC MTN 2.450% 11/15/18		11/05/2013	Various		9,983,700	10,000,000	
78428G-AA-2	SIWF MERGER SUB/SPRING I SERIES 144A 6.250% 06/01/21		05/21/2013	JP Morgan Securities, Inc.		1,050,000	1,050,000	
785592-AA-4	SABINE PASS LIQUEFACTION SERIES 144A 5.625% 02/01/21		06/25/2013	Various		3,790,000	3,885,000	45,938
78659Q-AA-0	SAFWAY GROUP HOLDING SERIES 144A 7.000% 05/15/18		05/07/2013	Goldman Sachs & Co.		945,000	945,000	
795435-AF-3	SALIX PHARMACEUTICALS LT 144A 6.000% 01/15/21		12/12/2013	Jefferies & Co., Inc.		2,395,000	2,395,000	
796038-AA-5	SAMSON INVESTMENT COMP SERIES 144A 10.500% 02/15/20		06/10/2013	JP Morgan Securities, Inc.		616,500	600,000	19,342
79970Y-AA-3	SANCHEZ ENERGY CORP SERIES 144A 7.750% 06/15/21		09/13/2013	Royal Bank of Canada		2,530,750	2,550,000	11,248
80007P-AN-9	SANDRIDGE ENERGY INC 7.500% 03/15/21		07/25/2013	Various		2,327,613	2,325,000	62,778
80007P-AQ-2	SANDRIDGE ENERGY INC 8.125% 10/15/22		07/19/2013	Banc of America Securities		1,391,300	1,360,000	27,876
80874Y-AM-2	SCIENTIFIC GAMES INTERNA 6.250% 09/01/20		02/05/2013	Tax Free Exchange		3,000,000	3,000,000	85,938
816074-AJ-7	SEITEL INC 9.500% 04/15/19		08/15/2013	Tax Free Exchange		900,000	900,000	34,438
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2 3.500% 07/25/43		06/27/2013	CS FIRST BOSTON		17,708,373	18,284,744	47,997
82967N-AN-8	SIRIUS XM RADIO INC SERIES 144A 5.750% 08/01/21		07/29/2013	Banc of America Securities		1,845,000	1,845,000	
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		01/25/2013	Tax Free Exchange		2,399,420	2,420,000	4,706

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843877-AJ-0	SOUTHERN STATES COOP INC 144A 10.000% 08/15/21		08/07/2013	BMO Capital		1,474,400	1,520,000	
85207U-AA-3	SPRINT CORP 144A 7.250% 09/15/21		09/04/2013	JP Morgan Securities, Inc.		2,550,000	2,550,000	
85207U-AG-0	SPRINT CORP 144A 7.125% 06/15/24		12/09/2013	Banc of America Securities		715,000	715,000	
85375C-BD-2	STANDARD PACIFIC CORP 6.250% 12/15/21		08/01/2013	Citibank Mortgages		2,225,000	2,225,000	
854502-AC-5	STANLEY BLACK & DECKER 3.400% 12/01/21		03/19/2013	Banc of America Securities		5,223,750	5,000,000	52,417
858119-AT-7	STEEL DYNAMICS INC 6.125% 08/15/19		08/06/2013	Tax Free Exchange		1,110,000	1,110,000	32,294
858119-AV-2	STEEL DYNAMICS INC 6.375% 08/15/22		08/06/2013	Tax Free Exchange		1,110,000	1,110,000	33,612
861642-AM-8	STONE ENERGY CORP 7.500% 11/15/22		11/13/2013	Banc of America Securities		1,091,800	1,060,000	2,650
86184F-AA-1	STONEMOR PART CORNER FAM SERIES 144A 7.875% 06/01/21		07/30/2013	Various		2,340,992	2,335,000	20,230
86614W-AA-4	SUMMIT MID HLDS LLC/FI SERIES 144A 7.500% 07/01/21		06/12/2013	Banc of America Securities		2,310,000	2,310,000	
86723C-AA-6	SUNCOKE ENRGY PART LP FI SERIES 144A 7.375% 02/01/20		07/25/2013	Various		1,895,788	1,845,000	45,534
870738-AK-7	SWIFT ENERGY CO 7.875% 03/01/22		06/27/2013	Various		4,293,750	4,100,000	81,725
871829-AQ-0	SYSCO CORP 2.600% 06/12/22		06/11/2013	Banc of America Securities		9,512,339	9,820,000	1,418
872540-AP-4	TJX COMPANIES INC 2.500% 05/15/23		04/29/2013	Deutsche Bank Securities, Inc.		4,995,550	5,000,000	
87261Q-AA-1	TMS INTERNATIONAL CORP 144A 7.625% 10/15/21		10/04/2013	Goldman Sachs & Co.		770,000	770,000	
87264A-AD-7	T-MOBILE USA INC 6.633% 04/28/21		10/08/2013	Deutsche Bank Securities, Inc.		705,000	705,000	10,132
87264A-AE-5	T-MOBILE USA INC 6.836% 04/28/23		10/08/2013	Deutsche Bank Securities, Inc.		1,631,700	1,665,000	24,661
87264A-AF-2	T-MOBILE USA INC 6.542% 04/28/20		10/08/2013	Deutsche Bank Securities, Inc.		900,000	900,000	12,757
87305Q-CF-6	TTX CO 144A 4.150% 01/15/24		12/04/2013	JP Morgan Securities, Inc.		7,975,440	8,000,000	
87612B-AK-8	TARGA RESOURCES PARTNERS 6.375% 08/01/22		01/31/2013	Tax Free Exchange		1,275,000	1,275,000	40,641
88023U-AB-7	TEMPUR SEALY INTL INC 6.875% 12/15/20		08/26/2013	Tax Free Exchange		1,465,000	1,465,000	19,864
883556-BE-1	THERMO FISHER SCIENTIFIC 2.400% 02/01/19		12/04/2013	Barclays Capital, Inc.		2,993,880	3,000,000	
887317-AN-5	TIME WARNER INC 4.000% 01/15/22		11/20/2013	Various		25,390,000	25,000,000	296,667
887317-AR-6	TIME WARNER INC 4.050% 12/15/23		12/11/2013	Citigroup Global Markets		17,945,820	18,000,000	
892234-AA-3	TOWNSQUARE RADIO LLC/INC 144A 9.000% 04/01/19		11/08/2013	Royal Bank of Canada		1,322,813	1,245,000	13,384
897050-AB-6	TRONOX FINANCE LLC 6.375% 08/15/20		09/16/2013	Tax Free Exchange		1,460,000	1,460,000	8,015
899042-AA-3	TUFTS MEDICAL CTR INC 5.373% 01/01/23		08/07/2013	Barclays Capital, Inc.		25,602,000	25,602,000	
899042-AB-1	TUFTS MEDICAL CTR INC 6.323% 01/01/28		08/07/2013	Barclays Capital, Inc.		14,398,000	14,398,000	
909218-AB-5	UNIT CORP 6.625% 05/15/21		01/04/2013	Tax Free Exchange		904,111	915,000	8,251
910047-AC-3	UNITED CONTINENTAL HLDGS A 6.000% 07/15/26		11/08/2013	Goldman Sachs & Co.		1,018,750	1,250,000	24,792
910047-AE-9	UNITED CONTINENTAL HLDGS 8.000% 07/15/24		11/08/2013	Goldman Sachs & Co.		980,000	1,000,000	26,444
910047-AF-6	UNITED CONTINENTAL HLDGS 6.375% 06/01/18		05/02/2013	JP Morgan Securities, Inc.		400,000	400,000	
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		12/04/2013	Robert W. Baird & Co., Inc.		499,938	475,000	11,469
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		01/11/2013	Tax Free Exchange		1,050,000	1,050,000	34,249
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A 3.808% 12/13/29		12/05/2013	UBS Securities		10,299,967	10,000,000	17,982
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		11/19/2013	Various		17,492,150	17,000,000	54,504
92343V-BS-2	VERIZON COMMUNICATIONS 6.400% 09/15/33		12/05/2013	Citigroup Global Markets, Inc.		24,454,960	22,000,000	319,822
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2013	Interest Capitalization		388,823	388,823	
92938E-AT-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C16 CLASS ASB 3.963% 07/15/46		09/16/2013	Wells Fargo Securities LLC		5,149,965	5,000,000	15,962
931422-AH-2	WALGREEN CO 3.100% 09/15/22		03/01/2013	Various		17,100,050	17,000,000	246,192
931422-AJ-8	WALGREEN CO 1.800% 09/15/17		01/23/2013	Credit Suisse First Boston		3,028,650	3,000,000	20,250
94321Y-AC-4	WAUPACA FOUNDRY INC BANK LOAN 4.411% 06/29/17		10/01/2013	Tax Free Exchange		451,742	449,949	
94946T-AB-2	WELLCARE HEALTH PLANS IN 5.750% 11/15/20		11/08/2013	Goldman Sachs & Co.		2,100,000	2,100,000	
94973B-AA-9	WELLS ENTERPRISES INC SERIES 144A 6.750% 02/01/20		01/15/2013	BMO Capital		430,000	430,000	
97381W-AZ-7	WINDSTREAM CORP BASIC 6.375% 08/01/23		04/16/2013	Tax Free Exchange		1,615,000	1,615,000	23,737
982526-AQ-8	WM WRIGLEY JR CO 144A 3.375% 10/21/20		10/16/2013	Citigroup Global Markets, Inc.		7,992,080	8,000,000	
BL1112-12-9	FIELDWOOD ENERGY LLC BANK LOAN 0.292% 09/30/20		09/25/2013	JP Morgan Securities, Inc.		446,200	460,000	
BL1159-53-4	CAMPING WORLD BANK LOAN 5.750% 02/20/20		11/19/2013	Goldman Sachs & Co.		1,980,000	2,000,000	
BL1171-04-2	COMMSCOPE BANK LOAN 2.830% 01/21/17		12/03/2013	Tax Free Exchange		109,290	110,805	
BL1171-05-9	COMMSCOPE BANK LOAN 3.359% 01/14/18		12/03/2013	Tax Free Exchange		164,550	166,208	
BL1181-13-2	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN 6.250% 12/18/19		12/19/2013	BMO Capital		2,772,000	2,800,000	
BL1184-11-0	SAMSON INVESTMENT BANK LOAN 5.000% 09/25/18		12/18/2013	Tax Free Exchange		1,787,629	1,800,000	
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A 6.625% 05/15/18	A	04/24/2013	JP Morgan Securities, Inc.		1,900,000	1,900,000	
097751-BF-7	BOMBARDIER INC SERIES 144A 6.125% 01/15/23	A	01/09/2013	JP Morgan Securities, Inc.		965,000	965,000	
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A 6.125% 07/01/22	A	06/18/2013	Credit Suisse First Boston		535,000	535,000	
136385-AN-1	CANADIAN NATL RESOURCES 5.900% 02/01/18	A	01/15/2013	First Tennessee Bank		4,610,158	3,825,000	104,688
374825-AA-5	GIBSON ENERGY INC Series 144A 6.750% 07/15/21	A	06/25/2013	Royal Bank of Canada		1,427,902	1,450,000	
450913-AC-2	IAMGOLD CORP SERIES 144A 6.750% 10/01/20	A	06/26/2013	Cantor Fitzgerald & Company		1,715,000	2,000,000	33,750
460951-AC-0	INTEROIL CORP 2.750% 11/15/15	A	11/05/2013	Various		431,719	425,000	4,173
552697-AN-4	MDC PARTNERS INC SERIES 144A 6.750% 04/01/20	A	03/15/2013	JP Morgan Securities, Inc.		1,090,000	1,090,000	
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	09/25/2013	Various		905,213	925,000	10,267
73755L-AH-0	POTASH CORP OF SASKATCHEWAN 4.875% 03/30/20	A	04/09/2013	Deutsche Bank Securities, Inc.		25,542,660	22,000,000	35,750
775109-AY-7	ROGERS COMMUNICATIONS IN 4.100% 10/01/23	A	12/04/2013	Various		32,665,890	32,000,000	144,639
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT 3.670% 03/31/23	A	04/03/2013	Tax Free Exchange		4,000,000	4,000,000	5,709
89153U-AF-8	TOTAL CAPITAL CANADA LTD 2.750% 07/15/23	A	06/13/2013	Cantor Fitzgerald & Company		16,342,440	17,000,000	196,090

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893526-DM-2	TRANS CANADA PIPELINES LTD 2.500% 08/01/22	A	04/22/2013	Banc of America Securities		12,911,210	13,000,000	75,833
92912E-AA-1	VPII ESCROW CORP SERIES 144A 7.500% 07/15/21	A	06/27/2013	Goldman Sachs & Co.		740,000	740,000	
000000-20-8	BARRY CALLEBAUT SVCS NV SERIES 144A 5.500% 06/15/23	F	06/13/2013	Credit Suisse First Boston		1,668,074	1,700,000	
00191A-AA-4	ARD FINANCE SA SERIES 144A 11.125% 06/01/18	F	12/01/2013	Interest Capitalization		182,275	182,275	
009280-AK-7	AIRCASTLE LTD 6.250% 12/01/19	F	01/16/2013	Tax Free Exchange		1,800,000	1,800,000	14,375
02154C-AC-7	ALTICE FINANCING SA 144A 6.500% 01/15/22	F	12/13/2013	Goldman Sachs & Co.		506,250	500,000	542
05210Q-AA-5	AUS FINANCE PTY LTD SERIES 144A 6.875% 11/01/19	F	01/14/2013	JP Morgan Securities, Inc.		401,000	400,000	5,194
055451-AU-2	BHP BILLITON FIN USA LTD 3.850% 09/30/23	F	10/23/2013	Deutsche Bank Securities, Inc.		20,528,000	20,000,000	59,889
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A 7.125% 05/01/18	F	07/11/2013	Various		1,636,125	1,615,000	15,052
09664P-AA-0	BOART LONGYEAR MANAGEMEN SERIES 144A 7.000% 04/01/21	F	07/25/2013	Various		1,522,260	1,628,000	37,564
09664P-AC-6	BOART LONGYEAR MANAGEMEN 144A 10.000% 10/01/18	F	09/20/2013	JP Morgan Securities, Inc.		985,000	985,000	
151290-BK-8	CEMEX SAB DE CV 144A 7.250% 01/15/21	F	09/25/2013	Citigroup Global Markets		1,000,000	1,000,000	
191241-AD-0	COCA-COLA FEMSA SAB CV 4.625% 02/15/20	F	10/11/2013	Citibank Mortgages		10,717,000	10,000,000	79,653
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	F	11/19/2013	Citigroup Global Markets, Inc.		37,436,080	38,000,000	
22303Q-AP-5	COVIDIEN INTL FINANCE SA 2.950% 06/15/23	F	12/03/2013	Various		49,738,585	53,180,000	581,324
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC 2.625% 04/29/23	F	06/18/2013	Various		16,643,070	17,000,000	26,542
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	F	02/26/2013	JP Morgan Securities, Inc.		29,206,057	29,206,057	
34407D-AA-7	FLY LEASING LTD 6.750% 12/15/20	F	12/06/2013	Jefferies & Co., Inc.		1,832,500	1,810,000	
423012-AA-1	HEINEKEN NV SERIES 144A 3.400% 04/01/22	F	01/10/2013	First Tennessee Securities		9,405,630	9,000,000	88,400
423012-AD-5	HEINEKEN NV SERIES 144A 2.750% 04/01/23	F	02/19/2013	Credit Suisse First Boston		7,967,694	8,200,000	82,683
45687A-AH-5	INGERSOLL-RAND GL HLD CO 144A 4.250% 06/15/23	F	11/26/2013	Credit Agricole Securities, US		6,822,644	6,800,000	130,050
45867X-AG-9	INTERGEN NV SERIES 144A 7.000% 06/30/23	F	06/07/2013	Deutsche Bank Securities, Inc.		2,946,930	3,000,000	
50177W-AA-9	LBC TANK TERMINAL HLDING SERIES 144A 6.875% 05/15/23	F	05/08/2013	Royal Bank of Canada		565,000	565,000	
56656U-AE-2	MARFRIG HOLDING EUROPE B 144A 11.250% 09/20/21	F	09/13/2013	Credit Suisse First Boston		1,184,580	1,200,000	
604754-AA-9	MISA INVESTMENTS LTD 144A 8.625% 08/15/18	F	08/07/2013	Wells Fargo Brokerage Svcs.		2,079,000	2,100,000	
676253-AJ-6	OFFSHORE GROUP INVST LTD 7.500% 11/01/19	F	05/10/2013	Tax Free Exchange		2,552,360	2,550,000	4,781
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A 3.250% 05/08/23	F	07/12/2013	Various		28,393,104	29,885,000	110,685
714294-AC-9	PERRIGO CO LTD 144A 4.000% 11/15/23	F	11/05/2013	Various		26,006,450	26,000,000	
80626P-AA-8	SCHAEFFLER HLDG FIN BV SERIES 144A 6.875% 08/15/18	F	07/18/2013	JP MORGAN EQUITIES		885,265	890,000	
806854-AB-1	SCHLUMBERGER INVESTMENT 144A 3.300% 09/14/21	F	09/13/2013	Banc of America Securities		9,803,500	10,000,000	3,667
806854-AH-8	SCHLUMBERGER INVESTMENT 3.650% 12/01/23	F	11/25/2013	JP Morgan Securities, Inc.		6,976,200	7,000,000	
822538-AA-2	SHELF DRILL HOLD LTD SERIES 144A 8.625% 11/01/18	F	07/24/2013	Jefferies & Co., Inc.		1,403,838	1,315,000	37,536
85234X-AA-4	STACKPOLE INTL INTER CO 144A 7.750% 10/15/21	F	10/01/2013	Morgan Stanley & Co., Inc.		865,000	865,000	
89153V-AG-4	TOTAL CAPITAL INTL SA 3.700% 01/15/24	F	09/11/2013	Various		48,692,820	49,200,000	61,358
902133-AM-9	TYCO ELECTRONICS GROUP S 3.500% 02/03/22	F	10/31/2013	Barclays Capital, Inc.		14,619,150	15,000,000	134,167
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A 6.000% 01/31/19	F	05/22/2013	Barclays Capital, Inc.		1,250,000	1,250,000	
92676X-AA-5	VIKING CRUISES LTD SERIES 144A 8.500% 10/15/22	F	03/21/2013	Lazard Freres & Co.		552,500	500,000	18,535
F2940H-FL-4	ELECTRICITE DE FRANCE 6.875% 12/12/22	D	04/17/2013	Various		26,052,861	20,101,128	321,294
F98592-AB-8	WPP FINANCE SA 6.375% 11/06/20	D	10/17/2013	Various		10,645,568	8,881,125	542,904
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN 9.200% 03/29/21	D	12/12/2013	Barclays Capital, Inc.		5,551,418	4,081,625	81,275
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS 5.225% 02/15/23	D	04/25/2013	Various		31,176,138	25,973,354	268,467
G2479P-2Y-0	COVENTRY BLDG SOCIETY 5.875% 09/28/22	D	01/30/2013	Barclays Capital, Inc.		13,181,905	11,054,750	231,440
G2479P-S5-5	COVENTRY BLDG SOCIETY 6.000% 10/16/19	D	11/13/2013	Various		3,734,922	3,206,041	13,739
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1 6.907% 03/31/21	D	11/12/2013	Royal Bank of Canada		20,083,534	16,166,413	700,561
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN 4.750% 09/30/21	D	04/19/2013	Knight Securities		17,763,400	15,274,850	408,477
G3157J-AA-4	ENW FINANCE PLC 6.125% 07/21/21	D	11/15/2013	Various		8,135,769	6,891,633	136,252
G3308S-AA-2	EVERSHOLT FUNDING PLC 5.832% 12/02/20	D	10/25/2013	Various		13,356,294	11,472,551	266,624
G3309S-AA-1	EE FINANCE PLC 4.375% 03/28/19	D	12/12/2013	Various		21,104,407	20,321,280	574,478
G4273Q-AE-7	HAMMERSON PLC 6.875% 03/31/20	D	05/14/2013	Knight Securities		16,324,063	12,883,011	115,634
G4929A-AA-8	INTU (SGS) FINANCE PLC EMTN 3.875% 03/17/23	D	06/14/2013	Royal Bank of Canada		8,117,653	7,838,750	75,938
G5607D-AD-2	LONDON POWER NETWORKS 5.125% 03/31/23	D	02/15/2013	Knight Capital Americas, LP		5,741,301	5,083,946	232,712
G62748-AA-9	MORRISON (WM) SUPERMARKETS 4.625% 12/08/23	D	03/01/2013	Citigroup Global Markets		8,533,085	7,805,460	87,275
G6374W-AE-7	NATL GRID ELECT TRANS 5.875% 02/02/24	D	06/25/2013	Knight Capital Americas, LP		4,505,816	3,851,125	91,758
G65016-AH-3	NEXT PLC 5.375% 10/26/21	D	03/05/2013	Morgan Stanley & Co., Inc.		5,342,002	4,687,200	91,802
G7885V-FQ-7	SSE PLC 4.250% 09/14/21	D	02/22/2013	Various		5,239,336	4,821,318	74,009
G7973D-AV-4	UNITED UTILITIES WATER PLC 5.750% 03/25/22	D	06/13/2013	Various		32,959,848	27,253,573	535,688
G8182J-AE-4	SEGRO PLC 5.500% 06/20/18	D	10/23/2013	Deutsche Bank Securities, Inc.		7,298,850	6,467,000	126,682
G82920-AJ-1	SOUTHERN GAS NETWORK PLC 5.125% 11/02/18	D	02/11/2013	Royal Bank of Canada		11,588,568	10,180,950	148,670
G82920-AK-8	SOUTHERN GAS NETWORK PLC 4.875% 10/05/23	D	06/12/2013	Various		17,570,529	15,440,300	443,743
G82961-AA-4	SOUTHERN WATER SRVCS FIN 6.125% 03/31/19	D	10/28/2013	Barclays Capital, Inc.		3,782,687	3,226,200	115,856
G8681R-11-0	TATE & LYLE INTL FIN PLC 6.750% 11/25/19	D	11/05/2013	Abbey National Treas Service		4,969,457	4,141,215	266,513
L4370R-AF-8	GLENCORE FINANCE EUROPE 6.500% 02/27/19	D	03/27/2013	Various		11,490,646	9,786,433	52,075
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN 6.500% 04/08/22	D	06/05/2013	Various		30,118,461	23,850,550	928,293
N3114M-AG-8	DAIMLER INTL FINANCE BV 3.500% 06/06/19	D	02/05/2013	Various		13,125,567	12,555,700	296,928
N7660F-AD-9	RWE FINANCE BV 6.500% 04/20/21	D	01/30/2013	JP Morgan Securities, Inc.		8,109,654	6,601,265	340,915

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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
N7660F-BK-2	RWE FINANCE BV 5.500% 07/06/22	D	04/16/2013	Morgan Stanley & Co., Inc.		11,727,036	9,633,645	416,613
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,393,455,858	2,327,587,219	17,033,227
00138G-AA-7	AIG LIFE HOLDINGS INC 8.500% 07/01/30		07/11/2013	Tax Free Exchange		2,677,401	2,225,000	5,253
00138G-AC-3	AIG LIFE HOLDINGS INC SERIES 144A 8.125% 03/15/46		07/11/2013	Tax Free Exchange		22,437,284	20,250,000	530,156
29273R-BA-6	ENERGY TRANSFER PARTNERS 3.259% 11/01/66		12/13/2013	Tax Free Exchange		2,996,067	3,000,000	11,408
22546D-AB-2	CREDIT SUISSE GROUP AG 144A 7.500% Perpet.	F	12/04/2013	Credit Suisse First Boston		500,000	500,000	
29265W-AA-6	ENEL SPA HYB 144A 8.750% 09/24/73	F	09/17/2013	JP Morgan Securities, Inc.		783,546	790,000	
4899999. Subtotal - Bonds - Hybrid Securities						29,394,298	26,765,000	546,817
8399997. Total - Bonds - Part 3						2,880,058,134	2,813,787,309	18,475,819
8399998. Total - Bonds - Part 5						999,821,549	1,020,359,315	3,053,444
8399999. Total - Bonds						3,879,879,683	3,834,146,624	21,529,263
00855W-20-4	AGSTAR FINANCIAL SERVICE 144A		05/24/2013	Sandler O'Neil	1,500.000	1,500,000	0.00	
172967-35-8	CITIGROUP INC SERIES J		09/12/2013	Citigroup Global Markets	160,000.000	4,000,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,500,000	XXX	
8999997. Total - Preferred Stocks - Part 3						5,500,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,500,000	XXX	
001055-10-2	AFLAC INC		11/01/2013	Various	28,100.000	1,794,758		
002824-10-0	ABBOTT LABORATORIES		12/30/2013	Various	95,700.000	3,301,161		
014491-10-4	ALEXANDER AND BALDWIN INC		09/18/2013	Various	42,858.000	1,495,791		
018804-10-4	ALLIANT TECHSYSTEMS INC		11/22/2013	Various	9,200.000	926,641		
026874-78-4	AMERICAN INTERNATIONAL GROUP		01/09/2013	Cowen & Co.	2,600.000	93,157		
031162-10-0	AMGEN INC		04/24/2013	Barclays Capital, Inc.	16,251.000	1,760,685		
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		09/18/2013	Various	107,393.000	3,087,125		
053015-10-3	AUTOMATIC DATA PROCESSING		10/31/2013	Various	33,695.000	2,226,949		
053484-10-1	AVALON BAY COMMUNITIES INC		10/24/2013	Various	34,726.000	4,556,394		
05564E-10-6	BRE PROPERTIES CL-A		11/08/2013	Various	15,684.000	844,498		
073730-10-3	BEAM INC		09/10/2013	Various	1,200.000	75,769		
084423-10-2	BERKLEY (W R)		11/01/2013	Various	21,000.000	907,921		
09247X-10-1	BLACKROCK INC		09/12/2013	Various	6,362.000	1,651,812		
109043-10-9	BRIGGS & STRATTON		11/18/2013	Various	9,200.000	175,178		
126117-10-0	CNA FINANCIAL CORP		09/23/2013	Various	20,000.000	657,370		
126650-10-0	CVS CAREMARK CORP		09/23/2013	Various	31,296.000	1,794,559		
12686C-10-9	CABLEVISION SYSTEMS CORP		11/20/2013	Various	58,800.000	849,635		
133131-10-2	CAMDEN PROPERTY TRUST		11/27/2013	JP Morgan Securities, Inc.	15,700.000	916,542		
134429-10-9	CAMPBELL SOUP CO		12/03/2013	Various	3,900.000	154,096		
14149Y-10-8	CARDINAL HEALTH INC		04/24/2013	Barclays Capital, Inc.	42,041.000	1,826,407		
150838-10-0	CELADON GROUP INC		11/01/2013	Various	43,600.000	798,666		
154760-40-9	CENTRAL PACIFIC FINANCIAL		11/22/2013	Various	53,800.000	990,948		
166764-10-0	CHEVRON CORP		11/06/2013	Various	21,493.000	2,587,919		
171232-10-1	CHUBB CORP		08/23/2013	Various	12,234.000	1,083,191		
171340-10-2	CHURCH & DWIGHT CO., INC.		11/01/2013	Various	30,500.000	1,886,502		
172967-42-4	CITIGROUP INC		11/01/2013	Various	50,000.000	2,462,818		
178566-10-5	CITY NATIONAL BANK COMMON		11/06/2013	Various	10,500.000	715,378		
191216-10-0	COCA COLA CO		12/05/2013	Various	150,985.000	5,939,930		
194162-10-3	COLGATE-PALMOLIVE		09/12/2013	Various	13,105.000	1,521,442		
194162-10-3	COLGATE-PALMOLIVE		05/16/2013	Stock Split	12,486.000			
205826-20-9	COMTECH TELECOMMUNICATIONS COR		10/03/2013	Various	5,000.000	122,558		
20825C-10-4	CONOCOPHILLIPS		02/04/2013	Various	5,900.000	343,652		
219350-10-5	CORNING INC		12/30/2013	Various	63,500.000	916,052		
231561-10-1	CURTISS WRIGHT CORP		12/17/2013	Various	7,800.000	464,958		
254687-10-6	THE WALT DISNEY CO		08/21/2013	Various	23,306.000	1,418,795		
25746U-10-9	DOMINION RESOURCES INC		08/21/2013	Various	22,063.000	1,326,763		
257701-20-1	DONEGAL GROUP INC-CL A COMMON		12/17/2013	Various	3,800.000	55,574		
268648-10-2	EMC CORP MASS		11/01/2013	Various	71,200.000	1,793,945		
278642-10-3	EBAY INC		11/26/2013	Various	21,200.000	1,117,144		
278865-10-0	ECOLAB INC		04/24/2013	Barclays Capital, Inc.	18,305.000	1,507,762		
28140H-10-4	EDUCATION REALTY TRUST INC REIT		12/20/2013	Various	35,100.000	306,228		
291011-10-4	EMERSON ELECTRIC CO		04/24/2013	Barclays Capital, Inc.	18,313.000	1,007,026		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO		11/01/2013	Various	34,100.000	755,876		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		07/23/2013	JP MORGAN EQUITIES	3,400.000	138,312		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		07/16/2013	Stock Split	95,800.000			

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
29476L-10-7	EQUITY RESIDENTIAL		06/24/2013	Various	88,900.000	5,003,061		
297178-10-5	ESSEX PROPERTY TRUST INC REIT		12/17/2013	Various	3,663.000	556,653		
30231G-10-2	EXXON MOBIL CORPORATION		09/12/2013	Various	18,355.000	1,617,736		
316773-10-0	FIFTH THIRD BANCORP		11/01/2013	Various	38,700.000	711,993		
337932-10-7	FIRST ENERGY CORP		12/30/2013	Various	78,400.000	2,777,960		
345550-10-7	FOREST CITY ENTERPRISES INC		10/21/2013	Various	30,672.000	602,990		
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		11/14/2013	Various	10,100.000	219,251		
35137T-10-8	FOX CHASE BANCORP INC		10/07/2013	Fig Partners	5,500.000	95,014		
354613-10-1	FRANKLIN RESOURCES		11/01/2013	Various	56,500.000	2,917,678		
359694-10-6	H.B. FULLER CO		12/18/2013	Various	21,900.000	1,026,834		
369550-10-8	GENERAL DYNAMICS CORP		11/01/2013	Various	24,441.000	1,721,917		
370334-10-4	GENERAL MILLS INC		11/01/2013	Various	29,500.000	1,437,402		
42809H-10-7	HESS CORP		01/03/2013	International Strategy & Inv.	3,300.000	179,491		
432589-10-9	HILLSHIRE BRANDS CO/THE		11/25/2013	Various	24,100.000	765,601		
437076-10-2	HOME DEPOT INC		11/01/2013	Various	20,600.000	1,551,096		
438516-10-6	HONEYWELL INC		04/24/2013	Barclays Capital, Inc.	20,318.000	1,503,931		
441060-10-0	HOSPIRA INC		05/30/2013	Various	2,200.000	74,375		
448579-10-2	HYATT HOTELS CORP		11/01/2013	Various	28,700.000	1,294,471		
452308-10-9	ILLINOIS TOOL WORKS INC		11/06/2013	Various	34,000.000	2,614,439		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP		11/06/2013	Investment Tech Group, Inc.	1,200.000	239,520		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP		11/13/2013	Tax Free Exchange	1,100.000	197,941		
459200-10-1	INTL BUSINESS MACHINES		09/23/2013	Various	13,895.000	2,755,960		
461203-10-1	INVACARE CORP		12/18/2013	Various	29,000.000	517,126		
46625H-10-0	JPMORGAN CHASE & CO		11/06/2013	Various	59,100.000	3,086,627		
478160-10-4	JOHNSON & JOHNSON		09/26/2013	Various	30,442.000	2,525,258		
513847-10-3	LANCASTER COLONY CORP		11/01/2013	Various	30,000.000	2,380,124		
524901-10-5	LEGG MASON INC		12/05/2013	Various	125,500.000	4,234,692		
527288-10-4	LEUCADIA NATIONAL CORP		11/01/2013	Various	64,100.000	1,786,657		
539830-10-9	LOCKHEED MARTIN CORP		11/01/2013	Various	26,969.000	2,870,898		
540424-10-8	LOEWS CORP		11/25/2013	Various	13,000.000	608,766		
548661-10-7	LOWE'S COMPANIES INC		04/24/2013	Barclays Capital, Inc.	45,136.000	1,733,038		
571748-10-2	MARSH & MCLENNAN COS		11/22/2013	Various	66,768.000	2,825,327		
577081-10-2	MATTEL INC		09/12/2013	Various	44,111.000	1,930,832		
577128-10-1	MATTHEWS INTL CORP-CLASS A		10/15/2013	Morgan Stanley & Co., Inc.	15,000.000	580,857		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		12/18/2013	Various	63,700.000	1,883,262		
580135-10-1	MCDONALDS CORP		09/24/2013	Various	33,587.000	3,395,287		
585055-10-6	MEDTRONIC INC		04/24/2013	Barclays Capital, Inc.	43,205.000	2,019,843		
58933Y-10-5	MERCK & CO INC		12/26/2013	Various	198,681.000	9,413,359		
59156R-10-8	METLIFE INC		11/01/2013	Various	30,600.000	1,458,599		
594918-10-4	MICROSOFT CORP		11/01/2013	Various	149,694.000	4,616,583		
59522J-10-3	MID-AMERICA APARTMENT COMM		11/27/2013	Various	137,995.000	9,071,509		
609207-10-5	MONDELEZ INTERNATIONAL		11/01/2013	Various	34,100.000	1,087,064		
611740-10-1	MONSTER BEVERAGE CORP		11/01/2013	Various	13,500.000	737,321		
626717-10-2	MURPHY OIL CORP		11/01/2013	Various	14,600.000	890,010		
64110D-10-4	NETAPP INC		11/01/2013	Various	31,200.000	1,292,163		
651639-10-6	NEWMONT MINING CORP		12/18/2013	Various	20,900.000	536,006		
654106-10-3	NIKE INC CLASS B		04/24/2013	Barclays Capital, Inc.	25,574.000	1,553,546		
666807-10-2	NORTHROP GRUMMAN CORP		11/01/2013	Various	25,545.000	2,162,077		
674599-10-5	OCCIDENTAL PETROLEUM CO		04/24/2013	Barclays Capital, Inc.	11,849.000	970,385		
675234-10-8	OCEANFIRST FINANCIAL CORP		12/11/2013	ITG, Inc.	500.000	8,731		
681919-10-6	OMNICOM GROUP		09/24/2013	Various	33,283.000	1,985,580		
68216R-10-7	OMNIAMERICAN BANCORP INC		11/01/2013	Various	24,400.000	541,093		
68389X-10-5	ORACLE CORPORATION		10/31/2013	Various	66,362.000	2,182,279		
68633D-10-3	ORITANI FINANCIAL CORP		11/14/2013	Various	96,600.000	1,562,466		
693320-20-2	PHH CORP		12/30/2013	Various	68,600.000	1,625,369		
693475-10-5	PNC BANK CORP		11/01/2013	Various	61,035.000	4,278,755		
695263-10-3	PACWEST BANCORP		11/01/2013	Various	35,500.000	1,267,141		
701590-10-4	PARKWAY PROPERTIES INC		11/01/2013	Various	38,400.000	707,060		
703395-10-3	PATTERSON COS INC		11/01/2013	Various	40,500.000	1,650,347		
704326-10-7	PAYCHEX INC		11/01/2013	Various	68,500.000	2,605,020		
713291-10-2	PEPCO HOLDINGS INC COMMON		11/01/2013	Various	39,600.000	743,433		
713448-10-8	PEPSICO INC		11/01/2013	Various	36,200.000	2,943,176		
717081-10-3	PFIZER INC		04/24/2013	Barclays Capital, Inc.	53,960.000	1,656,733		
729251-10-8	PLUM CREEK TIMBER CO INC REITS		10/31/2013	Various	57,600.000	2,597,386		
737464-10-7	POST PROPERTIES INC REITS		12/24/2013	Various	67,800.000	3,114,234		

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
74005P-10-4	PRAXAIR INC		09/24/2013	Various	22,280.000	2,501,429		
742718-10-9	PROCTOR & GAMBLE CO/THE		11/01/2013	Various	83,682.000	6,603,155		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		09/27/2013	Ladenburg, Thalman & Co.	2,500.000	82,627		
74460D-10-9	PUBLIC STORAGE REIT		08/22/2013	Various	8,278.000	1,290,106		
76117W-10-9	RESOLUTE FOREST PRODUCTS		08/12/2013	Corporate Action	1,014.000	13,577		
78463V-10-7	SPDR GOLD TRUST - ETF		08/09/2013	Direct	2,800.000	357,764		
827048-10-9	SILGAN HOLDINGS INC		11/01/2013	Various	37,200.000	1,743,674		
84610H-10-8	SOVRAN SELF STORAGE INC REIT		08/19/2013	Various	16,425.000	1,123,291		
855707-10-5	STATE AUTO FINANCIAL CORP		12/17/2013	Various	34,500.000	606,195		
871503-10-8	SYMANTEC CORP		11/01/2013	Various	60,300.000	1,475,500		
871829-10-7	SYSCO CORP		11/01/2013	Various	23,100.000	741,894		
872375-10-0	TECO ENERGY INC COMMON		11/01/2013	Various	38,600.000	657,691		
872540-10-9	TJX COMPANIES INC		10/31/2013	Various	36,936.000	2,008,829		
87612E-10-6	TARGET CORP		09/24/2013	Various	42,016.000	2,876,689		
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		12/23/2013	Various	94,699.000	2,177,730		
88076W-10-3	TERADATA CORP		11/01/2013	Various	7,000.000	362,365		
890516-10-7	TOOTSIE ROLL		12/02/2013	Various	2,800.000	90,098		
890516-10-7	TOOTSIE ROLL		03/01/2013	Stock Dividend	3,548.000			
902653-10-4	UDR INC REIT		12/12/2013	Various	487,286.000	11,930,711		
903119-10-5	UNS ENERGY CORP		01/01/2013	Prior Period Adjustment	(15,023.000)	(562,030)		
91030T-10-9	UNITED FINANCIAL BANCORP INC COMMON		11/01/2013	Various	66,300.000	1,076,875		
911312-10-6	UNITED PARCEL SERVICE - CL B		10/31/2013	Various	33,963.000	2,864,683		
913017-10-9	UNITED TECHNOLOGIES		10/31/2013	Various	23,625.000	2,241,554		
91324P-10-2	UNITEDHEALTH GROUP INC		10/17/2013	Various	36,877.000	2,323,237		
92343E-10-2	VERISIGN INC		10/04/2013	Various	16,300.000	835,896		
931142-10-3	WAL-MART STORES INC		09/12/2013	Various	39,344.000	3,081,886		
94973V-10-7	WELLPOINT INC COMMON		11/01/2013	Various	21,100.000	1,786,135		
949746-10-1	WELLS FARGO & CO		09/12/2013	Various	44,170.000	1,644,164		
962166-10-4	WEYERHAEUSER CO REITS		12/20/2013	Various	165,372.000	4,680,048		
98212B-10-3	WPX ENERGY INC		02/25/2013	Various	54,900.000	828,889		
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/27/2013	Various	23,940.000	1,486,322		
983919-10-1	XILINX INC		11/01/2013	Various	27,100.000	1,240,722		
05155C-10-5	AURICO GOLD INC	A	12/27/2013	Various	91,900.000	428,273		
257559-20-3	DOMTAR CORP	A	08/19/2013	Various	15,800.000	1,106,128		
29250N-10-5	ENBRIDGE INC COMMON	A	11/05/2013	Various	48,150.000	2,147,359		
496902-40-4	KINROSS GOLD CORP COMMON	A	12/18/2013	Various	121,400.000	591,584		
867224-10-7	SUNCOR ENERGY INC	A	11/01/2013	Various	58,400.000	2,091,626		
87425E-10-3	TALISMAN ENERGY INC COMMON	A	12/26/2013	Various	313,100.000	3,579,655		
38059T-10-6	GOLD FIELDS LTD	F	12/11/2013	Various	179,900.000	1,054,573		
80105N-10-5	SANOFI	F	12/11/2013	Various	51,800.000	2,643,351		
825724-20-6	SIBANYE GOLD- SPON ADR	F	07/30/2013	Various	23,700.000	75,560		
825724-20-6	SIBANYE GOLD- SPON ADR	F	02/21/2013	Spin Off	111,325.000	779,334		
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	R	09/25/2013	Various	29,511.000	1,127,120		
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	09/24/2013	Various	19,894.000	1,968,430		
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE	D	08/20/2013	Various	53,450.000	1,276,675		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	F	11/27/2013	Various	59,800.000	2,204,238		
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	F	11/01/2013	Various	33,800.000	1,518,438		
G1093E-10-8	BIG YELLOW GROUP PLC	D	11/19/2013	Various	207,437.000	1,469,182		
G1151C-10-1	ACCENTURE PLC	F	11/07/2013	Various	26,992.000	2,043,936		
G1245Z-10-8	BG GROUP PLC	D	04/24/2013	Various	92,153.000	1,521,643		
G196F1-10-0	CATLIN GROUP LTD	D	11/01/2013	Keefe Bruyette & Woods	149,600.000	1,189,449		
G30337-10-2	EMERALD PLANTATION HLDGS LTD	F	02/06/2013	Taxable Exchange	36,415.000	5,130		
G42089-11-3	DIAGEO PLC	D	11/06/2013	Various	61,647.000	1,927,774		
G491BT-10-8	INVESCO LTD	F	11/22/2013	Various	132,500.000	4,339,897		
G9283N-10-1	UNITE GROUP PLC	D	08/06/2013	Various	33,979.000	184,781		
G98290-10-2	XL GROUP PLC	F	11/01/2013	Various	19,200.000	594,919		
H0023R-10-5	ACE LTD	F	09/25/2013	Various	22,841.000	2,077,507		
H57312-64-9	NESTLE SA	D	11/01/2013	Keefe Bruyette & Woods	37,300.000	2,601,625		
H69293-21-7	ROCHE HOLDING AG	D	11/01/2013	Various	15,384.000	3,894,254		
H89128-10-4	TYCO INTERNATIONAL	F	11/01/2013	Various	58,500.000	2,064,549		
L4121J-10-1	GAGFAH SA	D	12/04/2013	Various	136,075.000	1,872,861		
R67787-10-2	ORKLA ASA	D	11/01/2013	Keefe Bruyette & Woods	133,500.000	997,863		
W30316-11-6	FASTIGHETS AB BALDER	D	11/27/2013	Various	105,075.000	933,016		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						294,341,656	XXX	

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
084670-70-2	BERKSHIRE HATHAWAY INC		11/26/2013	Various	27,600.000	3,014,133		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,014,133	XXX	
723682-10-0	PIONEER FUND-CLASS A		12/31/2013	Pioneer	609.229	23,289		
724010-10-3	PIONEER CORE EQUITY FD-A		12/31/2013	Pioneer	21.016	301		
72375Q-10-8	PIONEER MID-CAP VALUE FUND-A		12/31/2013	Pioneer	165.066	4,148		
72387W-40-8	PIONEER SELECT MID CAP GR-A		12/31/2013	Pioneer	388.210	14,548		
72387P-72-6	PIONEER GOVT INCOME FUND-A		12/31/2013	Pioneer	0.854	8		
9299999. Subtotal - Common Stocks - Mutual Funds						42,294	XXX	
9799997. Total - Common Stocks - Part 3						297,398,083	XXX	
9799998. Total - Common Stocks - Part 5						118,134,208	XXX	
9799999. Total - Common Stocks						415,532,291	XXX	
9899999. Total - Preferred and Common Stocks						421,032,291	XXX	
9999999 - Totals						4,300,911,974	XXX	21,529,263

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
36179M-EK-2	GNMA POOL #MA0138 2.500% 06/20/27		12/01/2013	Paydown		457,219	457,219	468,260	473,094		(10,918)	4,957	(15,875)		457,219				5,939	04/13/2021
36202C-QX-4	GNMA II POOL #002270 8.000% 08/20/26		12/01/2013	Paydown		2,620	2,620	2,647	2,639		(19)		(19)		2,620				101	07/17/2021
36202F-BK-1	GNMA POOL #004542 5.500% 09/20/39		12/01/2013	Paydown		444,789	444,789	467,758	467,249		(22,460)		(22,460)		444,789				12,073	09/20/2039
36203G-HA-4	GNMA POOL #348625 7.500% 04/15/23		12/01/2013	Paydown		1,544	1,544	1,587	1,576		(32)		(32)		1,544				63	04/10/2019
36203R-YD-5	GNMA POOL #357208 7.500% 05/15/23		12/01/2013	Paydown		3,894	3,894	4,030	3,951		(57)		(57)		3,894				160	04/29/2019
36204G-KR-2	GNMA POOL #369404 6.500% 02/15/24		12/01/2013	Paydown		809	809	698	751		57		57		809				29	09/19/2019
3620A2-T5-5	GNMA POOL #717072 5.000% 05/15/39		12/01/2013	Paydown		3,550,808	3,550,808	3,603,515	3,601,932		(51,124)		(51,124)		3,550,808				74,674	05/15/2039
3620AC-6M-1	GNMA POOL #726376 5.000% 10/15/39		12/01/2013	Paydown		54,177	54,177	56,641	56,589		(2,412)		(2,412)		54,177				1,196	10/15/2039
3620AC-DA-9	GNMA POOL #725597 5.470% 07/20/59		12/01/2013	Paydown		5,016,047	5,016,047	5,169,666	5,181,003		(164,955)		(164,955)		5,016,047				163,061	01/19/2046
3620AC-DB-7	GNMA POOL #725598 5.470% 08/20/59		12/01/2013	Paydown		2,466,743	2,466,743	2,555,576	2,561,287		(94,543)		(94,543)		2,466,743				85,997	02/15/2046
36224L-J7-3	GNMA POOL #331586 7.500% 04/15/23		12/01/2013	Paydown		6,966	6,966	7,162	7,053		(87)		(87)		6,966				285	04/10/2019
36224P-VF-2	GNMA POOL #334614 7.500% 05/15/23		12/01/2013	Paydown		8,173	8,173	8,403	8,348		(175)		(175)		8,173				246	04/29/2019
36224S-JA-1	GNMA POOL #336957 7.000% 05/15/23		12/01/2013	Paydown		4,509	4,509	4,569	4,532		(23)		(23)		4,509				222	04/16/2019
36295P-U2-6	GNMA POOL #676601 6.500% 11/15/37		12/01/2013	Paydown		564,328	564,328	594,555	593,119		(28,790)		(28,790)		564,328				14,336	03/05/2029
36295Q-KU-3	GNMA POOL #677207 6.500% 08/15/38		12/01/2013	Paydown		22,639	22,639	23,392	23,375		(736)		(736)		22,639				673	09/29/2029
36296F-MQ-3	GNMA POOL #689867 6.500% 09/15/38		12/01/2013	Paydown		192,996	192,996	199,509	199,358		(6,362)		(6,362)		192,996				6,743	10/22/2029
36296N-W7-7	GNMA POOL #696470 6.500% 08/15/38		12/01/2013	Paydown		49,457	49,457	51,103	51,065		(1,608)		(1,608)		49,457				2,109	09/29/2029
36296Q-3N-7	GNMA POOL #698405 5.000% 07/15/39		12/01/2013	Paydown		2,489,695	2,489,695	2,549,992	2,548,660		(58,965)		(58,965)		2,489,695				57,227	07/15/2039
36297A-KW-2	GNMA POOL #706009 5.500% 01/15/39		12/01/2013	Paydown		383,193	383,193	394,689	394,176		(10,983)		(10,983)		383,193				7,759	01/15/2039
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		12/01/2013	Paydown		4,105,296	4,105,296	4,333,609	4,349,059		(243,763)		(243,763)		4,105,296				118,028	05/28/2046
36297E-YV-1	GNMA POOL #710024 5.460% 08/20/59		12/01/2013	Paydown		9,143,897	9,143,897	9,687,016	9,711,337		(567,440)		(567,440)		9,143,897				334,380	02/06/2046
38373M-AK-6	GNMA SERIES 2001-16 CLASS Z 6.750% 10/16/40		12/01/2013	Paydown		1,717,191	1,717,191	1,968,607	1,921,540		(204,349)		(204,349)		1,717,191				62,218	09/10/2031
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.337% 09/16/41		12/01/2013	Paydown		680,369	680,369	627,282	632,349		48,020		48,020		680,369				30,747	04/29/2028
38373M-F3-9	GNMA GNR SERIES 2007-39 CLASS D 5.320% 08/16/39		11/01/2013	Paydown		5,077,340	5,077,340	5,550,168	5,242,587		(165,247)		(165,247)		5,077,340				105,404	08/16/2039
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 6.715% 06/16/42		12/01/2013	Paydown		206,813	206,813	210,330	209,629		(2,817)		(2,817)		206,813				3,924	11/06/2028
38373M-KF-6	GNMA SERIES 2003-109 CLASS AB 4.018% 12/16/30		03/01/2013	Paydown		350,027	350,027	365,258	350,813		(786)		(786)		350,027				2,609	12/16/2030
38373M-L8-1	GNMA SERIES 2007-69 CLASS B 4.959% 06/16/30		05/01/2013	Paydown		2,619,997	2,619,997	2,772,489	2,655,946		(35,949)		(35,949)		2,619,997				28,061	06/16/2030
38373M-MT-4	GNMA SERIES 2005-2 CLASS E 5.033% 08/16/31		12/01/2013	Paydown		29,538,000	29,538,000	31,542,199	30,588,016		(1,050,016)		(1,050,016)		29,538,000				1,073,170	12/23/2014
38373M-P3-8	GNMA SERIES 2007-77 CLASS B 4.314% 10/16/29		01/01/2013	Paydown		38,333	38,333	40,197	38,398		(65)		(65)		38,333				138	10/16/2029
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B 5.301% 04/16/37		12/01/2013	Paydown		9,116,178	9,116,178	10,187,329	9,761,013		(644,834)		(644,834)		9,116,178				321,237	03/18/2016
38373M-YG-9	GNMA SERIES 2007-12 CLASS B 5.140% 12/16/36		12/01/2013	Paydown		5,151,159	5,151,159	5,601,903	5,437,876		(286,717)		(286,717)		5,151,159				264,769	11/25/2015
38373M-Z4-5	GNMA SERIES 2008-59 CLASS C 5.775% 06/16/32		12/01/2013	Paydown		5,960,791	5,960,791	6,524,567	6,210,422		(249,631)		(249,631)		5,960,791				200,082	01/09/2015
38373V-T7-5	GNMA REMIC SERIES 2002-83 CLASS C 5.250% 09/16/27		06/01/2013	Paydown		8,635,422	8,635,422	9,289,825	8,822,715		(187,293)		(187,293)		8,635,422				105,308	09/16/2027
38373Y-6Y-5	GNMA REMIC SERIES 2003-16 CLASS C 5.066% 08/16/28		12/01/2013	Paydown		6,685,052	6,685,052	7,259,548	6,950,859		(265,807)		(265,807)		6,685,052				168,204	06/02/2014
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E 4.430% 06/16/34		12/01/2013	Paydown		5,437,000	5,437,000	5,723,292	5,565,978		(128,978)		(128,978)		5,437,000				86,835	07/18/2014
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z 7.000% 05/16/26		12/01/2013	Paydown		246,906	246,906	223,958	233,764		13,142		13,142		246,906				9,860	09/15/2017
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z 7.000% 05/16/26		12/01/2013	Paydown		477,502	477,502	427,492	447,958		29,544		29,544		477,502				16,521	12/30/2017
3837H0-WJ-8	GNMA REMIC SERIES 1996-19 CLASS ZA 7.000% 09/16/26		09/01/2013	Paydown		2,875,918	2,875,918	2,590,636	2,711,928		163,991		163,991		2,875,918				148,990	09/16/2026
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22	E	12/20/2013	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				7,500	09/20/2018
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22	E	12/20/2013	Call 100.0000		250,000	250,000	250,000	250,000						250,000				3,656	12/20/2022

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
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z 7.750% 05/15/22		12/01/2013	Paydown		89,053	89,053	88,572	88,641		412		412		89,053				3,917	11/08/2017
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z 7.250% 09/15/22		12/01/2013	Paydown		1,116,353	1,116,353	1,040,913	1,076,447		39,906		39,906		1,116,353				42,762	11/04/2017
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB 6.500% 06/15/24		12/01/2013	Paydown		1,931,893	1,931,893	1,643,505	1,771,840		160,053		160,053		1,931,893				64,496	03/28/2018
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z 7.750% 10/15/26		12/01/2013	Paydown		1,267,650	1,267,650	1,236,188	1,245,805		21,845		21,845		1,267,650				54,139	12/13/2017
912810-EW-4	US TREASURY N/B BONDS 6.000% 02/15/26		05/16/2013	JP Morgan Securities, Inc.		3,770,236	2,665,000	3,345,408	3,287,915		(13,890)		(13,890)		3,274,025		496,211	496,211	120,146	02/15/2026
912828-SF-8	US TREASURY N/B 2.000% 02/15/22		06/03/2013	Barclays Capital, Inc.		17,626,395	17,500,000	17,489,133	17,490,028		424		424		17,490,452		135,943	135,943	280,387	02/15/2022
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		12/10/2013	Various		181,871,974	185,250,000	183,231,990	184,006,422		31,101	785,470	(754,369)		183,252,053		(1,380,079)	(1,380,079)	929,603	11/15/2022
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV 4.250% 05/15/21		12/01/2013	Paydown		818,367	818,367	850,591	843,366		(24,999)		(24,999)		818,367				18,962	12/07/2016
0599999. Subtotal - Bonds - U.S. Governments						323,025,718	325,172,113	330,765,757	328,582,408		(4,018,335)	790,427	(4,808,762)		323,773,643		(747,925)	(747,925)	5,038,946	XXX
669827-DQ-7	PROVINCE OF NOVA SCOTIA DEBS 7.250% 07/27/13	A	07/27/2013	Maturity		1,000,000	1,000,000	1,034,100	1,001,757		(1,757)		(1,757)		1,000,000				72,500	07/27/2013
683078-FY-0	ONTARIO HYDRO POWER COMMISSION DEBS 7.450% 03/31/13	A	03/31/2013	Maturity		1,000,000	1,000,000	990,070	999,717		283		283		1,000,000				37,250	03/31/2013
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	F	10/15/2013	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				11,130	10/15/2016
1099999. Subtotal - Bonds - All Other Governments						2,200,000	2,200,000	2,224,170	2,201,474		(1,474)		(1,474)		2,200,000				120,880	XXX
041792-9A-2	FHA POOL #02343254 5.600% 06/01/36		04/30/2013	Direct			1	1	1						1		(1)	(1)		06/01/2036
041792-9A-2	FHA POOL #02343254 5.600% 06/01/36		04/01/2013	Paydown		6,197,600	6,197,600	6,259,576	6,242,596		(44,997)		(44,997)		6,197,600				123,067	06/01/2036
156809-BV-6	CERRITOS CALIF PUB FING AUTH R TAXABLE LOS COYOTES SER B 7.750% 11/01/13		11/01/2013	Maturity		145,000	145,000	171,086	147,772		(2,772)		(2,772)		145,000				11,238	11/01/2013
31288E-Y3-5	FHLMC POOL #C76130 5.000% 02/01/33		12/01/2013	Paydown		201,046	201,046	199,789	199,835		1,211		1,211		201,046				6,913	04/03/2025
31288G-Q2-1	FHLMC POOL #C77673 5.000% 03/01/33		12/01/2013	Paydown		618,774	618,774	614,907	615,129		3,645		3,645		618,774				12,463	04/22/2025
31288G-S5-2	FHLMC POOL #C77740 5.000% 03/01/33		12/01/2013	Paydown		70,409	70,409	69,969	69,987		421		421		70,409				1,756	04/16/2025
31288W-EB-9	FHLMC POOL #406430 2.375% 03/01/22		12/01/2013	Paydown		3,530	3,530	3,517	3,519		11		11		3,530				44	05/03/2018
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2013	Paydown		34,603	34,603	30,530	32,562		2,041		2,041		34,603				1,618	06/04/2017
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2013	Paydown		261,024	261,024	236,879	253,619		7,405		7,405		261,024				9,220	06/20/2016
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2013	Paydown		376,835	376,835	355,603	366,285		10,550		10,550		376,835				13,059	06/15/2017
31292G-L8-7	FHLMC POOL #000351 8.000% 07/01/24		12/01/2013	Paydown		3,899	3,899	3,870	3,874		25		25		3,899				168	01/27/2020
31296L-PK-1	FHLMC POOL #A12226 5.000% 08/01/33		12/01/2013	Paydown		82,571	82,571	81,737	81,759		812		812		82,571				1,478	07/21/2025
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		12/01/2013	Paydown		864	864	860	861		2		2		864				26	05/03/2015
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2013	Paydown		80,838	80,838	76,930	79,286		1,552		1,552		80,838				2,716	10/17/2017
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2013	Paydown		1,859,918	1,859,918	1,704,924	1,774,209		85,709		85,709		1,859,918				68,335	01/21/2017
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/16/2013	Call 98.9421		338,000	341,614	319,626	329,982		538		538		330,520		7,480	7,480	118,889	10/07/2017
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2013	Paydown		382,602	382,602	311,103	367,559		15,043		15,043		382,602				11,835	10/27/2016
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2013	Paydown		831,896	831,896	760,346	796,776		35,120		35,120		831,896				26,956	08/01/2017
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2013	Paydown		847,908	847,908	710,123	807,317		40,592		40,592		847,908				28,030	08/07/2016
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2013	Paydown		1,004,805	1,004,805	892,884	944,307		60,498		60,498		1,004,805				33,782	09/05/2017
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2013	Paydown		468,506	468,506	369,534	450,775		17,731		17,731		468,506				13,040	05/03/2016

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
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2013	Paydown		394,837	394,837	289,218	368,007		26,831		26,831		394,837				13,386	12/30/2014
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2013	Paydown		33,847	33,847	31,478	33,002		845		845		33,847				1,202	08/18/2019
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2013	Paydown		236,134	236,134	220,933	230,754		5,380		5,380		236,134				4,004	11/12/2017
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2013	Paydown		316,505	316,505	275,308	295,125		21,380		21,380		316,505				11,865	07/07/2017
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2013	Paydown		52,524	52,524	47,589	50,052		2,472		2,472		52,524				1,594	10/18/2017
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2013	Paydown		704,789	704,789	723,660	713,754		(8,965)		(8,965)		704,789				31,131	07/25/2016
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2013	Paydown		53,487	53,487	51,975	52,689		798		798		53,487				1,543	04/23/2020
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2013	Paydown		167,152	167,152	155,947	161,207		5,945		5,945		167,152				6,643	09/03/2017
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2013	Paydown		129,651	129,651	120,799	125,305		4,346		4,346		129,651				4,400	01/28/2016
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2013	Paydown		87,604	87,604	81,814	83,116		4,488		4,488		87,604				2,931	05/14/2018
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2013	Paydown		75,917	75,917	75,775	75,749		169		169		75,917				3,313	07/10/2018
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2013	Paydown		1,266,738	1,266,738	1,179,515	1,219,480		47,258		47,258		1,266,738				46,131	01/02/2017
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2013	Paydown		64,965	64,965	58,392	61,578		3,387		3,387		64,965				3,008	07/24/2017
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2013	Paydown		60,925	60,925	59,851	60,399		526		526		60,925				2,674	02/12/2016
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2013	Paydown		78,874	78,874	80,469	79,219		(345)		(345)		78,874				3,176	10/25/2017
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2013	Paydown		1,256,946	1,256,946	1,185,285	1,224,066		32,879		32,879		1,256,946				42,007	05/22/2017
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2013	Paydown		244,117	244,117	221,391	233,870		10,247		10,247		244,117				8,132	01/26/2017
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2013	Paydown		370,794	370,794	368,532	368,840		1,953		1,953		370,794				14,355	06/08/2017
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2013	Paydown		94,384	94,384	85,757	91,025		3,360		3,360		94,384				3,348	07/23/2017
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2013	Paydown		111,651	111,651	107,341	109,630		2,021		2,021		111,651				4,134	10/03/2016
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2013	Paydown		964,211	964,211	935,171	947,660		16,551		16,551		964,211				33,435	07/02/2016
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2013	Paydown		63,576	63,576	58,261	60,903		2,673		2,673		63,576				2,093	02/21/2017
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2013	Paydown		772,339	772,339	666,919	740,827		31,512		31,512		772,339				27,839	05/04/2016
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2013	Paydown		143,869	143,869	138,363	140,975		2,894		2,894		143,869				5,397	12/19/2016
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2013	Paydown		763,802	763,802	731,069	746,856		16,946		16,946		763,802				28,313	01/24/2017
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2013	Paydown		2,480,995	2,480,995	2,422,766	2,457,644		23,351		23,351		2,480,995				81,381	01/26/2017
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2013	Paydown		1,412,447	1,412,447	1,379,626	1,400,681		11,766		11,766		1,412,447				45,166	02/26/2017
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2013	Paydown		285,846	285,846	267,673	277,276		8,570		8,570		285,846				9,568	02/01/2017
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2013	Paydown		1,010,517	1,010,517	803,096	949,369		61,148		61,148		1,010,517				33,057	03/02/2017

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
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2013	Paydown		170,160	170,160	166,970	168,555		1,605		1,605		170,160				6,090	11/23/2017
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2013	Paydown		1,205,248	1,205,248	1,041,090	1,120,550		84,698		84,698		1,205,248				45,426	12/18/2016
31359R-M7-4	FNMA REMIC SERIES 1998-M2 CLASS E 6.409% 11/17/37		12/01/2013	Paydown		2,456,083	2,456,083	2,425,382	2,435,373		20,711		20,711		2,456,083				116,659	11/05/2023
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2013	Paydown		7,714	7,714	7,790	7,696		18		18		7,714				421	11/08/2015
31362N-YL-4	FNMA POOL #066415 3.850% 07/01/17		12/01/2013	Paydown		18,257	18,257	18,058	18,171		87		87		18,257				382	11/10/2015
31362W-2T-2	FNMA POOL #073686 7.960% 10/01/26		12/01/2013	Paydown		147,906	147,906	153,452	147,999		(93)		(93)		147,906				6,463	12/02/2014
31362W-TC-0	FNMA POOL #073447 7.400% 05/01/26		12/01/2013	Paydown		56,318	56,318	59,891	58,285		(1,966)		(1,966)		56,318				2,286	04/19/2021
31362W-XQ-4	FNMA POOL #073587 7.865% 07/01/26		10/01/2013	Paydown		1,514,497	1,514,497	1,517,985	1,513,400		1,097		1,097		1,514,497				373,773	07/01/2026
31362X-CA-0	FNMA POOL #073865 7.000% 01/01/15		01/01/2013	Paydown		1,877,080	1,877,080	1,993,224	1,890,623		(13,543)		(13,543)		1,877,080				10,950	01/01/2015
313637-CF-5	FNMA POOL #109070 6.640% 02/01/16		12/01/2013	Paydown		130,841	130,841	135,093	131,279		(439)		(439)		130,841				4,760	02/21/2015
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/01/19		12/01/2013	Paydown		360	360	269	319		41		41		360				12	12/26/2015
3136F3-SP-7	FNMA UNSEC'D NOTES 5.240% 08/07/18		08/07/2013	Various		10,000,000	10,000,000	9,654,850	9,799,771		18,567		18,567		9,818,338		181,662	181,662	524,000	08/07/2018
31371N-MG-7	FNMA POOL #256959 6.000% 11/01/37		12/01/2013	Paydown		1,810,064	1,810,064	1,827,033	1,826,116		(16,052)		(16,052)		1,810,064				54,217	12/27/2028
31377L-SE-4	FNMA DUS POOL #380417 6.470% 07/01/23		12/01/2013	Paydown		314,398	314,398	317,935	315,493		(1,096)		(1,096)		314,398				11,133	05/01/2019
31377N-4G-1	FNMA DUS POOL #382523 7.770% 06/01/16		12/01/2013	Paydown		369,256	369,256	375,660	369,508		(252)		(252)		369,256				15,744	04/26/2015
31377S-A4-0	FNMA DUS POOL #385327 6.160% 08/01/17		12/01/2013	Paydown		20,520	20,520	21,700	20,863		(343)		(343)		20,520				692	12/09/2015
31377S-VH-8	FNMA DUS POOL #385916 5.370% 03/01/21		12/01/2013	Paydown		57,138	57,138	57,995	57,460		(322)		(322)		57,138				1,678	12/06/2017
31377T-B5-4	FNMA DUS POOL #386260 4.700% 06/01/21		12/01/2013	Paydown		33,533	33,533	34,377	33,907		(374)		(374)		33,533				861	01/15/2018
31377T-RF-5	FNMA DUS POOL #386686 5.520% 12/01/21		12/01/2013	Paydown		36,386	36,386	37,705	37,036		(649)		(649)		36,386				1,098	05/12/2018
31377T-RG-3	FNMA DUS POOL #386687 5.600% 12/01/21		12/01/2013	Paydown		26,542	26,542	27,703	27,121		(579)		(579)		26,542				813	05/14/2018
31377T-RH-1	FNMA DUS POOL #386688 5.600% 12/01/21		12/01/2013	Paydown		34,734	34,734	36,254	35,492		(758)		(758)		34,734				1,064	05/14/2018
31377T-SZ-0	FNMA DUS POOL #386736 5.480% 01/01/34		12/01/2013	Paydown		82,980	82,980	83,524	83,332		(353)		(353)		82,980				2,510	02/22/2026
31381G-U9-7	FNMA POOL #460608 6.150% 03/01/22		12/01/2013	Paydown		201,806	201,806	217,446	209,494		(7,688)		(7,688)		201,806				6,793	07/14/2018
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2013	Paydown		10,556,692	10,556,692	9,908,743	10,328,100		228,592		228,592		10,556,692				266,935	02/23/2016
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG 6.000% 03/15/22		12/01/2013	Paydown		2,433,463	2,433,463	2,555,897	2,443,822		(10,359)		(10,359)		2,433,463				65,461	05/23/2014
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2013	Paydown		725,010	725,010	703,487	717,572		7,438		7,438		725,010				19,587	05/18/2016
31393C-AH-6	FNMA REMIC SERIES 2003-34 CLASS AV 6.000% 04/25/17		04/01/2013	Paydown		2,192,135	2,192,135	2,355,191	2,197,114		(4,979)		(4,979)		2,192,135				22,878	04/25/2017
31393M-YM-7	FHLMC REMIC SERIES 2583 CLASS MD 5.500% 05/15/32		06/01/2013	Paydown		173,837	173,837	176,879	173,640		197		197		173,837				2,662	05/15/2032
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2013	Paydown		442,128	442,128	428,960	436,929		5,199		5,199		442,128				19,093	06/18/2016
31394D-JG-6	FNMA SERIES 2005-29 CLASS QC 5.000% 03/25/31		01/01/2013	Paydown		764,236	764,236	755,280	761,618		2,619		2,619		764,236				3,184	03/25/2031
31394J-UZ-8	FHLMC REMIC SERIES 2677 CLASS VC 5.500% 08/15/14		01/01/2013	Paydown		497,902	497,902	524,586	497,462		440		440		497,902				2,282	08/15/2014
31394K-PM-0	FHLMC REMIC SERIES 2686 CLASS VL 5.500% 08/15/14		12/01/2013	Paydown		846,082	846,082	890,104	857,372		(11,290)		(11,290)		846,082				31,460	01/15/2014
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2013	Paydown		2,593,624	2,593,624	2,336,693	2,534,156		59,468		59,468		2,593,624				54,685	06/07/2015
31394Y-KH-6	FHLMC REMIC SERIES 2791 CLASS OB 4.500% 05/15/33		08/01/2013	Paydown		1,052,555	1,052,555	1,023,610	1,046,272		6,283		6,283		1,052,555				18,373	05/15/2033
31395H-WB-2	FHLMC SERIES 2893 CLASS PD 5.000% 02/15/33		12/01/2013	Paydown		13,652,959	13,652,959	13,571,895	13,620,591		32,368		32,368		13,652,959				299,424	05/05/2014
31397B-DM-0	FHR SERIES 3210 CLASS PC 6.000% 04/15/34		09/01/2013	Paydown		5,939,704	5,939,704	5,973,114	5,930,864		8,839		8,839		5,939,704				138,343	04/15/2034
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2013	Paydown		1,563,660	1,563,660	1,169,325	1,269,401		294,259		294,259		1,563,660					03/07/2015
31397L-3P-2	FNMA SERIES 200861 CLASS MA 5.500% 08/25/33		02/01/2013	Paydown		437,349	437,349	444,183	436,984		365		365		437,349				3,050	08/25/2033
31398E-L2-8	FHLMC SERIES 3554 CLASS CA 3.400% 07/15/19		06/01/2013	Paydown		1,505,535	1,505,535	1,508,358	1,504,711		824		824		1,505,535				15,013	07/15/2019

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407N-B2-8	FNMA POOL #835357 4.500% 09/01/35		12/01/2013	Paydown		3,153,525	3,153,525	2,975,646	2,982,510		171,015		171,015		3,153,525				36,064	08/23/2026
31410K-C3-6	FNMA POOL #889390 6.000% 03/01/23		12/01/2013	Paydown		1,150,273	1,150,273	1,168,785	1,166,526		(16,254)		(16,254)		1,150,273				34,313	02/09/2019
31412U-H3-7	FNMA POOL #935050 5.000% 03/01/39		12/01/2013	Paydown		1,160,195	1,160,195	1,195,001	1,193,541		(33,346)		(33,346)		1,160,195				24,246	03/01/2039
31413Y-J7-7	FNMA POOL #959386 5.500% 12/01/22		12/01/2013	Paydown		529,350	529,350	544,641	541,755		(12,404)		(12,404)		529,350				16,605	12/07/2018
31413Y-L6-6	FNMA POOL #959449 5.500% 12/01/22		12/01/2013	Paydown		2,122,084	2,122,084	2,183,382	2,173,295		(51,211)		(51,211)		2,122,084				54,994	12/08/2018
31414P-4Z-9	FNMA POOL #972540 5.500% 02/01/38		12/01/2013	Paydown		132,865	132,865	136,602	136,452		(3,587)		(3,587)		132,865				3,356	02/01/2038
31416M-KD-5	FNMA POOL #AA3891 5.000% 03/01/39		12/01/2013	Paydown		174,290	174,290	178,919	178,704		(4,414)		(4,414)		174,290				3,836	03/01/2039
32399W-9Z-6	FHA POOL #000152 7.430% 09/01/24		12/01/2013	Paydown		6,234	6,234	6,607	6,399		(165)		(165)		6,234				254	09/01/2024
36184*-9A-2	FHA POOL #000056 7.430% 11/01/22		04/30/2013	Direct		42	42	42	42						42		(42)	(42)	1	11/01/2022
36184*-9A-2	FHA POOL #000056 7.430% 11/01/22		12/01/2013	Paydown		24,397	24,397	24,489	24,397						24,397				993	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		04/30/2013	Direct		116	116	113	115						115		(115)	(115)	3	07/01/2019
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2013	Paydown		186,268	186,268	181,336	183,818		2,449		2,449		186,268				9,133	07/01/2019
380992-GM-3	FHA POOL #000012 7.430% 06/20/21		04/30/2013	Direct		11	11	11	11						11		(11)	(11)		06/20/2021
380992-GM-3	FHA POOL #000012 7.430% 06/20/21		12/01/2013	Paydown		22,488	22,488	22,553	22,468		20		20		22,488				344	06/20/2021
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI 7.250% 10/01/15		10/01/2013	Various		770,000	770,000	863,940	796,699		(6,836)		(6,836)		789,864		(19,864)	(19,864)	55,825	10/01/2015
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B 5.980% 09/01/29		09/01/2013	Various		180,000	180,000	183,786	182,972		(72)		(72)		182,900		(2,900)	(2,900)	10,764	09/01/2029
54438E-ER-5	LOS ANGELES CALIF CMNTY REDEV AUTH REV TAX FING-PICO I 5.000% 09/01/13		09/01/2013	Maturity		735,000	735,000	729,142	734,519		481		481		735,000				36,750	09/01/2013
574754-AB-3	MASHANTUCKET WSTRN PQT TRIBE SERIES 144A TAXABLE 6.570% 09/01/13		09/01/2013	Various		815,000	815,000	617,037	632,086		3,614		3,614		635,700		179,300	179,300	53,546	09/01/2013
586606-AZ-8	MENDOCINO CNTY CALIF PENSION O REF TAXABLE 5.000% 07/01/13		07/01/2013	Maturity		3,755,000	3,755,000	3,782,449	3,756,649		(1,649)		(1,649)		3,755,000				187,750	07/01/2013
592646-HU-0	MET WASHINGTON DC ARPTS AUTH A TAXABLE SERIES C 6.000% 10/01/23		10/01/2013	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				210,000	10/01/2023
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B 8.150% 02/01/19		08/01/2013	Call 100.0000		125,000	125,000	126,790	125,000						125,000				7,743	08/01/2014
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2013	Call 100.0000		650,000	650,000	809,380	775,098		(14,776)		(14,776)		760,322		(110,322)	(110,322)	56,225	06/15/2017
61308N-AL-4	MONTGOMERY ALA SPL LODGING TAX TAXABLE WTS RIVERFRONT PJ A 5.800% 11/01/23		11/01/2013	Call 102.0000		2,351,100	2,305,000	2,305,000	2,305,000						2,305,000		46,100	46,100	133,690	11/01/2023
650034-YH-8	NEW YORK ST UDC TAXABLE PERSONAL INCOME TAX C2 5.150% 03/15/13		03/15/2013	Maturity		425,000	425,000	424,732	424,993		7		7		425,000				10,944	03/15/2013
65037Q-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA 5.550% 12/01/14		12/01/2013	Call 100.0000		365,000	365,000	363,175	364,583		194		194		364,776		224	224	20,258	12/01/2014
653438-AW-1	NIAGARA FALLS N Y PUB WTR AUTH TAXABLE SER B 6.050% 07/15/24		07/22/2013	Call 100.0000		4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				286,795	07/15/2024
664355-9W-6	FHA POOL #0000851 8.548% 12/25/20		12/01/2013	Paydown		15,870	15,870	15,596	15,707		163		163		15,870				767	12/25/2020
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B 4.850% 03/01/15		03/01/2013	Call 100.0000		180,000	180,000	180,000	180,000						180,000				4,365	03/01/2015
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI 8.000% 07/01/15		07/01/2013	Call 100.0000		200,000	200,000	189,760	197,332		490		490		197,822		2,178	2,178	16,000	07/01/2015
786106-EJ-9	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A 0.000% 08/15/13		08/15/2013	Maturity		14,440,000	14,440,000	3,785,879	13,790,903		649,097		649,097		14,440,000					08/15/2013
796300-AL-5	SAN ANTONIO TEX INDL DEV CORP TAX STARBRIGHT PROJ 5.110% 08/15/33		08/15/2013	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				562,100	08/15/2033
796825-AU-1	SAN BERNARDINO CO CA PENS OBL REV CABS (MBIA) 0.000% 08/01/13		08/01/2013	Maturity		30,000,000	30,000,000	8,824,800	28,801,919		1,198,081		1,198,081		30,000,000					08/01/2013
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2013	Redemption 100.0000		205,000	205,000	204,576	204,846		66		66		204,912		88	88	15,785	05/02/2016
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2013	Various		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				98,876	03/15/2022
897818-DB-3	TRUCKEE-DONNER PUB UTIL DIST C TAXABLE SERIES B 5.750% 01/01/13		01/01/2013	Maturity		1,080,000	1,080,000	1,080,000	1,080,000						1,080,000				31,050	01/01/2013

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91335T-AB-7	UNIVERSITY ROCHESTER N Y DIRECT NT OBLIG - TAX 5.750% 07/01/23		09/30/2013	Call 100.0000		1,000,000	1,000,000	995,280	996,904		165		165		997,069		2,931	2,931	283,722	07/01/2023
917991-8U-8	FHA POOL #000132 7.430% 12/01/23		12/01/2013	Paydown		18,475	18,475	10,387	13,834		4,642		4,642		18,475				752	12/01/2023
917991-8Y-0	FHA POOL #002055 8.930% 10/01/19		04/30/2013	Direct		24	23	23							23		(23)	(23)	1	10/01/2019
917991-8Y-0	FHA POOL #002055 8.930% 10/01/19		12/01/2013	Paydown		29,837	29,837	27,950	29,045		793		793		29,837				1,463	10/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						180,011,014	179,968,722	145,223,267	176,559,664		3,164,666		3,164,666		179,724,329		286,685	286,685	5,379,427	XXX
000000-00-0	TEXAS COMP ELEC HOLD		01/01/2013	Various															2,553	10/10/2017
000000-00-0	ARDENT MEDICAL SERVICES BANK L BANK LOAN 7.131% 09/15/15		01/02/2013	Redemption 100.0000		244,737	244,737	240,832	240,715		4		4		240,719		4,019	4,019	97	09/15/2015
000000-00-0	BOYD GAMING CORP BANK LOAN BANK LOAN 1.355% 12/17/15		08/14/2013	Redemption 100.0000		1,268,250	1,268,250	1,242,885	1,243,870		9,246		9,246		1,253,116		15,134	15,134	45,631	12/17/2015
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN 10.062% 12/31/15		09/30/2013	Redemption 100.0000		18,387	18,387	16,849	18,349		106	1,501	(1,395)		16,954		1,433	1,433	678	12/31/2015
000000-00-0	FRAC TECH INTERNATIONAL LLC BANK LOAN 8.500% 05/06/16		05/22/2013	Various		375,766	385,928	343,389	343,582		2,376		2,376		345,958		29,808	29,808	13,357	05/06/2016
000000-00-0	TARGUS GROUP INTL INC BANK LOAN 12.000% 05/24/16		12/27/2013	Redemption 100.0000		95,785	95,785	93,870	92,665		(270)		(270)		92,395		3,391	3,391	7,812	05/24/2016
000000-00-0	API TECHNOLOGIES CORP 8.750% 06/01/16		02/06/2013	Redemption 100.0000		2,881,735	2,881,735	2,780,875	2,770,506		1,616		1,616		2,772,122		109,613	109,613	35,722	06/01/2016
000000-00-0	DYNCORP INTERNATIONAL LLC BANK LOAN 6.250% 07/07/16		12/31/2013	Redemption 100.0000		43,129	43,129	43,561	43,099		(15)		(15)		43,084		45	45	2,662	07/07/2016
000000-00-0	GENTIVA HEALTH SERVICES BANK LOAN 6.613% 08/17/16		10/18/2013	Redemption 100.0000		3,490,816	3,490,816	3,379,223	3,373,696		18,087		18,087		3,391,783		99,034	99,034	183,413	08/17/2016
000000-00-0	SAMSON INVESTMENT COMPANY BANK LOAN 6.090% 09/10/16		12/18/2013	Tax Free Exchange		1,787,629	1,800,000	1,791,000	1,789,723		(2,094)		(2,094)		1,787,629				107,100	09/10/2016
000000-00-0	CATALENT PHARMA SOLUTIONS BANK LOAN 3.679% 09/15/16		09/30/2013	Redemption 100.0000		23,478	23,478	22,877	22,925		67		67		22,992		486	486	449	09/15/2016
000000-00-0	CATALENT PHARMA SOLUTIONS BANK LOAN 3.679% 09/15/16		10/01/2013	Tax Free Exchange		2,906,261	2,990,026	2,876,335	2,888,179		18,082		18,082		2,906,261				86,286	09/15/2016
000000-00-0	AFFINION GROUP INC BANK LOAN 6.557% 10/09/16		12/31/2013	Redemption 100.0000		5,068	5,068	4,662	4,724		43		43		4,767		301	301	205	10/09/2016
000000-00-0	CONVATEC LTD TERM LOAN TRANCHE B BANK LOAN 8.000% 12/01/16		05/03/2013	Redemption 100.0000		14,715	14,715	14,642	14,593		2		2		14,595		120	120	178	12/01/2016
000000-00-0	CONVATEC LTD TERM LOAN TRANCHE B BANK LOAN 8.000% 12/01/16		10/01/2013	Tax Free Exchange		462,594	469,286	466,940	465,407		(2,813)		(2,813)		462,594				20,070	12/01/2016
000000-00-0	REMY INTL INC TERM LOAN TRANCH TERM LOAN TRANCHE B 4.375% 12/17/16		03/05/2013	Taxable Exchange		335,227	334,808	331,460	329,912		213		213		330,125		5,101	5,101	3,894	12/17/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN 7.036% 12/22/16		12/31/2013	Redemption 100.0000		7,000	7,000	4,550	6,861		116	2,317	(2,201)		4,660		2,340	2,340	312	12/22/2016
000000-00-0	PHYSICIAN ONCOLOGY SVCS DELAY DRAW TRANCHE DD 7.294% 01/31/17		06/06/2013	Redemption 100.0000		43,367	43,367	43,367	43,367						43,367				1,486	01/31/2017
000000-00-0	NATIONAL SURGICAL HOSPITALS BANK LOAN 8.630% 02/03/17		08/01/2013	Redemption 100.0000		263,563	263,563	258,292	255,417		117		117		255,534		8,029	8,029	13,110	02/03/2017
000000-00-0	PHYSICIAN ONCOLOGY SVCS TERM L TERM LOAN TRANCHE B 7.294% 02/28/17		06/06/2013	Redemption 100.0000		356,966	356,966	353,397	349,314		826		826		350,140		6,826	6,826	12,229	02/28/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOANS BANK LOAN 5.692% 05/24/17		03/28/2013	Redemption 100.0000		14,213	14,213	13,845	13,815		6		6		13,821		391	391	56,073	05/24/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOANS BANK LOAN 5.692% 05/24/17		06/21/2013	Tax Free Exchange		5,390,293	5,585,513	5,374,432	5,375,488		14,806		14,806		5,390,293				169,574	05/24/2017
000000-00-0	EXOPACK LLC 6.691% 05/31/17		05/15/2013	Redemption 100.0000		3,718,375	3,718,375	3,458,089	3,472,543		11,527		11,527		3,484,070		234,305	234,305	92,573	05/31/2017
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN 4.470% 06/29/17		09/30/2013	Redemption 100.0000		18,077	18,077	18,213	18,208		(48)		(48)		18,161		(83)	(83)	520	06/29/2017
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN 4.470% 06/29/17		10/01/2013	Tax Free Exchange		449,479	447,662	451,019	450,910		(1,431)		(1,431)		449,479				19,375	06/29/2017
000000-00-0	RACE POINT POWER BANK LOAN 7.750% 11/09/17		12/31/2013	Redemption 100.0000		44,707	44,707	43,813	42,657		304		304		42,961		1,746	1,746	1,437	11/09/2017

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	COMMSCOPE INC 7.500% 01/14/18		03/08/2013	Tax Free Exchange		308,243	311,826	308,708	308,357		(115)		(115)		308,243				3,780	01/14/2018
000000-00-0	MONITRONICS INTERNATIONAL 6.270% 03/26/18		04/15/2013	Tax Free Exchange		654,753	664,977	658,327	657,037		(2,284)		(2,284)		654,753				8,535	03/26/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 8.403% 04/03/18		05/16/2013	Barclays Capital, Inc.		49,280	48,313	47,347	47,140		(299)		(299)		46,841		2,439	2,439	2,148	04/03/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 8.403% 04/03/18		12/31/2013	Redemption 100.0000		46,041	46,041	45,120	44,923		(239)		(239)		44,684		1,357	1,357	2,716	04/03/2018
000000-00-0	SELECT MEDICAL HOLDINGS BANK L BANK LOAN 5.239% 04/25/18		06/03/2013	Redemption 100.0000		2,085,303	2,085,303	1,887,199	1,904,955		5,336		5,336		1,910,292		175,011	175,011	67,499	04/25/2018
000000-00-0	SELECT MEDICAL HOLDINGS BANK L BANK LOAN 5.239% 04/25/18		06/03/2013	Tax Free Exchange		1,655,943	1,805,447	1,633,930	1,649,303		6,640		6,640		1,655,943				75,539	04/25/2018
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 5.336% 05/04/18		03/28/2013	Redemption 100.0000		3,002	3,002	2,886	2,885		5		5		2,890		112	112	41	05/04/2018
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 5.336% 05/04/18		06/14/2013	Tax Free Exchange		1,150,266	1,194,898	1,148,495	1,148,336		1,930		1,930		1,150,266				42,618	05/04/2018
000000-00-0	AEROFLEX INC BANK LOAN BANK LOAN 2.700% 05/09/18		05/29/2013	Tax Free Exchange		787,576	836,379	785,674	787,114		462		462		787,576				28,445	05/09/2018
000000-00-0	IMMUCOR INC BANK LOAN 5.750% 08/19/18		02/19/2013	Tax Free Exchange		629,089	651,775	629,168	628,535		554		554		629,089					08/19/2018
000000-00-0	HHI HOLDINGS LLC BANK LOAN 5.147% 10/08/18		01/30/2013	Banc of America Securities		224,950	220,000	217,800	217,755		(369)		(369)		217,385		7,565	7,565	15,157	10/08/2018
000000-00-0	HHI HOLDINGS LLC BANK LOAN 5.147% 10/08/18		02/25/2013	Tax Free Exchange		737,987	745,000	737,550	737,397		590		590		737,987				10,058	10/08/2018
000000-00-0	EMDEON INC BANK LOAN 1.029% 11/02/18		03/28/2013	Redemption 100.0000		2,562	2,562	2,584	2,573						2,573		(10)	(10)	31	11/02/2018
000000-00-0	EMDEON INC BANK LOAN 1.029% 11/02/18		04/25/2013	Tax Free Exchange		1,021,842	1,014,750	1,023,296	1,018,965		2,877		2,877		1,021,842				17,476	11/02/2018
000000-00-0	ALLIANT INSURANCE SERVICES BANK LOAN 4.250% 12/07/19		09/30/2013	Redemption 100.0000		1,875	1,875	1,866	1,866		(5)		(5)		1,861		14	14	42	12/07/2019
000000-00-0	ALLIANT INSURANCE SERVICES BANK LOAN 4.250% 12/07/19		12/20/2013	Tax Free Exchange		245,644	248,125	246,884	246,894		(1,250)		(1,250)		245,644				11,926	12/07/2019
000780-JT-4	AMAC SERIES 2003-8 CLASS A24 5.500% 06/25/33		12/01/2013	Paydown		151,352	151,352	153,292	151,582		(230)		(230)		151,352				8,324	02/26/2017
001118-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2013	Redemption 100.0000		505,000	505,000	505,000	505,000						505,000				21,881	10/25/2018
00209T-AA-3	AT&T BROADBAND CORP UNSEC'D NTS 8.375% 03/15/13		03/15/2013	Various		11,250,000	11,250,000	12,951,240	11,313,868		(63,868)		(63,868)		11,250,000				471,094	03/15/2013
00287Y-AB-5	ABBVIE INC SERIES 144A 1.750% 11/06/17		08/05/2013	Tax Free Exchange		4,991,043	5,000,000	4,989,550	4,989,849		1,194		1,194		4,991,043				64,896	11/06/2017
00287Y-AC-3	ABBVIE INC SERIES 144A 2.900% 11/06/22		08/05/2013	Tax Free Exchange		10,950,211	11,000,000	10,946,790	10,947,475		2,735		2,735		10,950,211				236,592	11/06/2022
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES 144A 8.000% 08/15/24		08/15/2013	Various		390,000	390,000	382,200	384,061		197		197		384,257		5,743	5,743	31,200	08/15/2024
007903-AV-9	ADVANCED MICRO DEVICES 144A 7.500% 08/15/22		06/07/2013	Tax Free Exchange		2,741,295	2,980,000	2,731,700	2,734,556		6,739		6,739		2,741,295				181,283	08/15/2022
00854B-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A 6.080% 10/01/16		10/01/2013	Redemption 100.0000		513,000	513,000	513,000	513,000						513,000				31,190	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B 6.440% 10/01/16		10/01/2013	Redemption 100.0000		319,000	319,000	319,000	319,000						319,000				20,544	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A 6.350% 10/01/15		10/01/2013	Redemption 100.0000		617,000	617,000	617,000	617,000						617,000				39,180	10/01/2015
013817-AQ-4	ALCOA INC BASIC 5.870% 02/23/22		09/19/2013	Nomura Securities Int'l, Inc.		3,018,000	3,018,000	2,936,529	3,054,191		418	116,134	(115,716)		2,938,475		79,525	79,525	192,412	02/23/2022
018772-AM-5	ALLIANCE ONE INTL INC 10.000% 07/15/16		08/02/2013	Call 105.0000		1,312,500	1,250,000	1,222,438	1,231,188		2,456		2,456		1,233,644		78,856	78,856	130,903	07/15/2016
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2013	Redemption 100.0000		240,003	240,003	240,003	240,003						240,003				8,264	12/25/2018
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000% 08/15/24		11/20/2013	Various		1,893,998	1,375,000	1,464,782	1,429,833		(24,581)		(24,581)		1,405,253		488,745	488,745	47,217	08/15/2024
020002-AC-5	ALLSTATE CORP DEBS 7.500% 06/15/13		06/15/2013	Maturity		1,000,000	1,000,000	905,130	995,513		4,487		4,487		1,000,000				37,500	06/15/2013
02076X-AB-8	ALPHA NATURAL RESOURCES 6.000% 06/01/19		10/03/2013	JP Morgan Securities, Inc.		252,000	300,000	300,000	300,000						300,000		(48,000)	(48,000)	15,350	06/01/2019
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 4.649% 01/25/47		12/01/2013	Paydown		2,747,653	3,133,972	2,594,539	2,700,896		86,414		86,414		2,787,309		(39,656)	(39,656)	96,282	05/14/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
022249-AU-0	ALCOA INC NOTES 6.750% 01/15/28		08/16/2013	Citigroup Global Markets		14,997,927	15,050,000	14,919,968	14,951,896		2,468		2,468		14,954,364		43,563	43,563	1,117,463	01/15/2028
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D 8.300% 12/25/18		12/01/2013	Paydown		151,274	151,274	127,638	143,287		7,987		7,987		151,274				7,482	09/23/2016
03073T-AC-6	AMERIGROUP CORP 7.500% 11/15/19		01/25/2013	Call 102.6313		3,653,675	3,560,000	3,626,000	3,617,033		(625)		(625)		3,616,408		37,267	37,267	561,024	11/15/2019
031162-AQ-3	AMGEN INC B 0.375% 02/01/13		01/31/2013	Various		1,722,696	1,525,000	1,525,836	1,525,031		46		46		1,525,077		197,619	197,619	2,649	02/01/2013
032166-AQ-3	AMSOUTH BANK NA AI 4.850% 04/01/13		04/01/2013	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				242,500	04/01/2013
032654-AE-5	ANALOG DEVICES 5.000% 07/01/14		06/06/2013	Call 100.0000		16,087,000	16,087,000	17,004,700	16,401,213		(88,655)		(88,655)		16,312,558		(225,558)	(225,558)	1,511,660	07/01/2014
035290-AJ-4	ANIXTER INTERATIONAL INC 1.000% 02/15/13		02/14/2013	Various		6,495,479	5,415,000	4,283,157	5,375,910		24,942		24,942		5,400,853		1,094,626	1,094,626	11,796	02/15/2013
03674P-AF-0	ANTERO RESOURCES FINANCE 7.250% 08/01/19		11/24/2013	Call 107.2500		358,215	334,000	334,000	334,000						334,000		24,215	24,215	31,816	08/01/2014
038101-AL-5	APPLETON PAPERS INC SERIES 144A 10.500% 06/15/15		06/27/2013	Corporate Action		656,292	650,000	680,875	662,419		(5,311)		(5,311)		657,108		(816)	(816)	69,090	06/15/2015
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC 0.875% 02/15/14		12/26/2013	Various		4,060,363	3,975,000	4,036,264	4,006,620		(9,613)		(9,613)		3,997,007		63,356	63,356	37,372	02/15/2014
04044T-AL-0	ARISTOTLE HOLDING INC SERIES 144A 2.650% 02/15/17		01/11/2013	Tax Free Exchange		14,879,133	15,000,000	14,853,750	14,878,380		753		753		14,879,133				161,208	02/15/2017
047650-AB-2	ATKORE INTERNATIONAL INC 9.875% 01/01/18		11/23/2013	Call 100.0000		300,000	300,000	317,613	314,416		(2,828)		(2,828)		311,589		(11,589)	(11,589)	50,310	01/01/2014
04939M-AG-4	ATLAS PIPELINE LP/FIN CO SERIES 144A 6.625% 10/01/20		10/16/2013	Tax Free Exchange		1,285,000	1,285,000	1,285,000	1,285,000						1,285,000				89,388	10/01/2020
05070G-AA-6	AUDATEX NORTH AMERICA IN SERIES 144A 6.750% 06/15/18		06/24/2013	Tax Free Exchange		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				49,613	06/15/2018
054303-A@-1	AVON PRODUCTS PRIVATE PLACEMENT 4.030% 11/23/20		03/29/2013	Redemption 100.0000		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				4,405,551	11/23/2020
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2013	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2013	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2013	Redemption 100.0000		100,390	100,390	100,390	100,390						100,390				4,932	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2013	Redemption 100.0000		101,223	101,223	101,223	101,223						101,223				4,973	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2013	Redemption 100.0000		50,359	50,359	50,359	50,359						50,359				2,328	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/23/2013	Redemption 100.0000		260,904	260,904	260,904	260,904						260,904				7,690	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS 3.930% 02/23/26		08/23/2013	Redemption 100.0000		122,778	122,778	122,778	122,778						122,778				3,619	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS 3.930% 05/05/26		11/05/2013	Redemption 100.0000		498,786	498,786	498,786	498,786						498,786				14,702	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		12/02/2013	Call 100.0000		1,119,000	1,119,000	1,119,000	1,119,000						1,119,000				99,479	08/23/2015
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		06/01/2013	Redemption 100.0000		935,000	935,000	935,000	935,000						935,000				41,561	08/23/2015
05947U-L9-7	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-2 CLASS AAB 4.742% 07/10/43		12/01/2013	Paydown		181,579	181,579	175,288	179,755		1,824		1,824		181,579				4,684	06/27/2014
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3 5.500% 06/25/37		12/01/2013	Paydown		480,315	480,315	480,052	479,833		482		482		480,315				13,113	08/05/2017
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO 5.611% 06/24/50		12/01/2013	Paydown		7,143	7,143	5,921	6,478		665		665		7,143				403	10/28/2015
06985P-AJ-9	BASIC ENERGY SERVICES 144A 7.750% 10/15/22		01/17/2013	Tax Free Exchange		2,235,000	2,235,000	2,235,000	2,235,000						2,235,000				43,784	10/15/2022
07383F-5J-3	BEAR STEARNS COMM'L MTGE SERIES 2005-T18 CLASS AAB 4.823% 02/13/42		02/01/2013	Paydown		369,390	369,390	371,405	368,811		579		579		369,390				2,728	02/13/2042
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2013	Paydown		26,826	26,826	25,570	26,307		518		518		26,826				1,305	02/15/2016

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07401D-AB-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW18 CLASS A2 5.613% 06/11/50		08/01/2013	Paydown		3,256,131	3,256,131	3,274,009	3,251,448		4,682		4,682		3,256,131				106,803	06/11/2050
079868-AA-3	BELLSOUTH TELECOM INC 1994A PTC SERIES 144A ABS 8.650% 01/02/20		07/02/2013	Redemption 100.0000		26,817	26,817	23,523	26,817						26,817				2,320	04/22/2017
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2013	Redemption 100.0000		484,825	484,825	484,825	484,825						484,825				26,981	10/01/2020
119818-AA-0	BUFFALO THUNDER SERIES 144A 9.375% 12/15/14		12/03/2013	Various		459,188	1,185,000	71,100	79,525						79,525		379,663	379,663		12/15/2014
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS 5.140% 01/15/21		07/15/2013	Redemption 100.0000		372,255	372,255	372,255	372,255						372,255				9,891	10/04/2016
12513E-AF-1	CITIGROUP / DEUTSCHE BANK SERIES 2005-CD1 CLASS ASB 5.218% 07/15/44		12/01/2013	Paydown		1,638,243	1,638,243	1,643,889	1,636,501		1,742		1,742		1,638,243				47,091	08/02/2014
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB 5.278% 12/11/49		12/01/2013	Paydown		6,899,068	6,899,068	6,535,250	6,776,410		122,659		122,659		6,899,068				210,350	02/04/2015
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2013	Redemption 100.0000		7,905	7,905	7,865	7,882		2		2		7,884		21	21	440	12/15/2018
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2013	Paydown		2,474,490	2,628,239	1,843,424	1,880,137		387,336		387,336		2,267,473		207,017	207,017	74,890	10/16/2016
12613Y-AB-5	CNL FUNDING SERIES 2000-AA CLASS A2 8.044% 04/25/17		06/01/2013	Paydown		4,338,418	4,338,418	4,076,795	4,146,319		192,099		192,099		4,338,418				87,874	04/25/2017
126175-AB-4	COMM MORTGAGE TRUST SERIES 2003-LB1A CLASS A2 4.084% 06/10/38		06/01/2013	Paydown		24,539,027	24,539,027	23,618,147	24,482,315		56,712		56,712		24,539,027				297,622	06/10/2038
12626P-AE-3	CRH AMERICA INC NOTES 5.300% 10/15/13		10/15/2013	Maturity		15,000,000	15,000,000	15,338,000	15,033,852		(33,852)		(33,852)		15,000,000				795,000	10/15/2013
126650-AL-4	CVS CAREMARK CORP PTC SERIES 144A ABS 6.117% 01/10/13		01/10/2013	Various		3,534,848	3,534,848	3,534,848	3,534,848						3,534,848				18,019	01/10/2013
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2013	Various		679,722	679,722	672,606	673,985		182		182		674,167		5,555	5,555	19,664	01/30/2021
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2013	Various		845,918	845,918	845,918	845,918						845,918				26,370	10/10/2027
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2013	Paydown		4,525,717	4,525,717	4,389,424	4,395,541		130,176		130,176		4,525,717				126,269	04/20/2017
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2013	Paydown		3,400,064	3,400,064	3,255,191	3,339,960		100,911	40,807	60,104		3,400,064				105,784	09/26/2016
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2013	Paydown		2,066,443	2,385,672	2,172,483	2,167,195		24,491	9,451	15,040		2,182,235		(115,792)	(115,792)	72,747	09/13/2017
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2013	Paydown		2,517,579	2,906,499	2,541,331	2,545,236		29,070		29,070		2,574,306		(56,727)	(56,727)	88,629	04/28/2017
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2013	Paydown		1,253,641	1,447,303	1,272,138	1,272,262		14,577		14,577		1,286,839		(33,198)	(33,198)	44,133	04/28/2017
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6 5.000% 05/25/33		12/01/2013	Paydown		485,645	485,645	485,645	485,645						485,645				12,060	04/09/2015
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1 4.500% 04/25/33		12/01/2013	Paydown		1,104,930	1,104,930	1,056,158	1,079,458		25,472		25,472		1,104,930				29,159	04/14/2018
12669E-4P-8	COUNTRYWIDE HOME LOANS SERIES 2003-20CB CLASS 1A3 SEQ 5.500% 08/25/14		12/01/2013	Paydown		1,208,676	1,208,676	1,261,556	1,217,510		(8,834)		(8,834)		1,208,676				36,355	04/22/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		12/01/2013	Paydown		3,911,308	3,911,308	3,874,223	3,889,179		22,129		22,129		3,911,308				106,484	02/20/2016
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10 5.500% 07/25/33		12/01/2013	Paydown		1,350,747	1,350,747	1,343,501	1,343,944		6,803		6,803		1,350,747				38,565	08/03/2016
12669E-ST-4	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A2 4.150% 08/25/33		12/01/2013	Paydown		630,489	630,489	630,095	628,890		1,599		1,599		630,489				13,868	05/13/2014
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9 5.000% 09/25/33		12/01/2013	Paydown		88,890	88,890	82,446	87,437		1,453		1,453		88,890				2,276	12/29/2014
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2013	Paydown		1,736,453	1,736,453	1,672,964	1,709,951		26,502		26,502		1,736,453				43,443	07/06/2018
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2013	Paydown		1,950,294	1,950,294	1,882,019	1,916,558		33,735		33,735		1,950,294				59,335	05/21/2017

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/16/2013	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				51,429	01/14/2018
127391-AA-8	CADETS TRUST SERIES 144A ABS 4.800% 07/15/13		07/15/2013	Various		15,000,000	15,000,000	14,951,700	14,996,777		3,223		3,223		15,000,000				720,000	07/15/2013
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2013	Redemption 100.0000		299,526	299,526	299,526	299,526						299,526				12,828	01/15/2032
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SER 2003 A-1 SERIES 144A 5.937% 10/01/43		10/01/2013	Call 100.0000		105,000	105,000	105,000	105,000						105,000				4,601	10/01/2043
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT 9.000% 06/30/16		06/30/2013	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				135,000	06/30/2016
159864-AB-3	CHARLES RIVER LABORATORI 2.250% 06/15/13		04/03/2013	Goldman Sachs & Co.		451,688	450,000	465,862	453,219		(1,893)		(1,893)		451,327		361	361	3,178	06/15/2013
159864-AB-3	CHARLES RIVER LABORATORI 2.250% 06/15/13		06/15/2013	Maturity		3,150,000	3,150,000	3,081,042	3,140,065		9,935		9,935		3,150,000				35,438	06/15/2013
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		12/15/2013	Paydown		10,439	10,439	10,498	10,450		(11)		(11)		10,439				316	10/16/2015
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2013	Paydown		1,248,281	1,248,281	1,201,825	1,220,693		21,246	17,887	3,359		1,224,052		24,229	24,229	42,634	06/17/2017
165069-AS-4	CHES & POTOMAC TEL CO MD DEBS 7.150% 05/01/23		06/17/2013	Call 100.0000		10,000,000	10,000,000	9,746,300	9,849,924		4,561		4,561		9,854,485		145,515	145,515	448,861	05/01/2023
165167-CH-8	CHESAPEAKE ENERGY CORP 6.775% 03/15/19		03/18/2013	Deutsche Bank Securities, Inc.		1,789,088	1,710,000	1,688,625	1,690,915		538		538		1,691,453		97,635	97,635	59,857	03/15/2019
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2013	Paydown		1,867,270	2,207,513	1,128,376	1,438,874		13,024		13,024		1,451,898		415,372	415,372	62,429	12/25/2036
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3 5.000% 11/25/20		12/01/2013	Paydown		329,299	329,299	318,031	326,330		2,970		2,970		329,299				8,176	07/16/2014
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS ASB 6.136% 12/10/49		12/01/2013	Paydown		15,380,803	15,380,803	15,284,571	15,337,769		43,034		43,034		15,380,803				426,822	07/12/2014
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2013	Paydown		10,538	10,538	10,340	10,479		58		58		10,538				604	09/15/2015
19390Q-AF-7	CMOT SERIES 46 CLASS C 9.500% 09/01/18		12/01/2013	Paydown		2,392	2,392	2,311	2,375		17		17		2,392				116	04/23/2015
20046F-AU-4	COMM SERIES 2001-J2A CLASS B 6.304% 07/16/34		03/01/2013	Paydown		4,075,000	4,075,000	4,003,688	4,051,466		23,534		23,534		4,075,000				64,222	07/16/2034
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A 6.746% 06/20/31		12/01/2013	Paydown		1,451,185	1,451,185	1,478,961	1,453,595		(2,411)		(2,411)		1,451,185				58,526	12/13/2014
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS AAB 5.441% 03/10/39		12/01/2013	Paydown		4,827,616	4,827,616	4,742,944	4,796,144		31,471		31,471		4,827,616				149,910	05/23/2015
203372-AH-0	COMMSCOPE INC SERIES 144A 8.250% 01/15/19		12/02/2013	Call 108.2500		897,393	829,000	829,000	829,000						829,000		68,393	68,393	93,093	01/15/2015
205826-AF-7	COMTECH TELECOMMUNICATIONS COR 3.000% 05/01/29		10/28/2013	Jefferies & Co., Inc.		339,219	325,000	345,213	335,740		(6,628)		(6,628)		329,112		10,106	10,106	9,750	05/05/2014
210518-CF-1	CONSUMERS ENERGY CO BASIC 5.000% 03/15/15		06/28/2013	Call 100.0000		5,000,000	5,000,000	4,864,850	4,963,817		7,651		7,651		4,971,468		28,532	28,532	579,618	03/15/2015
217203-AE-8	COPANO ENERGY LLC/FIN CO 7.125% 04/01/21		09/04/2013	Call 107.1250		262,456	245,000	245,000	245,000						245,000		17,456	17,456	16,760	04/01/2016
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25 5.500% 04/25/33		12/01/2013	Paydown		711,519	711,519	713,965	710,746		774		774		711,519				20,671	03/05/2016
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		12/01/2013	Paydown		467,244	467,244	429,870	448,481		18,763		18,763		467,244				10,251	04/20/2018
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC SERIES 2004-C5 CLASS AAB 4.587% 11/15/37		12/01/2013	Paydown		6,634,614	6,634,614	6,651,708	6,624,940		9,674		9,674		6,634,614				184,432	01/15/2014
226566-AK-3	CRICKET COMMUNICATIONS 7.750% 05/15/16		05/15/2013	Call 103.8750		2,077,500	2,000,000	2,020,000	2,013,529		(1,954)		(1,954)		2,011,575		65,925	65,925	77,500	05/15/2016
24422E-QU-6	JOHN DEERE CAPITAL CORP MTN 4.900% 09/09/13		09/09/2013	Maturity		6,000,000	6,000,000	6,334,680	6,058,856		(58,856)		(58,856)		6,000,000				294,817	09/09/2013
247916-AB-5	DENBURY RESOURCES INC 9.750% 03/01/16		03/07/2013	Call 104.8750		629,250	600,000	556,896	576,608		1,106		1,106		577,714		51,536	51,536	30,225	03/01/2016
260543-CA-9	DOW CHEMICAL CO/THE 5.900% 02/15/15		06/24/2013	Call 100.0000		5,000,000	5,000,000	5,575,750	5,320,300		(70,644)		(70,644)		5,249,655		(249,655)	(249,655)	671,076	02/15/2015
263534-BS-7	DUPONT (EI) DE NEMOURS BASIC 5.000% 01/15/13		01/15/2013	Maturity		5,285,000	5,285,000	5,578,746	5,288,577		(3,577)		(3,577)		5,285,000				132,125	01/15/2013

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
263534-BU-2	DUPONT (EI) DE NEMOURS BASIC 5.000% 07/15/13		07/15/2013	Maturity		12,325,000	12,325,000	12,157,134	12,303,527		21,473		21,473		12,325,000				616,250	07/15/2013
267482-AF-4	DYCOM INVESTMENTS INC 144A 7.125% 01/15/21		04/05/2013	Tax Free Exchange		780,565	750,000	781,875	781,678		(1,113)		(1,113)		780,565				38,594	01/15/2021
278058-DF-6	EATON CORP 4.900% 05/15/13		05/15/2013	Maturity		5,000,000	5,000,000	5,374,500	5,042,191		(42,191)		(42,191)		5,000,000				122,500	05/15/2013
281023-AU-5	EDISON MISSION 7.000% 05/15/17		10/18/2013	Various		787,316	1,175,000	608,063	607,884						607,884		179,432	179,432		05/15/2017
281023-AX-9	EDISON MISSION BASIC 7.200% 05/15/19		09/25/2013	Various		7,270,000	11,000,000	5,665,000	5,675,583						5,675,583		1,594,417	1,594,417		05/15/2019
281023-BA-8	EDISON MISSION 7.625% 05/15/27		09/20/2013	Citigroup Global Markets, Inc.		2,640,000	4,000,000	2,050,000	2,051,686						2,051,686		588,314	588,314		05/15/2027
291011-AP-9	EMERSON ELECTRIC CO 5.625% 11/15/13		11/15/2013	Maturity		15,000,000	15,000,000	16,612,800	15,347,675		(347,675)		(347,675)		15,000,000				843,750	11/15/2013
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A 7.430% 11/01/15		11/01/2013	Various		1,752,750	1,752,750	1,747,620	1,751,765		274		274		1,752,039		711	711	97,672	02/06/2015
302182-AD-2	EXPRESS SCRIPTS INC 6.250% 06/15/14		03/29/2013	Call 100.0000		35,890,000	35,890,000	37,779,081	36,539,624		(104,749)		(104,749)		36,434,875		(544,875)	(544,875)	3,052,367	06/15/2014
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2013	Redemption 100.0000		871,541	871,541	871,541	871,541						871,541				31,462	12/22/2018
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2013	Redemption 100.0000		623,133	623,133	623,133	623,133						623,133				47,639	02/25/2017
302569-AA-6	FPL ENERGY VIRGINIA FDG SR NTS SERIES 144A 7.520% 06/30/19		02/01/2013	Various		7,604,885	7,604,885	7,975,747	7,824,689		(4,939)		(4,939)		7,819,749		(214,864)	(214,864)	1,833,056	06/30/2019
302941-AK-5	FTI CONSULTING INC SERIES 144A 6.000% 11/15/22		07/26/2013	Tax Free Exchange		900,000	900,000	900,000	900,000						900,000				35,850	11/15/2022
31331F-AF-8	FEDERAL EXPRESS ABS 7.960% 03/28/17		03/28/2013	Redemption 100.0000		124,670	124,670	124,670	124,670						124,670				4,962	05/10/2015
319963-AP-9	FIRST DATA CORP BASIC 9.875% 09/24/15		04/10/2013	Corporate Action		211,311	212,000	177,550	186,329		2,082		2,082		188,411		22,900	22,900	17,409	09/24/2015
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2013	Paydown		415,337	476,894	382,306	385,913		551		551		386,464		28,873	28,873	14,449	08/15/2017
33716M-AA-5	FIRST TENNESSEE BANK SUB BK NOTES 4.625% 05/15/13		05/15/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				92,500	05/15/2013
340711-AG-5	FLORIDA GAS TRANS CO SERIES 144A 9.190% 11/01/24		11/01/2013	Various		900,000	900,000	933,125	924,459		(1,082)		(1,082)		923,377		(23,377)	(23,377)	82,710	11/01/2024
346091-BF-7	FOREST OIL CORPORATION SERIES 144A 7.500% 09/15/20		08/20/2013	Tax Free Exchange		2,370,000	2,370,000	2,370,000	2,370,000						2,370,000				164,419	09/15/2020
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		12/01/2013	Paydown		1,730,779	1,730,779	1,634,399	1,680,231		50,549		50,549		1,730,779				77,664	06/30/2016
36228C-VU-4	GS MTG SEC CORP II SERIES 2005GG4 CLASS A4A 4.751% 07/10/39		12/01/2013	Paydown		202,161	202,161	165,456	191,692		10,469		10,469		202,161				9,733	07/10/2039
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		12/01/2013	Paydown		2,923,936	2,923,936	2,837,669	2,839,917		84,019		84,019		2,923,936				85,533	04/15/2016
368907-AD-3	GENERAL AMERICAN TRANS ABS 7.860% 08/28/21		02/28/2013	Redemption 100.0000		92,363	92,363	92,363	92,363						92,363				3,630	02/28/2019
370334-BG-8	GENERAL MILLS INC BASIC 5.250% 08/15/13		08/15/2013	Maturity		11,935,000	11,935,000	11,781,568	11,912,185		22,815		22,815		11,935,000				626,588	08/15/2013
370488-AG-9	INTERNATIONAL GROUP/GEN PARTS 9.570% 07/01/20		07/01/2013	Redemption 100.0000		325,000	325,000	331,844	331,468		(531)		(531)		330,936		(5,936)	(5,936)	31,103	07/01/2020
377316-AL-8	PH GLATFELTER CO 144A 5.375% 10/15/20		01/04/2013	Tax Free Exchange		985,000	985,000	985,000	985,000						985,000				13,383	10/15/2020
377372-AC-1	GLAXOSMITHKLINE CAP INC 4.850% 05/15/13		05/15/2013	Maturity		8,191,000	8,191,000	8,512,005	8,221,468		(30,468)		(30,468)		8,191,000				198,632	05/15/2013
37952T-AA-4	GLOBAL BRASS AND COPPER SERIES 144A 9.500% 06/01/19		10/04/2013	Tax Free Exchange		2,025,000	2,025,000	2,025,000	2,025,000						2,025,000				161,916	06/01/2019
38141G-DB-7	GOLDMAN SACHS NTS 5.250% 04/01/13		04/01/2013	Maturity		3,000,000	3,000,000	2,999,310	2,999,979		21		21		3,000,000				78,750	04/01/2013
382388-AV-8	GOODRICH CORPORATION BASIC 6.125% 03/01/19		08/23/2013	Various		15,250,000	15,250,000	17,593,555	17,003,048		(163,198)		(163,198)		16,839,850		(1,589,850)	(1,589,850)	3,957,252	03/01/2019
382388-AX-4	GOODRICH CORPORATION BASIC BASIC 3.600% 02/01/21		09/27/2013	Various		25,000,000	25,000,000	24,804,800	24,832,566		13,074		13,074		24,845,640		154,360	154,360	3,356,076	02/01/2021
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810% 07/01/21		07/01/2013	Redemption 100.0000		669,767	669,767	669,767	669,767						669,767				38,914	07/01/2021
39153L-AB-2	GREATBATCH INC 2.250% 06/15/13		02/20/2013	Call 100.0000		5,000,000	5,000,000	4,756,849	4,958,955		12,438		12,438		4,971,393		28,607	28,607	20,313	06/15/2013
393505-QY-1	GREEN TREE FINANCIAL CORP SERIES 1996-9 CLASS A6 CMOMH 7.690% 01/15/28		12/15/2013	Paydown		166,377	166,377	183,535	177,012		(10,635)		(10,635)		166,377				6,824	01/08/2020

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
393505-RG-9	GREEN TREE FINANCIAL CORP SERIES 1996-10 CLASS A5 CMMH A 6.830% 11/15/28		01/15/2013	Paydown		76	76	81	77						76					11/15/2028
396789-JT-7	GREENWICH CAP FUND SERIES 2005-GG3 CLASS AAB 4.619% 08/10/42		12/01/2013	Paydown		12,893,357	12,893,357	12,807,133	12,869,632		23,725		23,725		12,893,357				258,507	03/25/2014
404030-AD-0	H&E EQUIPMENT SERVICES 144A 7.000% 09/01/22		04/29/2013	Tax Free Exchange		1,580,000	1,580,000	1,580,000	1,580,000						1,580,000				76,498	09/01/2022
404119-BD-0	HCA - THE HEALTHCARE CO BASIC 9.875% 02/15/17		03/08/2013	Call 104.9380		68,210	65,000	63,077	63,681		47		47		63,727		4,482	4,482	3,619	02/15/2017
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS (MBIA) 7.950% 06/01/28		12/01/2013	Redemption 100.0000		266,172	266,172	196,241	205,596		1,131		1,131		206,727		59,445	59,445	11,601	07/25/2022
413875-AJ-4	HARRIS CORPORATION 5.000% 10/01/15		05/28/2013	Call 100.0000		15,000,000	15,000,000	14,861,200	14,983,096		(846)		(846)		14,982,250		17,750	17,750	2,104,529	10/01/2015
423074-AL-7	HJ HEINZ CO 2.000% 09/12/16		06/05/2013	Corporate Action		2,525,000	2,500,000	2,502,400	2,501,944		(219)		(219)		2,501,725		23,275	23,275	36,806	09/12/2016
423074-AM-5	HJ HEINZ CO 3.125% 09/12/21		06/07/2013	Corporate Action		20,200,000	20,000,000	19,789,045	19,812,889		8,072		8,072		19,820,961		379,039	379,039	460,069	09/12/2021
423074-AP-8	HJ HEINZ CO 2.850% 03/01/22		06/07/2013	Corporate Action		28,280,000	28,000,000	28,026,800	28,025,850		(1,103)		(1,103)		28,024,747		255,253	255,253	611,800	03/01/2022
42307T-AH-1	HEINZ (H.J.) FINANCE CO SERIES 144A 7.125% 08/01/39		03/20/2013	Barclays Capital, Inc.		49,290,000	46,500,000	54,465,490	54,128,301		(27,667)		(27,667)		54,100,634		(4,810,634)	(4,810,634)	2,618,531	08/01/2039
427093-AB-5	HERCULES OFFSHORE INC SERIES 144A 10.500% 10/15/17		09/30/2013	Corporate Action		263,438	250,000	206,875	215,766		3,939		3,939		219,705		43,732	43,732	26,479	10/15/2017
427866-AQ-1	HERSHEY FOOD CORP 5.000% 04/01/13		04/01/2013	Maturity		5,000,000	5,000,000	5,316,750	5,022,233		(22,233)		(22,233)		5,000,000				125,000	04/01/2013
435765-AE-2	HOLLY ENERGY PARTNERS LP SERIES 144A 6.500% 03/01/20		04/11/2013	Tax Free Exchange		975,000	975,000	975,000	975,000						975,000				38,729	03/01/2020
436440-AA-9	HOLOGIC INC STEP CPN 2.000% 12/15/37		02/15/2013	Tax Free Exchange		1,129,832	1,175,000	1,127,391	1,129,663		169		169		1,129,832				3,917	12/15/2037
436440-AD-3	HOLOGIC INC 144A 6.250% 08/01/20		03/22/2013	Tax Free Exchange		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				84,219	08/01/2020
441060-AD-2	HOSPIRA INC BASIC 5.900% 06/15/14		09/13/2013	Various		43,350,000	43,350,000	45,286,512	43,715,719		(172,843)		(172,843)		43,542,876		(192,876)	(192,876)	3,737,733	06/15/2014
44332P-AA-9	HUB INTERNATIONAL LTD SERIES 144A 8.125% 10/15/18		10/02/2013	Corporate Action		2,446,155	2,250,000	2,250,000	2,250,000						2,250,000		196,155	196,155	257,422	10/15/2018
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		12/01/2013	Paydown		1,959,186	1,959,186	1,944,645	1,948,003		11,182		11,182		1,959,186				69,252	12/29/2016
45671X-AA-8	INERGY MID LP/FIN CORP SERIES 144A 6.000% 12/15/20		12/05/2013	Tax Free Exchange		1,760,000	1,760,000	1,760,000	1,760,000						1,760,000				106,773	12/15/2018
458665-AR-7	INTERFACE INC 7.625% 12/01/18		11/27/2013	Call 100.0000		150,000	150,000	150,000	150,000						150,000				15,810	12/01/2018
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1 3.948% 04/25/37		12/01/2013	Paydown		18,702	18,702	18,664	18,652		50		50		18,702				508	11/04/2019
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1 5.014% 05/25/37		12/01/2013	Paydown		503,522	652,112	516,784	503,415		12,992		12,992		516,407		(12,885)	(12,885)	19,316	11/16/2016
47102X-AG-0	JANUS CAPITAL GROUP INC 3.250% 07/15/14		06/19/2013	Tax Free Exchange		1,723,905	1,700,000	1,740,340	1,734,241		(10,336)		(10,336)		1,723,905				51,260	07/15/2014
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		03/29/2013	Various		1,050,235	1,050,235	1,053,851	1,052,578		(54)		(54)		1,052,523		(2,289)	(2,289)	29,653	03/29/2021
487836-BA-5	KELLOGG COMPANY 4.250% 03/06/13		03/06/2013	Maturity		5,000,000	5,000,000	5,014,850	5,000,710		(710)		(710)		5,000,000				106,250	03/06/2013
52109P-AD-7	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C6 CLASS AAB 5.855% 07/15/40		12/11/2013	Paydown		28,912,256	28,912,256	29,056,476	28,943,467		(31,211)		(31,211)		28,912,256				2,354,704	05/01/2014
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007C7 CLASS A3 5.866% 09/15/45		12/11/2013	Paydown		3,915,846	3,915,846	3,832,988	3,867,536		48,310		48,310		3,915,846				156,847	01/14/2016
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2013	Redemption 100.0000		173,831	173,831	198,299	194,015		(1,242)		(1,242)		192,773		(18,942)	(18,942)	7,105	01/15/2027
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		12/01/2013	Paydown		293,840	293,840	280,646	289,056		4,784		4,784		293,840				10,217	04/11/2015
552953-BZ-3	MGM RESORTS INTL 144A 6.750% 10/01/20		06/06/2013	Tax Free Exchange		800,000	800,000	800,000	800,000						800,000				38,550	10/01/2020
570506-AH-8	MARKWEST ENERGY PART/FIN SERIES B 8.750% 04/15/18		02/11/2013	Call 100.0000		985,000	985,000	977,152	980,009		84		84		980,093		4,907	4,907	84,951	04/15/2018
570506-AP-0	MARKWEST ENERGY PART/FIN 6.250% 06/15/22		02/11/2013	Call 106.2500		454,750	428,000	428,000	428,000						428,000		26,750	26,750	4,161	12/15/2017
571903-AH-6	MARRIOTT INTERNATIONAL BASIC 5.625% 02/15/13		02/15/2013	Maturity		1,100,000	1,100,000	1,032,405	1,097,928		2,072		2,072		1,100,000				30,938	02/15/2013
574754-AE-7	MASHANTUCKET WSTRN PQT TRIBE SERIES 144A 8.500% 11/15/15		07/01/2013	Taxable Exchange		297,900	4,965,000	651,656	297,900	353,756			353,756		651,656		(353,756)	(353,756)		11/15/2015
576323-AF-6	MASTEC INC 7.625% 02/01/17		03/18/2013	Corporate Action		1,636,589	1,640,000	1,584,086	1,608,324		1,317		1,317		1,609,640		26,948	26,948	128,051	02/01/2017
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2013	Redemption 100.0000		41,500	41,500	45,950	43,773		(186)		(186)		43,587		(2,087)	(2,087)	2,957	10/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
585055-AM-8	MEDTRONIC INC 1.625% 04/15/13		04/05/2013	Variant Group		700,070	700,000	714,475	702,107		(2,006)		(2,006)		700,101		(31)	(31)	5,530	04/15/2013
585055-AM-8	MEDTRONIC INC 1.625% 04/15/13		04/15/2013	Maturity		2,025,000	2,025,000	2,083,066	2,033,187		(8,187)		(8,187)		2,025,000				16,453	04/15/2013
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 2005LC1 CLASS A4 5.291% 01/12/44		12/01/2013	Paydown		593,248	593,248	565,787	583,944		9,304		9,304		593,248				17,353	01/03/2015
59832W-AF-6	MIDWEST GENERATION LLC PTC SERIES B ABS 8.560% 01/02/16		09/24/2013	Various		3,128,169	3,182,266	2,991,330	3,086,798	66,564	22	162,054	(95,468)		2,991,330		136,839	136,839		01/02/2016
600388-AB-8	MILLER BREWING CO NOTES SERIES 144A 5.500% 08/15/13		08/15/2013	Maturity		3,570,000	3,570,000	3,727,044	3,582,582		(12,582)		(12,582)		3,570,000				196,350	08/15/2013
608753-AC-3	MOLYCORP INC SERIES 144A 10.000% 06/01/20		03/14/2013	Tax Free Exchange		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				34,350	06/01/2020
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		09/30/2013	Paydown		67,694	67,694	67,694	67,694						67,694				3,986	12/09/2016
61745M-W3-3	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS AAB 4.630% 12/13/41		03/01/2013	Paydown		930,287	930,287	934,915	928,886		1,401		1,401		930,287				6,819	12/13/2041
61745M-W4-1	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS A5 4.780% 12/13/41		12/01/2013	Paydown		822,832	822,832	827,547	822,354		477		477		822,832				24,722	06/29/2014
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST SERIES 2000-F1 CLASS A2A 144A 7.700% 08/15/22		12/01/2013	Paydown		975,449	975,449	1,013,094	981,148		(5,699)		(5,699)		975,449				41,748	02/28/2015
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006HQ9 CLASS A4 5.731% 07/12/44		12/01/2013	Paydown		936,316	936,316	661,347	817,429		118,887		118,887		936,316				36,456	04/08/2015
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006HQ10 CLASS A4 5.328% 11/12/41		12/01/2013	Paydown		398,162	398,162	238,504	309,321		88,841		88,841		398,162				18,072	06/11/2015
61756U-AD-3	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A3 5.852% 12/12/49		12/01/2013	Paydown		16,392,168	16,392,168	16,481,581	16,401,776		(9,608)		(9,608)		16,392,168				195,681	07/14/2015
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		03/01/2013	Call 100.0000		700,000	700,000	700,000	700,000						700,000				24,150	03/01/2018
62704P-AA-1	MURRAY ENERGY CORP SERIES 144A 10.250% 10/15/15		05/24/2013	Corporate Action		4,539,725	4,300,000	4,533,750	4,438,019		(26,052)		(26,052)		4,411,967		127,758	127,758	194,665	10/15/2015
650094-CB-9	NY TEL CO DEBENTURES 7.000% 12/01/33		12/01/2013	Call 100.0000		20,000,000	20,000,000	18,784,900	18,980,962		18,513		18,513		18,999,474		1,000,526	1,000,526	1,400,000	12/01/2033
652478-AH-1	NEWS AMERICA HOLDINGS SR DEB 9.250% 02/01/13		02/01/2013	Maturity		10,000,000	10,000,000	11,726,400	10,015,331		(15,331)		(15,331)		10,000,000				462,500	02/01/2013
65543A-AB-0	NORANDA ALUMINUM ACQ 4.355% 05/15/15		04/07/2013	Call 100.0000		1,341	1,341	801	922		13		13		935		406	406	24	05/15/2015
666807-BB-7	NORTHROP GRUMMAN CORP 3.700% 08/01/14		06/27/2013	Call 100.0000		11,115,000	11,115,000	11,458,787	11,242,344		(38,579)		(38,579)		11,203,764		(88,764)	(88,764)	773,110	08/01/2014
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		04/01/2013	Various		628,000	825,000	706,000	825,000		72	119,000	(118,928)		706,072		(78,072)	(78,072)	25,877	04/01/2021
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2013	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	05/09/2022
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT 5.980% 07/12/16		10/12/2013	Redemption 100.0000		462,513	462,513	462,513	462,513						462,513				13,938	07/12/2016
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A 8.175% 03/15/22		12/15/2013	Redemption 100.0000		115,200	115,200	115,200	115,200						115,200				6,033	04/02/2019
69073T-AQ-6	OWENS-BROCKWAY SERIES 144A 3.000% 06/01/15		10/08/2013	Various		723,500	700,000	710,747	706,164		(1,933)		(1,933)		704,231		19,269	19,269	18,033	06/01/2015
69327R-AA-9	PDC ENERGY INC SERIES 144A 7.750% 10/15/22		08/09/2013	Tax Free Exchange		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				92,225	10/15/2022
693320-AN-3	PHH CORP 4.000% 09/01/14		12/26/2013	Various		542,847	500,000	544,899	523,961		(10,927)		(10,927)		513,034		29,813	29,813	22,511	09/01/2014
693506-BA-4	PPG INDUSTRIES 5.750% 03/15/13		03/15/2013	Maturity		20,137,000	20,137,000	20,282,152	20,144,927		(7,927)		(7,927)		20,137,000				578,939	03/15/2013
69361Y-AG-8	PSE&G TRANSITION FUNDING LLC SERIES 2001-1 CLASS A7 6.750% 06/15/16		12/15/2013	Paydown		5,325,755	5,325,755	6,141,885	5,425,075		(99,320)		(99,320)		5,325,755				315,408	04/30/2014
693659-AC-8	PVNGS II FNDG CORP SLOB 8.000% 12/30/15		06/30/2013	Call 100.0000		332,000	332,000	330,220	331,544		254		254		331,799		201	201	19,917	02/28/2015
69366A-AF-7	PSS WORLD MEDICAL INC 6.375% 03/01/22		02/25/2013	Call 100.0000		1,175,000	1,175,000	1,175,000	1,175,000						1,175,000				316,519	03/01/2022
693927-AC-9	PNPP FUNDING CORP CLB ABS 9.120% 05/30/16		11/30/2013	Call 100.0000		657,000	657,000	657,000	657,000						657,000				46,284	05/30/2016
694032-AV-5	PACIFIC BELL DEBS 7.375% 07/15/43		07/15/2013	Call 102.8900		17,810,259	17,310,000	15,659,538	15,756,668		6,403		6,403		15,763,072		2,047,187	2,047,187	1,276,613	07/15/2043
694032-AX-1	PACIFIC BELL DEBS 6.625% 10/15/34		10/15/2013	Call 101.1200		14,156,800	14,000,000	12,073,600	12,358,114		23,154		23,154		12,381,268		1,775,532	1,775,532	927,500	10/15/2034
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		01/23/2013	Corporate Action		3,150,510	3,000,000	3,135,000	3,099,795		(1,147)		(1,147)		3,098,647		51,863	51,863	107,010	06/30/2017
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A 5.952% 11/15/22		11/15/2013	Redemption 100.0000		1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				68,448	04/02/2019

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70788T-AA-5	PENN VIRGINIA RESOURCE SERIES 144A 8.375% 06/01/20		03/12/2013	Tax Free Exchange		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				38,769	06/01/2020
708160-BL-9	J C PENNEY CO INC BNDS 7.625% 03/01/97		03/19/2013	UBS Securities, Inc.		2,175,000	3,000,000	2,186,250	2,184,329		371		371		2,184,701		(9,701)	(9,701)	127,719	03/01/2097
714290-B@-1	PERRIGO COMPANY PRIVATE PLACEMENT 5.450% 04/30/20		12/23/2013	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				1,827,698	04/30/2020
716747-AA-8	PETROPOWER I FUNDING TRUST SERIES 144A 7.360% 02/15/14		08/15/2013	Redemption 100.0000		41,880	41,880	41,880	41,880						41,880				2,329	02/15/2014
725143-AA-9	PITTSBURGH GLASS WORKS L SERIES 144A 8.500% 04/15/16		11/08/2013	Corporate Action		457,313	450,000	450,000	450,000						450,000		7,313	7,313	54,619	04/15/2016
727610-AE-7	PLASTIPAK HOLDINGS INC SERIES 144A 10.625% 08/15/19		10/04/2013	Corporate Action		536,654	480,000	469,147	471,689		689		689		472,378		64,276	64,276	67,967	08/15/2019
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		09/13/2013	Redemption 100.0000		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027
73019#-AB-8	PNC EQUIP FIN 3.000% 09/13/27		09/13/2013	Redemption 100.0000		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIP FIN 3.000% 09/13/27		09/13/2013	Redemption 100.0000		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2013	Redemption 100.0000		618,153	618,153	618,153	618,153						618,153				22,794	09/22/2016
737446-AA-2	POST HOLDINGS INC 144A 7.375% 02/15/22		01/11/2013	Tax Free Exchange		529,355	500,000	530,000	529,438		(83)		(83)		529,355				14,955	02/15/2022
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2013	Redemption 100.0000		1,995,679	1,995,679	2,346,522	2,203,375		(6,299)		(6,299)		2,197,076		(201,397)	(201,397)	141,206	11/26/2017
74837R-AC-8	QUICKSILVER RESOURCES IN 7.125% 04/01/16		06/18/2013	JP Morgan Securities, Inc.		1,352,125	1,525,000	1,220,000	1,220,000		30,521		30,521		1,250,521		101,604	101,604	69,944	04/01/2016
74842@-AA-3	QUIKRETE HOLDING PRIVATE PLACEMENT 5.830% 12/17/19		09/26/2013	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,874,833	12/17/2019
74843#-AA-0	QUIKRETE COS 3.820% 11/30/22		09/26/2013	Redemption 100.0000		13,200,000	13,200,000	13,200,000	13,200,000						13,200,000				1,542,749	11/30/2022
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS 9.810% 12/07/22		12/07/2013	Redemption 100.0000		480,025	480,025	483,025	481,887		(83)		(83)		481,804		(1,780)	(1,780)	36,657	12/07/2022
74955D-AB-7	AEP GENERATING CO 9.820% 12/07/22		12/07/2013	Redemption 100.0000		272,441	272,441	263,388	266,567		251		251		266,818		5,624	5,624	20,448	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2013	Redemption 100.0000		153,970	153,970	153,970	153,970						153,970				11,758	12/07/2022
74955E-AB-5	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.820% 12/07/22		12/07/2013	Redemption 100.0000		665,226	665,226	679,362	674,331		(400)		(400)		673,931		(8,705)	(8,705)	49,928	12/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2013	Paydown		1,800,760	2,070,063	1,886,613	1,921,608		12,531	44,604	(32,073)		1,889,536		(88,776)	(88,776)	62,957	07/28/2018
74973W-AA-5	RTI INTERNATIONAL METALS INC 3.000% 12/01/15		11/14/2013	Various		1,035,330	900,000	935,050	928,133		(6,574)		(6,574)		921,559		113,771	113,771	21,377	12/01/2015
751028-AA-9	RALCORP HOLDINGS CORP SERIES 144A 7.290% 08/15/18		08/16/2013	Call 100.0000		14,000,000	14,000,000	13,748,700	13,829,512		15,596		15,596		13,845,108		154,892	154,892	5,004,755	08/15/2018
751028-D#-5	RALCORP HOLDINGS PRIVATE PLACEMENT 7.450% 05/28/19		02/28/2013	Call 100.0000		10,650,000	10,650,000	10,650,000	10,650,000						10,650,000				3,897,847	05/28/2019
756109-AE-4	REALTY INCOME CORP NTS 5.375% 03/15/13		03/15/2013	Various		5,000,000	5,000,000	4,975,450	4,999,372		628		628		5,000,000				134,375	03/15/2013
758202-AF-2	REED ELSEVIER CAPITAL 7.750% 01/15/14		12/06/2013	Call 100.0000		30,000,000	30,000,000	29,923,200	29,981,524		16,500		16,500		29,998,024		1,976	1,976	3,469,314	01/15/2014
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3 5.375% 12/26/33		12/01/2013	Paydown		247,341	247,341	246,336	246,406		935		935		247,341				6,321	10/19/2014
771196-AQ-5	ROCHE HLDGS INC SERIES 144A 5.000% 03/01/14		03/21/2013	Call 100.0000		27,052,000	27,052,000	26,855,602	27,002,031		9,093		9,093		27,011,123		40,877	40,877	1,857,330	03/01/2014
771196-AS-1	ROCHE HLDGS INC SERIES 144A 6.000% 03/01/19		08/29/2013	Call 100.0000		3,431,000	3,431,000	3,377,065	3,394,067		3,289		3,289		3,397,357		33,643	33,643	898,979	03/01/2019
78355H-JM-2	RYDER SYSTEM INC MTN 6.000% 03/01/13		03/01/2013	Maturity		8,400,000	8,400,000	8,667,296	8,413,585		(13,585)		(13,585)		8,400,000				252,000	03/01/2013
78572X-AB-7	SABRA HEALTH/CAPTL CORP 8.125% 11/01/18		06/24/2013	Call 108.1250		690,919	639,000	675,065	673,996		(3,900)		(3,900)		670,096		20,823	20,823	33,603	11/01/2014
786514-BA-6	SAFEWAY INC SR UNSEC'D DEBS 7.250% 02/01/31		10/03/2013	Banc of America Securities		10,243,027	10,150,000	10,654,346	10,655,073		(11,072)	63,092	(74,164)		10,580,909		(337,882)	(337,882)	860,746	02/01/2031
786514-BP-3	SAFEWAY INC BASIC 6.350% 08/15/17		10/28/2013	Goldman Sachs & Co.		11,071,300	10,000,000	11,193,000	10,891,002		(147,989)		(147,989)		10,743,013		328,287	328,287	769,056	08/15/2017
786514-BQ-1	SAFEWAY INC 6.250% 03/15/14		12/20/2013	Call 100.0000		5,000,000	5,000,000	5,191,150	5,050,304		(40,278)		(40,278)		5,010,025		(10,025)	(10,025)	461,904	03/15/2014

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
790849-AF-0	ST JUDE MEDICAL INC 4.875% 07/15/19		05/02/2013	Call 100.0000		10,000,000	10,000,000	10,650,500	10,533,475		(24,181)		(24,181)		10,509,295		(509,295)	(509,295)	2,764,946	07/15/2019
795770-AN-6	SALTON SEA FUNDING CORP SERIES F 7.475% 11/30/18		11/30/2013	Redemption 100.0000		262,412	262,412	262,453	262,429		(3)		(3)		262,427		(15)	(15)	14,711	07/03/2016
80007P-AJ-8	SANDRIDGE ENERGY INC 9.875% 05/15/16		03/28/2013	Call 100.0000		1,000,000	1,000,000	1,041,363	1,034,012		(2,093)		(2,093)		1,031,919		(31,919)	(31,919)	97,823	05/15/2016
80874Y-AL-4	SCIENTIFIC GAMES INTERNA 144A 6.250% 09/01/20		02/05/2013	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				85,938	09/01/2020
81775#-AB-5	SES GLOBAL GTD SR NTS 5.830% 09/30/15		09/30/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				116,600	03/30/2015
82459A-AA-9	SHINGLE SPRINGS TRIBAL GAMING SERIES 144A 9.375% 06/15/15		08/21/2013	Corporate Action		326,625	335,000	189,275	218,173		24,081		24,081		242,254		84,371	84,371	32,209	06/15/2015
832248-AR-9	SMITHFIELD FOODS INC 4.000% 06/30/13		05/30/2013	Various		1,643,973	1,400,000	1,280,053	1,382,576		13,182		13,182		1,395,758		248,215	248,215	18,436	06/30/2013
83545G-AU-6	SONIC AUTOMOTIVE INC 144A 7.000% 07/15/22		01/25/2013	Tax Free Exchange		2,399,420	2,420,000	2,398,462	2,399,308		113		113		2,399,420				95,523	07/15/2022
844030-AA-4	SOUTHERN UNION CO UNSEC'D SR NTS 7.600% 02/01/24		06/19/2013	Various		10,400,645	10,000,000	10,584,950	10,412,349		(11,704)		(11,704)		10,400,645				706,189	02/01/2024
844030-AC-0	SOUTHERN UNION CO UNSEC'D SR NTS 8.250% 11/15/29		06/19/2013	Tax Free Exchange		10,593,012	10,000,000	10,724,100	10,601,428		(8,416)		(8,416)		10,593,012				526,175	11/15/2029
858119-AS-9	STEEL DYNAMICS INC SERIES 144A 6.125% 08/15/19		08/06/2013	Tax Free Exchange		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				66,099	08/15/2019
858119-AU-4	STEEL DYNAMICS INC SERIES 144A 6.375% 08/15/22		08/06/2013	Tax Free Exchange		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				68,797	08/15/2022
86881R-AA-1	SURGICAL CARE AFFILIATES SERIES 144A 8.875% 07/15/15		07/15/2013	Call 100.0000		1,202,929	1,202,929	1,202,929	1,202,929						1,202,929				106,760	07/15/2015
87158X-AA-2	SYNCREON GLOBAL IRE/FIN SERIES 144A 9.500% 05/01/18		11/27/2013	Call 100.0000		850,000	850,000	859,938	858,352		(1,181)		(1,181)		857,172		(7,172)	(7,172)	159,132	05/01/2018
87158X-AD-6	SYNCREON GLOBAL IRE/FIN SERIES 144A 9.500% 05/01/18		11/27/2013	Call 100.0000		1,975,000	1,975,000	1,991,678	1,991,391		(3,785)		(3,785)		1,987,606		(12,606)	(12,606)	369,748	05/01/2018
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS 8.125% 09/15/17		09/15/2013	Various		1,263,104	1,263,104	1,304,293	1,277,667		(1,656)		(1,656)		1,276,011		(12,907)	(12,907)	77,481	01/22/2016
87612B-AJ-1	TARGA RESOURCES PARTNERS SERIES 144A 6.375% 08/01/22		01/31/2013	Tax Free Exchange		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				54,188	08/01/2022
879240-AX-7	TELECOMMUNICATIONS INC DEBS 7.875% 08/01/13		08/01/2013	Maturity		5,000,000	5,000,000	5,314,350	5,019,161		(19,161)		(19,161)		5,000,000				393,750	08/01/2013
88023U-AA-9	TEMPUR SEALY INTL INC SERIES 144A 6.875% 12/15/20		08/26/2013	Tax Free Exchange		1,465,000	1,465,000	1,465,000	1,465,000						1,465,000				69,104	12/15/2020
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A 6.125% 03/30/23		12/30/2013	Various		71,852	71,852	71,852	71,852						71,852				2,751	05/19/2019
880394-AE-1	TENNECO PACKAGING DEBS 8.375% 04/15/27		09/26/2013	Various		4,742,500	5,000,000	4,571,250	4,984,669		5,472	415,002	(409,530)		4,575,138		167,362	167,362	325,578	04/15/2027
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A 4.855% 11/15/33		12/15/2013	Paydown		351,219	351,219	351,201	351,212		7		7		351,219				9,081	01/03/2017
88731E-AJ-9	TIME WARNER SR NTS 8.375% 07/15/33		12/20/2013	Banc of America Securities		9,939,070	9,000,000	10,430,672	11,466,821		(36,301)	1,002,960	(1,039,261)		10,427,561		(488,491)	(488,491)	859,601	07/15/2033
88830M-AF-9	TITAN INTERNATIONAL INC 7.875% 10/01/17		10/04/2013	Corporate Action		1,014,500	1,000,000	1,000,000	1,000,000						1,000,000		14,500	14,500	130,063	10/01/2017
890027-AA-3	TOMKINS LLC/ TOMKINS INC 9.000% 10/01/18		09/04/2013	Call 103.0000		57,680	56,000	56,000	56,000						56,000		1,680	1,680	4,662	10/01/2014
89170N-AA-4	TOWER AUTO HLDGS/TA HLD SERIES 144A 10.625% 09/01/17		04/23/2013	Corporate Action		1,480,740	1,334,000	1,424,045	1,416,828		(6,004)		(6,004)		1,410,824		69,916	69,916	131,362	09/01/2017
89170N-AA-4	TOWER AUTO HLDGS/TA HLD SERIES 144A 10.625% 09/01/17		08/26/2013	Call 102.5000		426,400	416,000	444,080	441,829		(3,194)		(3,194)		438,635		(12,235)	(12,235)	48,338	09/01/2017
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS 6.040% 01/31/18		01/31/2013	Redemption 100.0000		1,213,264	1,213,264	1,301,589	1,242,355		(717)		(717)		1,241,638		(28,375)	(28,375)	36,641	11/13/2015
896522-AF-6	TRINITY INDUSTRIES 3.875% 06/01/36		11/05/2013	Barclays Capital, Inc.		1,852,409	1,450,000	1,286,262	1,294,820		2,640		2,640		1,297,460		554,949	554,949	41,296	06/01/2036
897050-AA-8	TRONOX FINANCE LLC SERIES 144A 6.375% 08/15/20		09/16/2013	Tax Free Exchange		1,460,000	1,460,000	1,460,000	1,460,000						1,460,000				99,797	08/15/2020
900212-AH-4	TURLOCK CORP SERIES 144A 2.750% 11/02/22		11/07/2013	Tax Free Exchange		13,989,905	14,000,000	13,989,080	13,989,162		743		743		13,989,905				371,097	11/02/2022
900262-AR-7	TURNER BROADCASTING SYSTEM /TURNER BROADCAST SR NOTES 8.375% 07/01/13		07/01/2013	Various		1,460,000	1,460,000	1,523,263	1,463,706		(3,706)		(3,706)		1,460,000				122,275	07/01/2013

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
904851-AA-0	UNIONBANCAL CORPORATION NOTES 5.250% 12/16/13		12/16/2013	Maturity		5,729,000	5,729,000	5,911,125	5,750,784		(21,784)		(21,784)		5,729,000				300,773	12/16/2013
908584-DE-2	UNION TANK CAR CO DEBS ABS 8.625% 07/02/13		07/02/2013	Redemption 100.0000		269,815	269,815	269,815	269,815						269,815				12,790	07/02/2013
909218-AC-3	UNIT CORP SERIES 144A 6.625% 05/15/21		01/04/2013	Tax Free Exchange		904,111	915,000	903,563	904,103		8		8		904,111				8,251	05/15/2021
91359P-AH-3	UNIVERSAL HOSPITAL SERV 144A 7.625% 08/15/20		01/11/2013	Tax Free Exchange		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				34,249	08/15/2020
92203P-AH-9	VANGUARD HLT HDG LLC/INC 7.750% 02/01/19		10/31/2013	Call 100.0000		1,580,000	1,580,000	1,594,626	1,591,278		(2,036)		(2,036)		1,589,243		(9,243)	(9,243)	272,937	02/01/2019
92344S-AJ-9	VERIZON WIRELESS 7.375% 11/15/13		11/15/2013	Maturity		15,000,000	15,000,000	14,898,159	14,975,248		24,752		24,752		15,000,000				1,106,250	11/15/2013
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A 6.000% 01/15/21		06/21/2013	Call 103.0000		148,320	144,000	144,000	144,000						144,000		4,320	4,320	5,700	01/15/2019
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A 0.247% 06/15/20		11/15/2013	Paydown		3,199,587	3,199,587	2,995,613	3,199,587						3,199,587				(3,013)	03/16/2014
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/21/2013	Redemption 100.0000		790,179	790,179	790,179	790,179						790,179				28,707	09/19/2027
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3 2.633% 04/25/36		12/01/2013	Paydown		465,795	465,795	462,011	462,052		3,743		3,743		465,795				7,646	12/26/2015
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASS A4 6.000% 10/25/36		12/01/2013	Paydown		2,347,990	2,347,990	2,216,114	2,231,424		116,566		116,566		2,347,990				78,143	04/30/2016
95081Q-AH-7	WESCO DISTRIBUTION INC 7.500% 10/15/17		01/09/2013	Call 101.2500		491,063	485,000	407,400	435,453		178		178		435,631		55,431	55,431	8,488	10/15/2017
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2013	Call 100.0000		226,000	226,000	245,714	240,356		(120)		(120)		240,236		(14,236)	(14,236)	8,645	09/15/2019
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2013	Redemption 100.0000		1,450,000	1,450,000	1,537,435	1,496,030		(2,382)		(2,382)		1,493,649		(43,649)	(43,649)	54,375	12/15/2020
971807-AC-6	WILMINGTON TRUST CORPORATION NTS 4.875% 04/15/13		04/15/2013	Maturity		5,000,000	5,000,000	4,775,200	4,986,193		13,807		13,807		5,000,000				121,875	04/15/2013
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A 7.840% 01/15/21		07/15/2013	Redemption 100.0000		301,966	301,966	218,889	278,130		906	46,898	(45,992)		232,138		69,828	69,828	17,870	01/15/2021
97381W-AC-8	WINDSTREAM CORP BASIC 8.125% 08/01/13		08/01/2013	Maturity		2,000,000	2,000,000	1,650,000	1,945,074		54,926		54,926		2,000,000				162,500	08/01/2013
978097-AA-1	WOLVERINE WORLD WIDE 144A 6.125% 10/15/20		02/01/2013	Lazard Freres & Co.		966,469	915,000	915,000	915,000						915,000		51,469	51,469	18,214	10/15/2020
984756-AB-2	YANKEE ACQUISITION CORP SERIES B 8.500% 02/15/15		02/15/2013	Call 100.0000		18,000	18,000	13,320	15,984		98		98		16,082		1,918	1,918	765	02/15/2015
LN3319-80-0	VERTRUE INC BANK LOAN BANK LOAN 10.345% 08/14/15		02/15/2013	Corporate Action			245,000	306	306						306		(306)	(306)		08/14/2015
000000-00-0	ABITIBI CONSOLIDATED INC ESCROW 8.850% 08/01/30	I	08/12/2013	Corporate Action			5,700,000													08/01/2030
01660N-AA-6	ALGOMA ACQUISITION CORP SERIES 144A 9.875% 06/15/15	A	09/26/2013	Imperial		349,325	445,000	249,200	303,864		17,905		17,905		321,769		27,556	27,556	34,911	06/15/2015
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 10/18/26	A	10/18/2013	Redemption 100.0000		137,067	137,067	137,067	137,067						137,067				4,001	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 12/05/26	A	12/05/2013	Redemption 100.0000		69,186	69,186	69,186	69,186						69,186				2,020	12/05/2026
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SER B 7.390% 12/31/17	A	12/31/2013	Various		1,120,000	1,120,000	1,192,285	1,143,454		(5,556)		(5,556)		1,137,898		(17,898)	(17,898)	62,076	12/23/2015
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/31/2013	Redemption 100.0000		2,222,223	2,222,223	2,222,223	2,222,223						2,222,223				110,002	11/02/2017
496902-AB-3	KINROSS GOLD CORP SERIES 144A 1.750% 03/15/28	A	02/13/2013	Credit Suisse First Boston		274,945	275,000	245,502	250,362		181		181		250,543		24,402	24,402	2,059	03/15/2028
496902-AD-9	KINROSS GOLD CORP 1.750% 03/15/28	A	03/15/2013	Corporate Action		2,250,000	2,250,000	2,266,590	2,238,172		(2,591)		(2,591)		2,235,581		14,419	14,419	19,688	03/15/2028
552697-AE-4	MDC PARTNERS INC 11.000% 11/01/16	A	04/19/2013	Call 100.0000		1,039,000	1,039,000	1,036,469	1,037,991		33		33		1,038,024		976	976	167,622	11/01/2016
552697-AL-8	MDC PARTNERS INC 144A 11.000% 11/01/16	A	04/19/2013	Call 100.0000		2,000,000	2,000,000	2,120,000	2,117,792		(10,838)		(10,838)		2,106,955		(106,955)	(106,955)	322,660	11/01/2016
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	09/25/2013	Jefferies & Co., Inc.		47,375	50,000	50,919	50,843		(160)		(160)		50,683		(3,308)	(3,308)	1,745	10/01/2016
725906-AN-1	PLACER DOME INC NTS 6.450% 10/15/35	A	07/23/2013	JP MORGAN EQUITIES		2,798,700	3,000,000	2,694,606	2,990,768		569	296,252	(295,683)		2,695,084		103,616	103,616	151,038	10/15/2035
73755L-AC-1	POTASH CORP OF SASKATCHEWAN NOTES 4.875% 03/01/13	A	03/01/2013	Maturity		2,757,000	2,757,000	2,672,360	2,755,157		1,843		1,843		2,757,000				67,202	03/01/2013
82934H-AF-8	SINO-FOREST CORP SERIES 144A 6.250% 10/21/17	A	02/06/2013	Taxable Exchange		112,000	800,000	110,000	110,000						110,000		2,000	2,000		10/21/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
884903-BA-2	THOMSON CORPORATION BASIC 5.950% 07/15/13	A	07/15/2013	Maturity		7,500,000	7,500,000	7,401,000	7,486,412		13,588		13,588		7,500,000				446,250	07/15/2013
000000-00-0	GRIFOLS SA BANK LOAN 4.250% 06/04/17	F	12/31/2013	Redemption 100.0000		7,082	7,082	7,090	7,069		(2)		(2)		7,068		14	14	189	06/04/2017
00928Q-AH-4	AIRCASTLE LTD 144A 6.250% 12/01/19	R	01/16/2013	Tax Free Exchange		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				14,375	12/01/2019
03512Q-AA-5	ANGLOGOLD HOLDINGS SERIES 144A 3.500% 05/22/14	F	08/21/2013	Various		6,662,875	6,600,000	7,490,343	7,063,613		(140,417)		(140,417)		6,923,196		(260,321)	(260,321)	131,649	05/22/2014
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A 8.000% 08/18/18	F	08/19/2013	Redemption 100.0000		98,207	98,207	98,207	98,207						98,207				5,609	08/18/2018
126168-AB-9	CRA FINANCE LTD 7.125% 12/01/13	F	12/01/2013	Maturity		1,000,000	1,000,000	994,200	999,523		477		477		1,000,000				71,250	12/01/2013
19189W-AA-0	CODERE FIN LUXEMBOURG SA SERIES 144A 9.250% 02/15/19	F	09/03/2013	Barclays Capital, Inc.		1,691,711	3,500,000	1,925,000	2,856,425		51,398	966,449	(915,051)		1,941,374		(249,663)	(249,663)	325,164	02/15/2019
204386-AM-8	CIE GEN GEOPHYSIQUE 9.500% 05/15/16	F	08/21/2013	Call 104.7500		187,503	179,000	173,836	175,897		511		511		176,408		11,095	11,095	13,037	05/15/2016
21986V-AC-9	CORPORACION GEO SA DE CV SERIES 144A 8.875% 03/27/22	F	04/26/2013	Citibank Mortgages		235,000	500,000	500,000	500,000						500,000		(265,000)	(265,000)	22,188	03/27/2022
30251G-AA-5	FMG RESOURCES AUG 2006 7.000% 11/01/15	F	12/20/2013	Call 103.5000		478,170	462,000	462,000	462,000						462,000		16,170	16,170	36,742	11/01/2015
45661Y-AA-8	INEOS GROUP HOLDINGS PLC SERIES 144A 8.500% 02/15/16	F	05/15/2013	Call 101.4170		1,014,170	1,000,000	57,500	84,043		12,621		12,621		96,664		917,506	917,506	63,750	02/15/2016
45687A-AB-8	INGERSOLL-RAND GL HLD CO BASIC 6.000% 08/15/13	F	07/17/2013	Call 100.0000		6,000,000	6,000,000	5,997,420	5,999,637		316		316		5,999,953		47	47	357,740	08/15/2013
485161-AK-9	KANSAS CITY SOUTHERN MEX 6.625% 12/15/20	F	06/07/2013	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				664,676	12/15/2020
54337B-AA-4	LONKING HOLDINGS LTD SERIES 144A 8.500% 06/03/16	F	03/22/2013	Various		676,000	650,000	650,000	650,000						650,000		26,000	26,000	16,315	06/03/2016
676253-AH-0	OFFSHORE GROUP INVST LTD 144A 7.500% 11/01/19	F	05/10/2013	Tax Free Exchange		2,552,360	2,550,000	2,552,500	2,552,423		(63)		(63)		2,552,360				103,594	11/01/2019
74932#-AB-0	R C CEMENT HOLDING COMPANY 6.920% 05/29/13	F	05/29/2013	Redemption 100.0000		4,316,665	4,316,665	4,647,329	4,339,033		(22,368)		(22,368)		4,316,665				203,315	05/29/2013
767201-AE-6	RIO TINTO FIN USA LTD BASIC 5.875% 07/15/13	F	07/15/2013	Maturity		5,000,000	5,000,000	4,413,550	4,919,916		80,084		80,084		5,000,000				293,750	07/15/2013
81180V-AA-1	SEAGATE TECHNOLOGY INTL SERIES 144A 10.000% 05/01/14	F	05/01/2013	Call 105.0000		913,500	870,000	829,258	856,919		3,059		3,059		859,978		53,522	53,522	43,500	05/01/2014
869434-AB-6	Sutton Bridge Fin Ltd GTD SEC BNDS SERIES 144A 7.970% 06/30/22	F	01/29/2013	Call 100.0000		4,740,323	4,740,323	4,740,323	4,740,323						4,740,323				1,764,147	06/30/2022
928670-AP-3	VOLKSWAGEN INTL FIN NV SERIES 144A 1.600% 11/20/17	F	09/03/2013	Various		20,414,240	20,500,000	20,379,477	20,428,250		8,344	48,405	(40,061)		20,388,189		26,051	26,051	186,689	11/20/2017
G39283-AA-7	G4S PLC 7.750% 05/13/19	D	07/12/2013	Royal Bank of Scotland		681,634	589,583	784,869	795,358		(12,150)		(12,150)	(13,774)	728,202	(41,233)	(46,568)	(87,801)	54,546	05/13/2019
G9020*-AA-8	TRAVIS PERKINS PLC 5.770% 01/26/13	F	01/26/2013	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				432,750	01/26/2013
L0714#-AB-6	BARILLA FINANCE PRIVATE PLACEMENT 5.550% 12/09/13	F	12/09/2013	Maturity		3,000,000	3,000,000	2,993,640	2,999,189		811		811		3,000,000				166,500	12/09/2013
N4281#-AB-9	KONINKLIJKE COOPERATIE 4.930% 07/31/13	F	07/31/2013	Various		7,525,000	7,525,000	7,329,576	7,507,520		17,480		17,480		7,525,000				370,966	07/31/2013
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	F	11/21/2013	Redemption 100.0000		964,285	964,285	964,285	964,285						964,285				49,251	05/14/2018
P4948#-AE-8	CEMENTOS DE CHIHUAHUA PRIVATE PLACEMENT 8.000% 05/27/15	F	02/08/2013	Redemption 100.0000		12,947,456	12,947,473	10,896,595	11,819,443		43,678		43,678		11,863,114		1,084,347	1,084,347	133,431	05/27/2015
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,367,543,251	1,380,888,747	1,368,105,670	1,363,721,248	420,320	639,293	3,352,813	(2,293,200)	(13,774)	1,361,373,041	(41,233)	6,170,211	6,128,978	95,921,798	XXX
026351-BB-1	AMERICAN GENERAL CORP UNSEC'D NTS 8.500% 07/01/30		07/11/2013	Tax Free Exchange		2,677,401	2,225,000	2,791,997	2,685,052		(7,651)		(7,651)		2,677,401				194,378	07/01/2030
02637X-AA-2	AMERICAN GENL INSTIT CAP NTS SERIES 144A SER B 8.125% 03/15/46		07/11/2013	Various		22,437,284	20,250,000	22,563,703	22,445,924		(8,641)		(8,641)		22,437,284				1,352,813	03/15/2046
844030-AH-9	SOUTHERN UNION CO 3.281% 11/01/66		06/19/2013	Tax Free Exchange		2,995,513	3,000,000	2,995,320	2,995,503		10		10		2,995,513				64,938	11/01/2066
26156F-AA-1	DRESDNER FNDG TRUST I BONDS SERIES 144A 8.151% 06/30/31	F	03/27/2013	Various		12,255,600	11,680,000	12,787,147	12,573,727		(7,149)		(7,149)		12,566,579		(310,979)	(310,979)	242,451	06/30/2031
FR0008-13-1	BANQUE NATIONALE DE PARIS 0.444% Perpet.	F	04/03/2013	JP Morgan Securities, Inc.		432,000	800,000	318,131	318,131						318,131		113,869	113,869	3,116	01/01/9999
G4637E-BE-4	MIDLAND BANK 0.618% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		199,500	350,000	139,182	139,182						139,182		60,318	60,318	1,730	01/01/9999
G4637E-BF-1	MIDLAND BANK 0.599% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		114,000	200,000	79,533	79,533						79,533		34,467	34,467	408	01/01/9999

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G55356-AG-7	LLOYD'S BANK 0.599% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		49,000	100,000	39,766	39,766						39,766		9,234	9,234	733	01/01/9999
G84228-AA-6	STANDARD CHARTERED 0.550% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		50,000	100,000	39,766	39,766						39,766		10,234	10,234	557	01/01/9999
G84228-AE-8	STANDARD CHARTERED 0.565% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		75,000	150,000	59,650	59,650						59,650		15,350	15,350	272	01/01/9999
Q09504-AA-1	AUSTRALIA AND NEW ZEALAND BANK 0.580% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		311,850	550,000	218,715	218,715						218,715		93,135	93,135	1,683	01/01/9999
Q65336-AA-9	NATIONAL AUSTRALIA BANK 0.508% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		203,000	350,000	139,182	139,182						139,182		63,818	63,818	1,157	01/01/9999
Q97417-AA-9	WESTPAC BANK 0.518% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		286,000	550,000	218,715	218,715						218,715		67,285	67,285	2,420	01/01/9999
R08880-AB-3	BERGEN BANK 0.521% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		185,500	350,000	139,182	139,182						139,182		46,318	46,318	1,667	01/01/9999
R49235-CE-3	CHRISTINIA BANK 0.539% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		371,000	700,000	278,365	278,365						278,365		92,635	92,635	1,934	01/01/9999
R57779-BC-4	DEN NORSKE BANK 0.489% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		183,750	350,000	139,182	139,182						139,182		44,568	44,568	760	01/01/9999
Y35339-AA-1	HONGKONG AND SHANGHAI BANK 0.401% Perpet.	F	04/03/2013	JP MORGAN EQUITIES		402,500	700,000	278,365	278,365						278,365		124,135	124,135	1,677	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						43,228,898	42,405,000	43,225,901	42,787,940		(23,431)		(23,431)		42,764,511		464,387	464,387	1,872,694	XXX
8399997. Total - Bonds - Part 4						1,916,008,881	1,930,634,582	1,889,544,765	1,913,852,734	420,320	(239,281)	4,143,240	(3,962,201)	(13,774)	1,909,835,524	(41,233)	6,173,358	6,132,125	108,333,745	XXX
8399998. Total - Bonds - Part 5						996,299,196	1,020,359,315	999,821,549			141,130	72,387	68,743		999,890,295		(3,591,100)	(3,591,100)	8,185,138	XXX
8399999. Total - Bonds						2,912,308,077	2,950,993,897	2,889,366,314	1,913,852,734	420,320	(98,151)	4,215,627	(3,893,458)	(13,774)	2,909,725,819	(41,233)	2,582,258	2,541,025	116,518,883	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
002824-10-0	ABBOTT LABORATORIES		04/04/2013	Stifel Nicolaus & Co., Inc.	2,900.000	106,212		88,161	90,886	(2,725)			(2,725)		88,161		18,050	18,050	406	
002824-10-0	ABBOTT LABORATORIES		01/02/2013	Spin Off	0.000	2,165,079		2,165,079	2,855,778	(690,699)			(690,699)		2,165,079					
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		12/09/2013	Various	261,600.000	10,723,161		9,470,725	12,067,608	(2,596,883)			(2,596,883)		9,470,725		1,252,436	1,252,436	171,171	
03027X-10-0	AMERICAN TOWER CORP		07/02/2013	Various	40,720.000	2,942,752		2,885,004	3,146,434	(261,430)			(261,430)		2,885,004		57,748	57,748	21,345	
053015-10-3	AUTOMATIC DATA PROCESSING		10/28/2013	Various	125,200.000	8,714,588		5,614,211	7,137,652	(1,523,441)			(1,523,441)		5,614,211		3,100,376	3,100,376	151,946	
053484-10-1	AVALON BAY COMMUNITIES INC		04/23/2013	Various	52,400.000	6,805,557		7,231,850	7,104,916	126,934			126,934		7,231,850		(426,292)	(426,292)	81,323	
05564E-10-6	BRE PROPERTIES CL-A		09/26/2013	Various	131,954.000	6,665,033		6,520,166	6,707,222	(187,056)			(187,056)		6,520,166		144,867	144,867	24,043	
073730-10-3	BEAM INC		10/29/2013	Various	20,900.000	1,358,128		1,122,941	1,276,781	(153,840)			(153,840)		1,122,941		235,187	235,187	8,348	
125581-80-1	CIT GROUP INC		12/27/2013	Various	13,400.000	665,261		503,356	517,776	(14,420)			(14,420)		503,356		161,905	161,905	770	
126117-10-0	CNA FINANCIAL CORP		04/05/2013	Various	8,000.000	257,812		225,203	224,080	1,123			1,123		225,203		32,609	32,609	1,600	
12686C-10-9	CABLEVISION SYSTEMS CORP		10/28/2013	Various	66,200.000	1,083,733		1,039,249	989,028	50,221			50,221		1,039,249		44,485	44,485	23,910	
133131-10-2	CAMDEN PROPERTY TRUST		10/24/2013	Various	95,660.000	6,563,446		6,054,760	6,524,969	(470,209)			(470,209)		6,054,760		508,686	508,686	165,621	
134429-10-9	CAMPBELL SOUP CO		10/29/2013	Various	70,600.000	3,059,186		2,448,756	2,463,234	(14,478)			(14,478)		2,448,756		610,431	610,431	22,541	
16122M-10-0	CHARTER FINANCIAL CORP		04/08/2013	Various	17,200.000	206,581		156,817	182,320	(25,503)			(25,503)		156,817		49,764	49,764		
16122M-10-0	CHARTER FINANCIAL CORP		04/09/2013	Tax Free Exchange	13,400.000	119,586		119,586	142,040	(22,454)			(22,454)		119,586					
19122T-10-9	COCA-COLA ENTERPRISES		11/05/2013	Various	96,300.000	3,829,810		2,195,681	3,055,599	(859,918)			(859,918)		2,195,681		1,634,129	1,634,129	49,440	
20825C-10-4	CONOCOPHILLIPS		10/24/2013	Various	30,700.000	2,088,990		1,806,222	1,780,293	25,929			25,929		1,806,222		282,769	282,769	56,016	
219350-10-5	CORNING INC		10/24/2013	Various	155,600.000	2,237,194		2,180,649	1,963,672	216,977			216,977		2,180,649		56,545	56,545	34,324	
231561-10-1	CURTISS WRIGHT CORP		12/30/2013	Various	67,100.000	2,962,983		2,179,073	2,202,893	(23,820)			(23,820)		2,179,073		783,910	783,910	14,299	
247850-10-0	DELTIC TIMBER CORP		02/19/2013	Various	12,980.000	937,300		685,842	916,648	(230,805)			(230,805)		685,842		251,458	251,458		
257701-20-1	DONEGAL GROUP INC-CL A COMMON		10/25/2013	Various	31,300.000	467,587		441,709	439,452	2,257			2,257		441,709		25,878	25,878	9,521	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		12/19/2013	Various	79,500.000	2,118,473		1,792,827	1,317,315	475,512			475,512		1,792,827		325,646	325,646		
263534-10-9	DUPONT (EI) DE NEMOURS		11/20/2013	Various	154,100.000	8,524,397		5,712,463	6,929,877	(1,217,414)			(1,217,414)		5,712,463		2,811,935	2,811,935	141,413	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		09/05/2013	Various	220,500.000	2,067,676		1,996,076	2,346,120	(350,044)			(350,044)		1,996,076		71,600	71,600	53,703	
29266R-10-8	ENERGIZER HOLDINGS INC		12/03/2013	Various	25,000.000	2,454,752		1,856,291	1,999,500	(143,209)			(143,209)		1,856,291		598,461	598,461	26,900	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		04/23/2013	Various	35,000.000	2,790,491		2,133,211	2,355,150	(221,939)			(221,939)		2,133,211		657,280	657,280	17,500	
29476L-10-7	EQUITY RESIDENTIAL		12/18/2013	Various	146,977.000	8,429,314		8,698,209	8,329,187	369,022			369,022		8,698,209		(268,895)	(268,895)	196,225	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		05/23/2013	Various	25,600.000	3,970,503		3,751,783	3,754,240	(2,457)			(2,457)		3,751,783		218,720	218,720	59,136	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		11/20/2013	Various	103,091.000	4,307,286		2,431,059	3,751,481	(1,320,423)			(1,320,423)		2,431,059		1,876,227	1,876,227	59,386	
31847R-10-2	FIRST AMERICAN FINANCIAL		12/20/2013	Various	70,100.000	1,719,959		978,987	1,688,709	(709,722)			(709,722)		978,987		740,972	740,972	20,556	
337932-10-7	FIRST ENERGY CORP		10/09/2013	Various	24,212.000	985,472		907,133	1,011,093	(103,960)			(103,960)		907,133		78,339	78,339	23,319	
345550-10-7	FOREST CITY ENTERPRISES INC		04/23/2013	Various	29,500.000	511,246		480,197	476,425	3,772			3,772		480,197		31,048	31,048		
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		10/29/2013	Various	88,000.000	2,008,394		1,445,953	1,525,040	(79,087)			(79,087)		1,445,953		562,441	562,441		
34964C-10-6	FORTUNE BRANDS HOME & SE		12/02/2013	Various	43,400.000	1,713,736		426,616	1,268,148	(841,532)			(841,532)		426,616		1,287,120	1,287,120	5,890	
42809H-10-7	HESS CORP		12/23/2013	Various	69,800.000	5,156,746		3,032,810	3,696,608	(663,798)			(663,798)		3,032,810		2,123,936	2,123,936	14,900	
432589-10-9	HILLSHIRE BRANDS CO/THE		04/19/2013	Various	8,700.000	291,531		235,923	244,818	(8,895)			(8,895)		235,923		55,608	55,608	1,088	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
437306-10-3	HOME PROPERTIES INC		02/21/2013	Various	74,910.000	4,614,229		4,771,883	4,592,732	179,151			179,151		4,771,883		(157,654)	(157,654)	31,787	
441060-10-0	HOSPIRA INC		10/17/2013	Various	19,000.000	699,634		612,329	593,560	18,769			18,769		612,329		87,305	87,305		
478160-10-4	JOHNSON & JOHNSON		12/05/2013	Various	54,300.000	4,798,640		3,533,566	3,806,430	(272,864)			(272,864)		3,533,566		1,265,073	1,265,073	73,845	
540424-10-8	LOEWS CORP		10/23/2013	Various	83,300.000	3,842,045		3,215,786	3,394,475	(178,689)			(178,689)		3,215,786		626,259	626,259	12,306	
594918-10-4	MICROSOFT CORP		12/30/2013	Various	18,600.000	670,247		454,574	497,178	(42,604)			(42,604)		454,574		215,673	215,673	16,932	
626717-10-2	MURPHY OIL CORP		09/23/2013	Various	21,100.000	1,321,163		1,115,902	1,203,470	(87,569)			(87,569)		1,115,902		205,261	205,261	10,906	
626717-10-2	MURPHY OIL CORP		09/03/2013	Spin Off	0.000	647,153		647,153	735,958	(88,806)			(88,806)		647,153					
629377-50-8	NRG ENERGY INC		10/29/2013	Various	159,001.000	4,253,102		2,719,755	3,655,435	(935,680)			(935,680)		2,719,755		1,533,347	1,533,347	36,027	
640079-10-9	NEENAH PAPER INC		10/29/2013	Various	42,800.000	1,452,898		357,382	1,218,516	(861,134)			(861,134)		357,382		1,095,515	1,095,515	11,700	
651639-10-6	NEWMONT MINING CORP		10/07/2013	Various	43,300.000	1,444,727		1,612,426	2,010,852	393,634		792,060	(398,426)		1,612,426		(167,699)	(167,699)	27,278	
717081-10-3	PFIZER INC		12/30/2013	Various	194,800.000	5,732,624		3,219,205	4,885,584	(1,666,379)			(1,666,379)		3,219,205		2,513,419	2,513,419	121,320	
729251-10-8	PLUM CREEK TIMBER CO INC REITS		09/05/2013	Various	7,758.000	339,473		347,523	344,222	3,301			3,301		347,523		(8,050)	(8,050)	10,085	
737464-10-7	POST PROPERTIES INC REITS		07/24/2013	Various	176,500.000	8,590,885		7,720,124	8,816,175	(1,096,051)			(1,096,051)		7,720,124		870,761	870,761	80,209	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		10/24/2013	Various	54,700.000	1,877,534		1,780,937	1,673,820	107,117			107,117		1,780,937		96,597	96,597	37,836	
74460D-10-9	PUBLIC STORAGE REIT		12/12/2013	Various	27,037.000	4,235,517		3,263,187	3,919,284	(656,096)			(656,096)		3,263,187		972,330	972,330	47,804	
754907-10-3	RAYONIER CORP REITS		10/18/2013	Various	109,289.000	6,417,100		4,912,391	5,664,449	(752,058)			(752,058)		4,912,391		1,504,709	1,504,709	52,323	
84610H-10-8	SOVRAN SELF STORAGE INC REIT		04/23/2013	Various	58,800.000	3,728,687		2,317,363	3,651,480	(1,334,117)			(1,334,117)		2,317,363		1,411,324	1,411,324	27,456	
855707-10-5	STATE AUTO FINANCIAL CORP		11/05/2013	Various	85,600.000	1,585,914		1,351,666	1,278,864	72,802			72,802		1,351,666		234,248	234,248	19,040	
868536-10-3	SUPERVALU INC		02/20/2013	Various	98,700.000	357,804		237,867	243,789	(5,922)			(5,922)		237,867		119,937	119,937		
871829-10-7	SYSCO CORP		04/18/2013	Various	5,100.000	176,066		155,115	161,466	(6,351)			(6,351)		155,115		20,952	20,952	2,856	
872375-10-0	TECO ENERGY INC COMMON		10/04/2013	Various	96,100.000	1,660,940		1,698,557	1,610,636	87,921			87,921		1,698,557		(37,617)	(37,617)	44,198	
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		11/18/2013	Various	117,999.000	3,255,306		2,486,241	2,612,500	853,484		979,743	(126,259)		2,486,241		769,065	769,065	37,485	
890516-10-7	TOOTSIE ROLL		11/07/2013	Various	101,704.000	3,235,607		2,537,995	2,636,178	(98,183)			(98,183)		2,537,995		697,613	697,613	17,983	
903119-10-5	UNS ENERGY CORP		12/30/2013	Various	31,878.000	1,794,658		1,167,792	1,352,265	(184,472)			(184,472)		1,167,792		626,866	626,866	47,848	
903119-10-5	UNS ENERGY CORP		08/10/2013	Cash Adjustment	(1.000)	(20)		(19)	(20)						(19)					
931142-10-3	WAL-MART STORES INC		10/29/2013	Various	17,500.000	1,366,891		953,008	1,194,025	(241,017)			(241,017)		953,008		413,884	413,884	12,831	
931422-10-9	WALGREEN CO		11/04/2013	Various	114,300.000	6,104,394		3,903,493	4,230,243	(326,750)			(326,750)		3,903,493		2,200,900	2,200,900	72,575	
941888-10-9	WATERSTONE FINANCIAL INC WATERSTONE FINANCIAL INC		04/12/2013	Various	25,200.000	200,001		48,384	196,560	(148,176)			(148,176)		48,384		151,617	151,617		
962166-10-4	WEYERHAEUSER CO REITS		05/30/2013	Various	340,140.000	10,114,475		6,269,815	9,462,695	(3,192,880)			(3,192,880)		6,269,815		3,844,660	3,844,660	41,684	
969490-10-1	CLAYTON WILLIAM COMMON		12/24/2013	Various	39,600.000	2,136,450		1,307,527	1,584,000	215,424		491,897	(276,473)		1,307,527		828,922	828,922		
984121-10-3	XEROX CORP		12/24/2013	Various	187,600.000	1,764,035		1,402,511	1,279,432	123,079			123,079		1,402,511		361,524	361,524	28,288	
05155C-10-5	AURICO GOLD INC	A	01/23/2013	Various	9,623.000	68,188		65,850	78,716	(12,866)			(12,866)		65,850		2,338	2,338	5,602	
067901-10-8	BARRICK GOLD CORP	A	12/09/2013	Various	122,500.000	2,443,974		2,454,221	4,288,725	(148,148)		1,686,356	(1,834,504)		2,454,221		(10,247)	(10,247)	40,375	
096631-10-6	BOARDWALK REAL ESTATE INV REIT	C	03/18/2013	Various	60,750.000	3,670,455		3,160,376	3,937,127	(779,678)			(779,678)	2,927	3,076,609	(83,767)	593,846	510,079	24,973	
257559-20-3	DOMTAR CORP	A	12/30/2013	Various	35,300.000	2,763,118		2,715,877	2,948,256	(232,379)			(232,379)		2,715,877		47,241	47,241	58,280	
496902-40-4	KINROSS GOLD CORP COMMON	A	03/26/2013	Various	10,100.000	78,795		102,329	98,172	4,157			4,157		102,329		(23,534)	(23,534)	687	
65334H-10-2	NEXEN INC COMMON	A	02/26/2013	Various	430,400.000	11,835,552		7,395,115	11,594,976	(4,199,861)			(4,199,861)		7,395,115		4,440,437	4,440,437	19,265	
66562P-10-5	NORTHERN PROPERTY REAL	C	02/20/2013	CIBC World Markets Corp.	14,100.000	440,612		456,549	437,572	185			185	18,793	429,538	(27,011)	11,074	(15,937)	3,073	
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR	F	07/30/2013	Various	36,900.000	581,737		1,013,791	1,157,553	(143,762)			(143,762)		1,013,791		(432,054)	(432,054)	2,905	
38059T-10-6	GOLD FIELDS LTD	F	10/30/2013	Various	370,700.000	1,927,705		2,196,175	3,985,610	105,646		1,895,081	(1,789,435)		2,196,175		(268,470)	(268,470)	25,706	
38059T-10-6	GOLD FIELDS LTD	F	02/21/2013	Spin Off	0.000	1,460,283		1,460,283	1,437,500	22,782			22,782		1,460,283					
76026T-20-5	REPSOL SA SPONSORED ADR	F	10/30/2013	Various	103,859.000	2,494,106		1,649,623	2,170,653	(521,031)			(521,031)		1,649,623		844,483	844,483	114,929	
D31311-10-9	GSW IMMOBILIEN AG	D	05/30/2013	Various	88,192.000	3,508,924		2,654,964	3,720,715	(1,248,979)			(1,248,979)	183,229	2,444,615	(210,350)	1,064,309	853,959		
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD	F	04/25/2013	Various	63,700.000	1,939,808		1,175,334	1,795,703	(620,369)			(620,369)		1,175,334		764,475	764,475	4,272	
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD	F	05/02/2013	Taxable Exchange	28,900.000	945,368		350,487	814,691	(464,204)			(464,204)		350,487		594,881	594,881	4,624	
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	10/18/2013	Various	38,100.000	2,035,799		890,682	1,677,162	(786,480)			(786,480)		890,682		1,145,118	1,145,118		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	F	04/08/2013	Various	7,100.000	273,256		225,483	227,768	(2,285)			(2,285)		225,483		47,773	47,773	1,207	
G62185-10-6	MONTPELIER RE HOLDINGS LTD	F	12/30/2013	Various	106,800.000	2,842,083		1,874,415	2,441,448	(567,033)			(567,033)		1,874,415		967,668	967,668	41,262	
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS	F	12/30/2013	Various	236,500.000	13,822,516		8,837,330	10,879,000	(2,041,670)			(2,041,670)		8,837,330		4,985,187	4,985,187	41,096	
G9283N-10-1	UNITE GROUP PLC	D	04/23/2013	Various	74,484.000	361,905		337,098	334,527	5,859			5,859	(3,288)	320,273	(16,825)	41,629	24,804	1,149	
N53745-10-0	LyondellBasell Industries NV	F	01/09/2013	Marquarie Equities	180.000	10,753		9,925	10,276	(351)			(351)		9,925		827	827		
X5426T-12-1	MJ MAILLIS SA	D	01/01/2013	Seaport	0.000															
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						252,933,071	XXX	196,161,923	235,025,395	(33,219,997)		5,845,137	(39,065,134)	201,661	195,823,971	(337,953)	57,109,101	56,771,148	2,768,647	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
084670-70-2	BERKSHIRE HATHAWAY INC		06/13/2013	Various	4,000.000	421,429		325,554	358,800	(33,246)			(33,246)		325,554		95,875	95,875		
87151Y-79-4	Symetra DFA International CORE Equity Fund		02/15/2013	Direct	2,532,195.000	25,364,998		25,364,872	30,462,307	(5,097,435)			(5,097,435)		25,364,872		126	126	3,462	
87151Y-81-0	Symetra DFA U.S. CORE Equity Fund		02/08/2013	Direct	2,528,107.000	25,306,603		25,306,607	27,935,582	(2,628,974)			(2,628,974)		25,306,607		(4)	(4)	6,522	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						51,093,030	XXX	50,997,033	58,756,689	(7,759,655)			(7,759,655)		50,997,033		95,997	95,997	9,984	XXX
723682-10-0	PIONEER FUND-CLASS A		12/31/2013	Pioneer	483.824	17,819		12,842	15,700	(2,859)			(2,859)		12,842		4,978	4,978		
724010-10-3	PIONEER CORE EQUITY FD-A		12/31/2013	Pioneer	56.445	808		665	668	(3)			(3)		665		142	142		
72375Q-10-8	PIONEER MID-CAP VALUE FUND-A		12/31/2013	Pioneer	33.597	873		561	726	(165)			(165)		561		312	312		
72387M-40-8	PIONEER SELECT MID CAP GR-A		12/31/2013	Pioneer	434.585	14,790		5,667	12,321	(6,653)			(6,653)		5,667		9,124	9,124		
72387P-72-6	PIONEER GOVT INCOME FUND-A		12/31/2013	Pioneer	44.921	433		438	456	(18)			(18)		438		(6)	(6)	8	
9299999. Subtotal - Common Stocks - Mutual Funds						34,723	XXX	20,173	29,871	(9,698)			(9,698)		20,173		14,550	14,550	8	XXX
9799997. Total - Common Stocks - Part 4						304,060,824	XXX	247,179,129	293,811,955	(40,989,350)		5,845,137	(46,834,487)	201,661	246,841,177	(337,953)	57,219,648	56,881,695	2,778,639	XXX
9799998. Total - Common Stocks - Part 5						130,830,110	XXX	118,134,208				140,673	(140,673)		117,872,338	(121,196)	12,957,777	12,836,581	902,082	XXX
9799999. Total - Common Stocks						434,890,934	XXX	365,313,337	293,811,955	(40,989,350)		5,985,810	(46,975,160)	201,661	364,713,515	(459,149)	70,177,425	69,718,276	3,680,721	XXX
9899999. Total - Preferred and Common Stocks						434,890,934	XXX	365,313,337	293,811,955	(40,989,350)		5,985,810	(46,975,160)	201,661	364,713,515	(459,149)	70,177,425	69,718,276	3,680,721	XXX
9999999 - Totals						3,347,199,011	XXX	3,254,679,651	2,207,664,689	(40,569,030)	(98,151)	10,201,437	(50,868,618)	187,887	3,274,439,334	(500,382)	72,759,683	72,259,301	120,199,604	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
3620AC-DA-9	GNMA POOL #725597 5.470% 07/20/59		03/01/2013	Interest Capitalization	12/01/2013	Paydown	18,885	18,885	18,885	18,885									452	
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		03/01/2013	Interest Capitalization	12/01/2013	Paydown	2,399	2,399	2,399	2,399									47	
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV 3.500% 02/20/25		04/09/2013	Morgan Stanley & Co., Inc.	12/01/2013	Paydown	236,417	262,238	236,417	236,417		(16,893)	8,928	(25,821)					3,114	253
912828-A4-2	US TREASURY N/B 2.000% 11/30/20		12/12/2013	Various	12/31/2013	Various	27,000,000	26,656,085	26,420,318	26,657,933		1,848		1,848			(237,615)	(237,615)	37,286	16,538
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		04/02/2013	JP Morgan Securities, Inc.	06/04/2013	Various	64,000,000	62,265,022	63,075,467	62,301,048		36,026		36,026			774,419	774,419	519,229	317,055
912828-VB-3	US TREASURY N/B 1.750% 05/15/23		09/10/2013	Various	12/10/2013	Various	215,750,000	199,892,347	197,580,446	200,031,648		202,759	63,459	139,300			(2,451,201)	(2,451,201)	1,311,633	788,285
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		07/19/2013	Various	12/12/2013	Various	76,700,000	76,404,760	75,462,084	76,415,836		11,076		11,076			(953,752)	(953,752)	390,352	72,886
912828-VP-2	US TREASURY N/B 2.000% 07/31/20		09/30/2013	Various	11/12/2013	Various	65,000,000	65,077,604	64,774,588	65,076,787		(817)		(817)			(302,199)	(302,199)	249,908	144,457
912828-VS-6	US TREASURY N/B 2.500% 08/15/23		11/13/2013	Various	12/10/2013	Various	191,900,000	188,924,368	188,493,499	188,954,927		30,558		30,558			(461,428)	(461,428)	1,188,979	688,670
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		11/15/2013	Various	12/12/2013	Various	47,600,000	47,334,537	47,922,475	47,341,799		7,262		7,262			580,676	580,676	186,337	39,688
912828-VZ-0	US TREASURY N/B 2.000% 09/30/20		10/29/2013	Various	12/18/2013	Various	40,075,000	40,100,262	39,844,686	40,100,546		284		284			(255,860)	(255,860)	124,482	31,044
912828-WC-0	US TREASURY N/B 1.750% 10/31/20		12/02/2013	Various	12/18/2013	Various	35,225,000	34,505,438	34,243,468	34,510,769		5,331		5,331			(267,301)	(267,301)	60,736	29,047
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		12/12/2013	Various	12/31/2013	Various	94,000,000	93,620,415	93,122,046	93,620,969		553		553			(498,923)	(498,923)	201,312	145,249
0599999. Subtotal - Bonds - U.S. Governments							857,507,701	835,064,360	831,196,778	835,269,963		277,987	72,387	205,600			(4,073,184)	(4,073,184)	4,273,867	2,273,172
532386-AB-5	LILE FINANCE LTD 144A 3.179% 05/06/25	F	09/17/2013	JP Morgan Securities, Inc.	11/06/2013	Redemption 100.0000	1,235,014	1,235,014	1,235,014	1,235,014									4,580	
906609-AA-0	UNION 15 SPC 144A 2.785% 12/01/24	R	10/15/2013	JP Morgan Securities, Inc.	12/01/2013	Redemption 100.0000	357,670	357,670	357,670	357,670									1,079	
1099999. Subtotal - Bonds - All Other Governments							1,592,684	1,592,684	1,592,684	1,592,684									5,659	
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		10/03/2013	Auriga USA LLC	12/01/2013	Paydown	38,816	39,495	38,816	38,816		(679)		(679)					146	23
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		06/01/2013	Interest Capitalization	12/01/2013	Paydown	12,299	12,299	12,299	12,299									333	
664355-9W-6	FHA POOL #0000851 8.548% 12/25/20		04/30/2013	Direct	12/01/2013	Paydown	2		2	2										
3199999. Subtotal - Bonds - U.S. Special Revenues							51,117	51,794	51,117	51,117		(677)		(677)					479	23
000000-00-0	TARGUS GROUP INTL INC BANK LOAN 12.000% 05/24/16		11/29/2013	Direct	12/27/2013	Redemption 100.0000	4,484	4,484	4,484	4,484									1	
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 4.141% 05/24/17		12/23/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	42,637	41,557	42,637	41,582		25		25			1,055	1,055	193	
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 4.141% 05/24/17		06/21/2013	Tax Free Exchange	12/23/2013	Tax Free Exchange	5,557,088	5,362,610	5,380,590	5,380,590		17,981		17,981					135,713	
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN 4.470% 06/29/17		01/08/2013	Direct	10/01/2013	Tax Free Exchange	8,298	8,298	8,298	8,298									359	
000000-00-0	COMMSCOPE INC BANK LOAN 3.800% 01/14/18		03/08/2013	Tax Free Exchange	12/03/2013	Redemption 100.0000	34,118	33,726	34,118	33,728		2		2			390	390	890	
000000-00-0	COMMSCOPE INC BANK LOAN 3.800% 01/14/18		03/08/2013	Tax Free Exchange	12/03/2013	Tax Free Exchange	277,708	274,516	274,527	274,527		11		11					7,650	
000000-00-0	COMMSCOPE INC 7.500% 01/14/18		02/11/2013	JP Morgan Securities, Inc.	03/08/2013	Redemption 100.0000	311,826	311,826	311,826	311,826									661	
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS 4.250% 03/23/18		04/15/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	6,660	6,558	6,660	6,561		3		3			99	99	111	
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 4.500% 05/04/18		06/14/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	8,959	8,624	8,959	8,645		21		21			314	314	120	
000000-00-0	SELECT MEDICAL CORP BANK LOAN 0.048% 06/01/18		06/03/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	13,541	12,420	13,541	12,489		69		69			1,052	1,052	76	
000000-00-0	IMMUCOR INC BANK LOAN 5.000% 08/19/18		02/19/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	6,518	6,291	6,518	6,299		8		8			219	219	130	
000000-00-0	HHI HOLDINGS LLC BANK LOAN 5.000% 10/05/18		02/25/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	78,972	78,228	78,972	78,123		(105)		(105)			849	849	1,097	
000000-00-0	EMDEON INC BANK LOAN 3.750% 11/02/18		04/25/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	7,611	7,665	7,611	7,655		(10)		(10)			(44)	(44)	125	
000000-00-0	METALDYNE LLC BANK LOAN 5.000% 12/19/18		03/01/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	2,200	2,238	2,200	2,238							(38)	(38)	60	
000000-00-0	METALDYNE LLC BANK LOAN 6.000% 12/19/18		01/30/2013	Banc of America Securities	03/01/2013	Tax Free Exchange	220,000	223,850	223,787	223,787		(63)		(63)					2,200	

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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
000000-00-0	POLYMER GROUP INC BANK LOAN 6.242% 02/01/19		11/25/2013	Citigroup Global Markets	12/19/2013	Redemption 100.0000	2,600,000	2,600,000	2,600,000	2,600,000									34,197	
000000-00-0	AEROFLEX INC BANK LOAN 4.500% 11/09/19		05/29/2013	Tax Free Exchange	06/27/2013	Redemption 100.0000	34,166	32,172	34,166	32,197		25		25			1,969	1,969		
000000-00-0	ALIANT HOLDINGS BANK LOAN 3.800% 12/20/19		12/20/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	625	619	625	619							6	6	1	
000000-00-0	REMY INTERNATIONAL INC BANK LOAN 4.250% 03/05/20		03/05/2013	Taxable Exchange	12/31/2013	Redemption 100.0000	3,348	3,352	3,348	3,355		2		2			(7)	(7)	72	
000000-00-0	AEP TEXAS NORTH CO PRIVATE PLACEMENT 3.090% 02/28/23		01/18/2013	US Bancorp Piper Jaffray, Inc.	04/03/2013	Tax Free Exchange	15,000,000	15,000,000	15,000,000	15,000,000									42,488	
00287Y-AC-3	ABBVIE INC SERIES 144A 2.900% 11/06/22		01/18/2013	Various	08/05/2013	Tax Free Exchange	33,000,000	33,246,010	33,234,570	33,234,570		(11,440)		(11,440)					709,775	183,908
018772-AR-4	ALLIANCE ONE INTL INC SERIES 144A 9.875% 07/15/21		07/26/2013	Deutsche Bank Securities, Inc.	12/27/2013	Tax Free Exchange	2,770,000	2,714,600	2,716,256	2,716,256		1,656		1,656					110,935	
031652-BH-2	AMKOR TECHNOLOGY INC SERIES 144A 6.375% 10/01/22		05/15/2013	Deutsche Bank Securities, Inc.	08/09/2013	Tax Free Exchange	690,000	710,700	710,136	710,136		(564)		(564)					15,640	5,987
05070G-AD-0	AUDATEX NORTH AMERICA IN 6.750% 06/15/18		06/24/2013	Tax Free Exchange	11/18/2013	Call 100.0000	1,400,000	1,400,000	1,400,000	1,400,000									136,320	2,363
097793-AA-1	BONANZA CREEK ENERGY INC SERIES 144A 6.750% 04/15/21		04/04/2013	Wachovia Capital Markets	06/28/2013	Tax Free Exchange	725,000	725,000	725,000	725,000									10,739	
14149Q-AF-2	CATALENT PHARMA SOLUTIONS BANK LOAN 3.669% 09/15/16		10/01/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	7,534	7,387	7,534	7,395		8		8			139	139	71	
19259P-AH-5	COINSTAR INC SERIES 144A 6.000% 03/15/19		03/07/2013	Banc of America Securities	11/05/2013	Tax Free Exchange	970,000	970,000	970,000	970,000									37,668	
25470X-AR-6	DISH DBS CORP 144A 5.000% 05/15/17		05/15/2013	Barclays Capital, Inc.	06/24/2013	Call 100.0000	4,240,000	4,240,000	4,240,000	4,240,000									15,311	
25470X-AT-2	DISH DBS CORP 144A 6.250% 05/15/23		05/15/2013	Barclays Capital, Inc.	06/24/2013	Call 101.0000	4,240,000	4,240,000	4,282,400	4,240,000							42,400	42,400	19,139	
26613T-AD-2	DUPONT FABROS TECH LP 144A 5.875% 09/15/21		09/12/2013	Goldman Sachs & Co.	12/17/2013	Tax Free Exchange	900,000	900,000	900,000	900,000									12,191	
29264F-AB-2	ENDO HEALTH SOLUTIONS INC 1.750% 04/15/15		02/22/2013	Variant Group	05/08/2013	Jefferies & Co., Inc.	200,000	231,522	272,750	228,273		(3,249)		(3,249)			44,477	44,477	2,022	1,283
29273R-AU-3	ENERGY TRANSFER PARTNERS SERIES 144A 7.600% 02/01/24		06/19/2013	Tax Free Exchange	12/13/2013	Tax Free Exchange	10,000,000	10,400,645	10,387,831	10,387,831		(12,814)		(12,814)					356,778	
29273R-AV-1	ENERGY TRANSFER PARTNERS SERIES 144A 8.250% 11/15/29		06/19/2013	Tax Free Exchange	12/13/2013	Tax Free Exchange	10,000,000	10,593,012	10,591,773	10,591,773		(1,239)		(1,239)					387,292	
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		06/01/2013	Interest Capitalization	12/01/2013	Paydown	48,145	48,145	48,145	48,145									1,385	
436440-AB-7	HOLOGIC INC 2.000% 12/15/37		06/28/2013	Various	12/09/2013	Jefferies & Co., Inc.	550,000	624,754	638,215	613,225		(11,529)		(11,529)			24,990	24,990	8,408	2,650
436440-AG-6	HOLOGIC INC 2.000% 12/15/43		02/15/2013	Tax Free Exchange	02/15/2013	Lazard Freres & Co.	1,175,000	1,129,832	1,201,438	1,129,850		18		18			71,588	71,588		3,917
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		04/01/2013	Interest Capitalization	12/01/2013	Paydown	36,166	36,166	36,166	36,166									863	
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		09/10/2013	Various	12/01/2013	Paydown	559,622	525,241	559,622	559,622		34,381		34,381					3,020	1,066
47102X-AG-0	JANUS CAPITAL GROUP INC 3.250% 07/15/14		05/15/2013	Various	06/19/2013	Tax Free Exchange	950,000	1,000,750	991,967	991,967		(8,783)		(8,783)					17,270	9,829
47102X-AH-8	JANUS CAPITAL GROUP INC 0.750% 07/15/18		06/19/2013	Tax Free Exchange	10/29/2013	Barclays Capital, Inc.	600,000	593,613	673,153	594,067		454		454			79,086	79,086	1,650	
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000% 08/01/35		07/26/2013	Various	12/10/2013	Various	825,000	848,394	951,994	848,094		(301)		(301)			103,900	103,900	20,448	7,946
59804V-AC-9	MIDSTATES PETRO INC/LLC SERIES 144A 9.250% 06/01/21		05/23/2013	JP Morgan Securities, Inc.	10/28/2013	Tax Free Exchange	1,050,000	1,050,000	1,050,000	1,050,000									39,929	
63860U-AJ-9	NATIONSTAR MORT/CAP CORP 144A 6.500% 07/01/21		03/21/2013	Various	06/21/2013	Tax Free Exchange	1,600,000	1,616,250	1,615,691	1,615,691		(559)		(559)					38,711	4,424
651639-AH-9	NEWMONT MINING CORP 1.250% 07/15/14		04/29/2013	Various	12/10/2013	Various	1,300,000	1,414,365	1,312,918	1,368,566		(45,799)		(45,799)			(55,649)	(55,649)	11,996	4,054
651639-AJ-5	NEWMONT MINING CORP SERIES B 1.625% 07/15/17		08/27/2013	Various	10/18/2013	Jefferies & Co., Inc.	600,000	687,652	653,600	681,528		(6,124)		(6,124)			(27,928)	(27,928)	5,669	2,880
693320-AN-3	PHH CORP 4.000% 09/01/14		08/02/2013	Various	12/16/2013	Various	2,675,000	2,884,270	2,922,731	2,815,554		(68,716)		(68,716)			107,177	107,177	73,267	30,861
707882-AD-8	PENN VIRGINIA CORP SERIES 144A 8.500% 05/01/20		07/25/2013	Royal Bank of Canada	07/31/2013	Tax Free Exchange	1,735,000	1,774,038	1,774,027	1,774,027		(10)		(10)					39,736	39,327

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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
	PENN VIRGINIA RESOURCE 8.375%																			
70788T-AC-1	06/01/20		03/12/2013	Tax Free Exchange	10/16/2013	Royal Bank of Canada	1,650,000	1,650,000	1,817,063	1,650,000							167,063	167,063	122,833	38,769
	PERMIAN HOLDINGS INC SERIES 144A																			
714239-AA-8	10.500% 01/15/18		02/01/2013	Jefferies & Co., Inc.	12/05/2013	Corporate Action	98,000	98,000	98,000	98,000									8,375	
						Redemption 100.0000														
74843#-AA-0	QUIKRETE COS 3.820% 11/30/22		02/27/2013	Wells Fargo Brokerage Svcs.	09/26/2013		3,500,000	3,552,500	3,500,000	3,550,361		(2,139)		(2,139)			(50,361)	(50,361)	409,062	43,824
	RTI INTERNATIONAL METALS INC 3.000%																			
74973W-AA-5	12/01/15		02/11/2013	Miller Tabak Roberts	10/29/2013	Various	550,000	626,725	632,417	611,034		(15,691)		(15,691)			21,383	21,383	12,600	3,346
	RSI HOME PRODUCTS INC 144A 6.875%																			
74977X-AA-9	03/01/18		02/15/2013	Banc of America Securities	02/15/2013	Various	1,400,000	1,400,000	1,421,575	1,400,000							21,575	21,575		
	REVLON CONSUMER PRODS SERIES 144A																			
761519-BC-0	5.750% 02/15/21		02/05/2013	Citigroup Global Markets	12/23/2013	Tax Free Exchange	1,250,000	1,250,000	1,250,000	1,250,000									62,891	
	SEITEL INC SERIES 144A 9.500%			Deutsche Bank Securities, Inc.																
816074-AH-1	04/15/19		03/15/2013		08/15/2013	Tax Free Exchange	900,000	900,000	900,000	900,000									34,438	
	SHELLPOINT ASSET FUNDING TRUST SERIES																			
822804-AJ-9	213-1 CLASS A2 3.500% 07/25/43		06/27/2013	CS FIRST BOSTON	12/01/2013	Paydown	1,715,256	1,661,187	1,715,256	1,715,256		54,068		54,068					14,124	4,503
	TARGA RESOURCES PARTNERS 6.375%																			
87612B-AK-8	08/01/22		01/31/2013	Tax Free Exchange	06/28/2013	Call 106.3750	425,000	425,000	452,094	425,000							27,094	27,094	24,610	13,547
	TURLOCK CORP SERIES 144A 2.750%																			
900212-AH-4	11/02/22		08/12/2013	Various	11/07/2013	Tax Free Exchange	26,500,000	25,678,740	25,700,035	25,700,035		21,295		21,295					541,559	225,233
	WAUPACA FOUNDRY INC BANK LOAN 4.411%					Redemption 100.0000														
94321Y-AC-4	06/29/17		10/01/2013	Tax Free Exchange	12/31/2013		6,011	6,035	6,011	6,031		(4)		(4)			(20)	(20)	69	
	WINDSTREAM CORP 144A 6.375% 08/01/23																			
97381W-AY-0			01/08/2013	Wachovia Capital Markets	04/16/2013	Tax Free Exchange	1,615,000	1,615,000	1,615,000	1,615,000									23,737	
						Redemption 100.0000														
BL1171-04-2	COMMSCOPE BANK LOAN 2.830% 01/21/17		12/03/2013	Tax Free Exchange	12/31/2013		278	274	278	274							4	4		
						Redemption 100.0000														
BL1171-05-9	COMMSCOPE BANK LOAN 3.359% 01/14/18		12/03/2013	Tax Free Exchange	12/31/2013		417	412	417	412							4	4		
	SHAWCOR LTD PRIVATE PLACEMENT 3.670%																			
000000-00-0	03/19/23	A	02/21/2013	JP Morgan Securities, Inc.	04/03/2013	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									5,709	
	CANADIAN NATL RESOURCES 5.900%					Wells Fargo Brokerage														
136385-AN-1	02/01/18	A	01/15/2013	First Tennessee Bank	05/28/2013	Svcs.	5,500,000	6,628,985	6,479,990	6,550,216		(78,769)		(78,769)			(70,226)	(70,226)	270,417	150,532
	EMERALD PLANTATION HLDGS LTD 6.000%																			
29101W-AA-4	01/30/20	F	06/30/2013	Interest Capitalization	10/31/2013	Various	4,502	4,502	2,262	4,502							(2,240)	(2,240)		
	EMERALD PLANTATION HLDGS LTD 6.000%																			
29101W-AA-4	01/30/20	F	02/06/2013	Taxable Exchange	10/31/2013	Various	134,180	94,515	67,425	95,661		1,147		1,147			(28,236)	(28,236)	4,502	
	EOLE FINANCE SPC SERIES 144A 2.341%					Redemption 100.0000														
29414H-AA-9	02/24/24	F	02/26/2013	JP Morgan Securities, Inc.	11/24/2013		1,893,943	1,893,943	1,893,943	1,893,943									20,838	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							158,207,813	160,117,198	160,462,550	159,980,464		(136,734)		(136,734)			482,084	482,084	3,858,141	780,249
	ENERGY TRANSFER PARTNERS SERIES 144A																			
29273R-AW-9	3.259% 11/01/66		06/19/2013	Tax Free Exchange	12/13/2013	Tax Free Exchange	3,000,000	2,995,513	2,996,067	2,996,067		554		554					46,992	
4899999. Subtotal - Bonds - Hybrid Securities							3,000,000	2,995,513	2,996,067	2,996,067		554		554					46,992	
8399998. Total - Bonds							1,020,359,315	999,821,549	996,299,196	999,890,295		141,130	72,387	68,743			(3,591,100)	(3,591,100)	8,185,138	3,053,444
8999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES		07/23/2013	Various	10/04/2013	Various	44,400.000	1,582,426	1,543,054	1,582,426							(39,372)	(39,372)	4,704	
00287Y-10-9	ABBVIE INC		01/02/2013	Spin Off	07/11/2013	Various	83,600.000	2,165,079	3,361,612	2,165,079							1,196,533	1,196,533	42,560	
014491-10-4	ALEXANDER AND BALDWIN INC		03/21/2013	Various	06/28/2013	Various	16,962.000	602,206	604,827	602,206							2,620	2,620		
03027X-10-0	AMERICAN TOWER CORP		05/03/2013	Various	06/20/2013	Various	17,922.000	1,437,318	1,441,213	1,437,318							3,894	3,894	2,165	
031162-10-0	AMGEN INC		04/15/2013	Barclays Capital, Inc.	09/23/2013	Various	3,029.000	336,185	326,182	336,185							(10,002)	(10,002)	2,062	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		07/02/2013	Various	11/27/2013	Various	209,000.000	6,715,088	5,370,132	6,715,088							(1,344,955)	(1,344,955)	91,824	
053015-10-3	AUTOMATIC DATA PROCESSING		04/24/2013	Barclays Capital, Inc.	09/17/2013	Various	6,289.000	420,168	450,874	420,168							30,706	30,706	2,909	
053484-10-1	AVALON BAY COMMUNITIES INC		05/30/2013	Various	12/18/2013	Various	6,562.000	899,553	839,639	899,553							(59,914)	(59,914)	9,709	
05564E-10-6	BRE PROPERTIES CL-A		11/06/2013	Various	12/04/2013	Various	81,675.000	4,220,678	4,149,341	4,220,678							(71,337)	(71,337)	3,310	
073730-10-3	BEAM INC		09/10/2013	Various	10/04/2013	BMO Capital	6,800.000	430,246	458,755	430,246							28,510	28,510		
09247X-10-1	BLACKROCK INC		08/21/2013	Various	10/31/2013	Various	1,318.000	347,520	376,441	347,520							28,922	28,922	2,152	
12541W-20-9	CH ROBINSON WORLDWIDE INC		10/31/2013	Various	12/27/2013	Various	20,860.000	1,205,167	1,193,807	1,205,167							(11,360)	(11,360)	17,085	
125581-80-1	CIT GROUP INC		01/18/2013	Weeden & Company	10/22/2013	Various	2,300.000	92,082	109,717	92,082							17,635	17,635		

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
126117-10-0	CNA FINANCIAL CORP		07/26/2013	Various	10/09/2013	Various	10,200.000	341,950	374,022	341,950							32,071	32,071	1,640	
126650-10-0	CVS CAREMARK CORP		09/23/2013	Various	10/31/2013	Various	4,230.000	245,501	253,569	245,501							8,068	8,068	521	
12686C-10-9	CABLEVISION SYSTEMS CORP		04/25/2013	Various	10/28/2013	Various	51,800.000	765,532	836,885	765,532							71,353	71,353	16,365	
133131-10-2	CAMDEN PROPERTY TRUST		07/01/2013	Various	10/18/2013	Various	21,740.000	1,526,425	1,523,636	1,526,425							(2,789)	(2,789)	12,411	
134429-10-9	CAMPBELL SOUP CO		09/10/2013	Credit Suisse First Boston	09/16/2013	Salomon	1,200.000	49,528	51,197	49,528							1,669	1,669		
14149Y-10-8	CARDINAL HEALTH INC		09/24/2013	Various	11/07/2013	Various	12,996.000	574,340	721,022	574,340							146,682	146,682	5,074	
16122W-10-8	CHARTER FINANCIAL CORP		04/09/2013	Tax Free Exchange	06/17/2013	Various	16,711.000	119,586	167,375	119,586							47,789	47,789	471	
166764-10-0	CHEVRON CORP		04/12/2013	Barclays Capital, Inc.	09/16/2013	Various	1,437.000	171,886	177,017	171,886							5,130	5,130	1,709	
171232-10-1	CHUBB CORP		04/24/2013	Barclays Capital, Inc.	09/12/2013	Various	1,186.000	106,277	102,402	106,277							(3,875)	(3,875)	297	
17275R-10-2	CISCO SYSTEMS INC		10/15/2013	Various	10/17/2013	Various	31,100.000	736,367	699,293	736,367							(37,075)	(37,075)	3,859	
191216-10-0	COCA COLA CO		04/24/2013	Barclays Capital, Inc.	08/02/2013	Various	2,885.000	122,932	117,917	122,932							(5,016)	(5,016)	409	
194162-10-3	COLGATE-PALMOLIVE		04/24/2013	Barclays Capital, Inc.	10/31/2013	Various	2,090.000	252,441	254,616	252,441							2,175	2,175	657	
194162-10-3	COLGATE-PALMOLIVE		05/16/2013	Stock Split	10/31/2013	Various	2,000.000												657	
20030N-10-1	COMCAST CORP CL-A		04/24/2013	Barclays Capital, Inc.	06/28/2013	Various	24,215.000	1,003,333	989,144	1,003,333							(14,189)	(14,189)		
205826-20-9	COMTECH TELECOMMUNICATIONS COR		10/01/2013	Various	11/26/2013	Various	5,000.000	123,439	155,090	123,439							31,651	31,651	1,375	
20825C-10-4	CONOCOPHILLIPS		05/30/2013	Various	12/03/2013	Various	47,600.000	2,834,777	3,241,839	2,834,777							407,062	407,062	82,005	
219350-10-5	CORNING INC		09/11/2013	Various	10/02/2013	Various	65,700.000	987,455	958,572	987,455							(28,883)	(28,883)	7,060	
231561-10-1	CURTISS WRIGHT CORP		05/10/2013	Various	10/04/2013	Various	20,000.000	656,520	924,936	656,520							268,416	268,416	2,120	
247850-10-0	DELTIC TIMBER CORP		09/06/2013	Direct	10/01/2013	Direct	1,800.000	107,705	116,811	107,705							9,106	9,106		
254687-10-6	THE WALT DISNEY CO		04/24/2013	Barclays Capital, Inc.	09/23/2013	Various	2,494.000	156,184	162,575	156,184							6,391	6,391		
256603-10-1	DOLE FOOD CO INC		06/06/2013	Various	11/01/2013	Various	140,300.000	1,518,690	1,901,204	1,518,690							382,514	382,514		
25746U-10-9	DOMINION RESOURCES INC		04/24/2013	Barclays Capital, Inc.	09/16/2013	Various	2,867.000	175,137	167,175	175,137							(7,962)	(7,962)	1,386	
278865-10-0	ECOLAB INC		04/24/2013	Barclays Capital, Inc.	10/31/2013	Various	3,525.000	296,450	335,617	296,450							39,168	39,168	1,015	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		04/12/2013	Various	04/23/2013	Various	54,082.000	590,590	587,681	590,590							(2,908)	(2,908)		
291011-10-4	EMERSON ELECTRIC CO		04/12/2013	Barclays Capital, Inc.	09/23/2013	Various	1,887.000	105,608	111,881	105,608							6,273	6,273	867	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		03/11/2013	JP Morgan Securities, Inc.	04/15/2013	Goldman Sachs & Co.	2,300.000	170,755	183,234	170,755							12,479	12,479	1,150	
29476L-10-7	EQUITY RESIDENTIAL		06/27/2013	Various	11/06/2013	Various	23,651.000	1,375,103	1,256,875	1,375,103							(118,228)	(118,228)	12,220	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		05/02/2013	Various	05/23/2013	Various	8,400.000	1,280,664	1,318,764	1,280,664							38,100	38,100	7,684	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		05/30/2013	Various	10/30/2013	Various	15,400.000	644,954	700,012	644,954							55,057	55,057	9,768	
30231G-10-2	EXXON MOBIL CORPORATION		06/27/2013	Various	09/23/2013	Various	8,784.000	787,451	777,020	787,451							(10,432)	(10,432)	8,806	
337932-10-7	FIRST ENERGY CORP		08/02/2013	Various	10/09/2013	Various	21,607.000	828,693	804,774	828,693							(23,918)	(23,918)	11,884	
345550-10-7	FOREST CITY ENTERPRISES INC		01/04/2013	Various	04/15/2013	Various	3,400.000	56,317	58,187	56,317							1,871	1,871		
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		09/03/2013	Various	10/09/2013	Various	20,000.000	423,544	422,290	423,544							(1,255)	(1,255)		
35137T-10-8	FOX CHASE BANCORP INC		10/07/2013	Various	12/19/2013	Various	4,200.000	73,094	74,327	73,094							1,234	1,234	224	
369550-10-8	GENERAL DYNAMICS CORP		08/21/2013	Various	09/13/2013	Various	2,229.000	159,517	178,748	159,517							19,231	19,231	353	
370023-10-3	GENERAL GROWTH PROPERTIES		07/30/2013	Various	12/12/2013	Various	122,300.000	2,792,712	2,433,058	2,792,712							(359,655)	(359,655)	24,306	
432589-10-9	HILLSHIRE BRANDS CO/THE		01/28/2013	Various	04/08/2013	Jones Trading	2,300.000	68,921	76,695	68,921							7,775	7,775	288	
43300A-10-4	HILTON WORLDWIDE HOLDINGS IN		12/12/2013	Deutsche Bank Securities, Inc.	12/12/2013	Merrill Lynch	6,000.000	120,000	129,738	120,000							9,738	9,738		
438516-10-6	HONEYWELL INC		04/24/2013	Barclays Capital, Inc.	09/16/2013	Various	2,007.000	150,428	161,566	150,428							11,137	11,137	846	
441060-10-0	HOSPIRA INC		05/30/2013	Various	10/04/2013	Various	19,100.000	649,852	745,068	649,852							95,216	95,216		
45865V-10-0	INTERCONTINENTALEXCHANGE-W/I		09/27/2013	Various	11/13/2013	Tax Free Exchange	1,100.000	197,941	197,941	197,941										
459200-10-1	INTL BUSINESS MACHINES		04/16/2013	Barclays Capital, Inc.	10/31/2013	Various	2,589.000	546,150	484,752	546,150							(61,397)	(61,397)	4,202	
478160-10-4	JOHNSON & JOHNSON		09/26/2013	Various	09/30/2013	Various	19,041.000	1,603,569	1,666,502	1,603,569							62,933	62,933	13,700	
521865-20-4	Lear Corp		02/28/2013	Corporate Action	03/08/2013	Various	1,867.000	99,735	102,257	99,735							2,522	2,522	317	
539830-10-9	LOCKHEED MARTIN CORP		06/28/2013	Various	09/17/2013	Various	4,258.000	437,122	519,090	437,122							81,968	81,968	4,894	
540424-10-8	LOEWS CORP		08/12/2013	Various	09/30/2013	Various	36,800.000	1,660,991	1,723,628	1,660,991							62,637	62,637	3,563	
548661-10-7	LOWE'S COMPANIES INC		09/12/2013	Various	09/23/2013	Various	9,768.000	382,235	433,123	382,235							50,888	50,888	2,591	
570535-10-4	MARKEL CORPORATION		05/02/2013	Taxable Exchange	06/03/2013	Various	1,247.000	656,370	660,835	656,370							4,465	4,465		
571748-10-2	MARSH & MCLENNAN COS		04/15/2013	Barclays Capital, Inc.	09/23/2013	Various	2,872.000	110,026	119,411	110,026							9,385	9,385	326	
577081-10-2	MATTEL INC		04/24/2013	Barclays Capital, Inc.	09/23/2013	Various	3,783.000	168,091	165,924	168,091							(2,166)	(2,166)	1,633	
580135-10-1	MCDONALDS CORP		04/12/2013	Barclays Capital, Inc.	08/02/2013	Various	1,310.000	135,220	130,277	135,220							(4,943)	(4,943)	889	
585055-10-6	MEDTRONIC INC		09/24/2013	Various	10/31/2013	Various	8,625.000	413,327	463,880	413,327							50,553	50,553	1,974	
58933Y-10-5	MERCK & CO INC		06/04/2013	Goldman Sachs & Co.	08/02/2013	Merrill Lynch	1,400.000	69,564	67,795	69,564							(1,769)	(1,769)	602	
594918-10-4	MICROSOFT CORP		11/01/2013	Various	12/17/2013	Various	55,630.000	1,698,732	1,911,472	1,698,732							212,740	212,740	21,131	
59522J-10-3	MID-AMERICA APARTMENT COMM		04/12/2013	Various	12/20/2013	Various	93,300.000	6,476,901	6,237,726	6,476,901							(239,174)	(239,174)	81,176	
626717-10-2	MURPHY OIL CORP		03/20/2013	Jones Trading	08/08/2013	Various	4,500.000	277,822	307,067	277,822							29,245	29,245	1,031	
626755-10-2	MURPHY USA INC		09/03/2013	Spin Off	10/10/2013	Various	22,550.000	647,153	897,679	647,153							250,526	250,526		

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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
64110D-10-4	NETAPP INC		09/23/2013	Wachovia Capital Markets	10/31/2013	Friedman Billings Ramsey & Co.	4,200.000	181,470	163,695	181,470							(17,775)	(17,775)	630	
654106-10-3	NIKE INC CLASS B		04/24/2013	Barclays Capital, Inc.	10/31/2013	Various	5,941.000	367,401	404,546	367,401							37,145	37,145	1,767	
666807-10-2	NORTHROP GRUMMAN CORP		11/01/2013	Various	12/06/2013	Various	3,545.000	283,148	350,909	283,148							67,761	67,761	2,577	
674599-10-5	OCCIDENTAL PETROLEUM CO		04/24/2013	Barclays Capital, Inc.	09/23/2013	Various	11,486.000	947,790	1,047,189	947,790							99,398	99,398	12,907	
675234-10-8	OCEANFIRST FINANCIAL CORP		12/11/2013	Various	12/24/2013	Various	2,600.000	45,496	46,561	45,496							1,064	1,064		
681919-10-6	OMNICOM GROUP		04/15/2013	Barclays Capital, Inc.	09/16/2013	Various	5,624.000	337,496	351,190	337,496							13,693	13,693	1,630	
68389X-10-5	ORACLE CORPORATION		04/15/2013	Barclays Capital, Inc.	09/23/2013	Various	7,535.000	251,669	249,398	251,669							(2,271)	(2,271)	452	
693475-10-5	PNC BANK CORP		04/24/2013	Barclays Capital, Inc.	08/21/2013	Various	2,440.000	164,242	178,426	164,242							14,184	14,184	407	
713448-10-8	PEPSICO INC		09/23/2013	Various	10/18/2013	Various	36,565.000	2,972,975	2,975,704	2,972,975							2,729	2,729	28,602	
717081-10-3	PFIZER INC		10/04/2013	Various	10/31/2013	Various	28,380.000	867,770	820,118	867,770							(47,652)	(47,652)	8,284	
729251-10-8	PLUM CREEK TIMBER CO INC REITS		05/14/2013	Various	09/03/2013	Various	95,500.000	4,717,479	4,717,012	4,717,479							(467)	(467)	21,896	
737464-10-7	POST PROPERTIES INC REITS		09/18/2013	Various	12/17/2013	Various	139,200.000	6,787,557	6,476,561	6,787,557							(310,995)	(310,995)	45,886	
74005P-10-4	PRAXAIR INC		06/19/2013	Merrill Lynch	08/02/2013	Merrill Lynch	580.000	69,539	69,635	69,539							96	96		
74039L-10-3	PREFERRED APARTMENT COMMUN-A		03/20/2013	UBS Securities, Inc.	05/08/2013	Various	57,700.000	558,887	519,950	558,887							(38,937)	(38,937)	8,367	
742718-10-9	PROCTOR & GAMBLE CO/THE		04/12/2013	Barclays Capital, Inc.	09/17/2013	Various	4,913.000	394,894	388,385	394,894							(6,509)	(6,509)	4,749	
74460D-10-9	PUBLIC STORAGE REIT		08/19/2013	Various	12/12/2013	Various	4,335.000	678,428	691,814	678,428							13,386	13,386	1,548	
754907-10-3	RAYONIER CORP REITS		01/25/2013	Goldman Sachs & Co.	03/11/2013	JP Morgan Securities, Inc.	5,000.000	271,152	288,987	271,152							17,835	17,835		
78463V-10-7	SPDR GOLD TRUST - ETF		08/23/2013	Various	11/25/2013	Various	2,100.000	272,007	262,135	272,007							(9,872)	(9,872)		
84610H-10-8	SOVRAN SELF STORAGE INC REIT		08/06/2013	Various	12/27/2013	Various	16,380.000	1,149,721	1,098,901	1,149,721							(50,820)	(50,820)	10,780	
855707-10-5	STATE AUTO FINANCIAL CORP		03/20/2013	Various	04/17/2013	Various	1,800.000	30,324	30,415	30,324							91	91		
866674-10-4	SUN COMMUNITIES INC		07/24/2013	Various	09/03/2013	Various	19,600.000	1,025,068	874,022	1,025,068							(151,046)	(151,046)		
871503-10-8	SYMANTEC CORP		10/15/2013	Variant Group	10/23/2013	Various	32,000.000	803,136	797,936	803,136							(5,199)	(5,199)		
871829-10-7	SYSCO CORP		09/11/2013	Various	12/23/2013	Various	52,300.000	1,740,671	1,742,299	1,740,671							1,628	1,628	23,996	
872540-10-9	TJX COMPANIES INC		08/23/2013	Goldman Sachs & Co.	09/23/2013	JP Morgan Securities, Inc.	846.000	46,034	47,406	46,034							1,373	1,373		
87612E-10-6	TARGET CORP		04/24/2013	Barclays Capital, Inc.	08/21/2013	Various	3,550.000	248,313	250,049	248,313							1,736	1,736	1,345	
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		07/15/2013	Various	11/26/2013	Various	10,001.000	246,084	294,960	246,084							48,876	48,876	1,275	
890516-10-7	TOOTSIE ROLL		05/24/2013	Various	09/18/2013	Various	8,500.000	256,014	260,924	256,014							4,910	4,910	760	
890516-10-7	TOOTSIE ROLL		03/01/2013	Stock Dividend	11/07/2013	Various	3,096.000												298	
902653-10-4	UDR INC REIT		07/02/2013	Various	09/18/2013	Various	213,520.000	5,441,619	5,154,177	5,441,619							(287,442)	(287,442)	44,913	
903119-10-5	UNS ENERGY CORP		09/11/2013	Weeden & Company	12/17/2013	Various	2,200.000	98,032	107,299	98,032							9,268	9,268	218	
903119-10-5	UNS ENERGY CORP		06/07/2012	Taxable Exchange	10/28/2013	Various	15,023.000	562,030	719,962	562,030							157,932	157,932	15,749	
911312-10-6	UNITED PARCEL SERVICE - CL B		06/28/2013	Various	09/23/2013	Various	4,217.000	362,457	367,430	362,457							4,973	4,973	1,911	
913017-10-9	UNITED TECHNOLOGIES		08/21/2013	Various	09/17/2013	Various	2,502.000	244,358	256,707	244,358							12,349	12,349	800	
91324P-10-2	UNITEDHEALTH GROUP INC		08/21/2013	Various	09/17/2013	Various	2,249.000	147,558	158,859	147,558							11,302	11,302	579	
931142-10-3	WAL-MART STORES INC		04/24/2013	Various	10/25/2013	Various	6,967.000	525,985	535,683	525,985							9,698	9,698	3,118	
94973V-10-7	WELLPOINT INC COMMON		10/04/2013	Sandler O'Neil	11/22/2013	Various	3,100.000	271,623	280,518	271,623							8,895	8,895		
949746-10-1	WELLS FARGO & CO		06/04/2013	Various	08/21/2013	Various	2,635.000	106,278	111,717	106,278							5,439	5,439	132	
969490-10-1	CLAYTON WILLIAM COMMON		07/26/2013	Various	09/24/2013	Direct	4,100.000	203,881	216,260	203,881							12,378	12,378		
98212B-10-3	WPX ENERGY INC		08/13/2013	Various	10/21/2013	Various	45,800.000	758,194	886,969	758,194							128,775	128,775		
98310W-10-8	WYNDHAM WORLDWIDE CORP		09/05/2013	Various	10/30/2013	Merrill Lynch	5,900.000	356,849	391,410	356,849							34,561	34,561	1,131	
008914-11-1	AINSWORTH LUMBER CO LTD	C	01/15/2013	Corporate Action	01/15/2013	Corporate Action	484,549.000		592,085								592,085	592,085		
134921-10-5	CANADIAN APARTMENT PROPERTIES REIT	C	03/18/2013	Royal Bank of Canada	05/21/2013	Various	137,000.000	3,415,809	3,374,488	3,411,524						(4,284)	(37,037)	(41,321)	18,329	
257559-20-3	DOMTAR CORP	A	08/14/2013	Various	10/09/2013	Various	34,400.000	2,570,021	2,733,386	2,570,021							163,365	163,365	38,305	
29250N-10-5	ENBRIDGE INC COMMON	A	04/12/2013	Barclays Capital, Inc.	09/23/2013	Various	2,398.000	109,334	104,846	109,334							(4,488)	(4,488)	653	
87425E-10-3	TALISMAN ENERGY INC COMMON	A	07/26/2013	Various	10/31/2013	Various	129,900.000	1,572,886	1,586,927	1,572,886							14,042	14,042	13,254	
76026T-20-5	REPSOL SA SPONSORED ADR	F	07/19/2013	Corporate Action	10/25/2013	Direct	5,328.000	113,309	138,173	113,309							24,864	24,864	1,950	
80105N-10-5	SANOFI	F	08/09/2013	Various	10/29/2013	Direct	8,000.000	424,661	415,326	424,661							(9,334)	(9,334)		
825724-20-6	SIBANYE GOLD- SPON ADR	F	02/21/2013	Spin Off	11/06/2013	Various	95,400.000	680,949	488,056	540,275			140,673	(140,673)			(52,219)	(52,219)	8,084	
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	R	09/12/2013	Various	11/04/2013	Various	27,375.000	1,063,934	1,034,168	1,063,934							(29,766)	(29,766)	11,710	
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	09/23/2013	LANGEN MCALLENEY	09/30/2013	LANGEN MCALLENEY	800.000	43,301	43,159	43,301							(141)	(141)		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	F	01/22/2013	Various	07/29/2013	Various	5,900.000	195,464	226,675	195,464							31,211	31,211	1,093	
G1151C-10-1	ACCENTURE PLC	F	04/15/2013	Barclays Capital, Inc.	09/23/2013	Various	2,153.000	165,135	168,725	165,135							3,590	3,590		
G1245Z-10-8	BG GROUP PLC	D	04/16/2013	Merrill Lynch	09/13/2013	Various	11,997.000	198,380	220,630	200,694						2,314	19,936	22,250	2,197	
G30337-10-2	EMERALD PLANTATION HLDGS LTD	F	02/06/2013	Taxable Exchange	12/10/2013	BTIG LLC	87,701.000	12,355	15,128	12,355							2,773	2,773		

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
G42089-11-3	DIAGEO PLC	D	08/06/2013	Jefferies & Co., Inc.	08/22/2013	JP Morgan Securities, Inc.	2,240.000	73,925	69,792	74,834						908	(5,042)	(4,134)	1,061	
G491BT-10-8	INVESCO LTD	F	10/15/2013	Stifel Nicolaus & Co., Inc.	10/23/2013	Various	8,000.000	264,326	258,006	264,326							(6,320)	(6,320)		
G9283N-10-1	UNITE GROUP PLC	D	01/08/2013	JP Morgan Securities, Inc.	04/24/2013	Various	28,504.000	126,539	139,842	120,582						(5,957)	19,260	13,303	1,302	
H0023R-10-5	ACE LTD	F	04/15/2013	Barclays Capital, Inc.	08/02/2013	Various	1,725.000	158,303	154,973	158,303							(3,330)	(3,330)	273	
H69293-21-7	ROCHE HOLDING AG	D	09/13/2013	Various	10/31/2013	Various	2,355.000	576,200	598,071	586,013						9,813	12,058	21,871		
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	D	03/21/2013	Various	05/22/2013	Various	71,000.000	1,332,502	1,486,668	1,208,512						(123,990)	278,156	154,166	23,228	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								107,076,285	109,002,027	106,814,415			140,673	(140,673)		(121,196)	2,187,617	2,066,421	902,082	
084670-70-2	BERKSHIRE HATHAWAY INC		02/08/2013	Various	04/04/2013	Stifel Nicolaus & Co., Inc.	3,200.000	305,871	335,763	305,871							29,892	29,892		
87151Y-79-4	Symetra DFA International CORE Equity Fund		02/14/2013	Direct	02/15/2013	Direct	615,452.000	6,166,825	12,328,342	6,166,825							6,161,517	6,161,517		
87151Y-81-0	Symetra DFA U.S. CORE Equity Fund		02/07/2013	Direct	02/08/2013	Direct	458,065.000	4,585,227	9,163,978	4,585,227							4,578,751	4,578,751		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								11,057,923	21,828,083	11,057,923							10,770,160	10,770,160		
9799998. Total - Common Stocks								118,134,208	130,830,110	117,872,338			140,673	(140,673)		(121,196)	12,957,777	12,836,581	902,082	
9899999. Total - Preferred and Common Stocks								118,134,208	130,830,110	117,872,338			140,673	(140,673)		(121,196)	12,957,777	12,836,581	902,082	
9999999 - Totals								1,117,955,757	1,127,129,306	1,117,762,633		141,130	213,060	(71,930)		(121,196)	9,366,677	9,245,481	9,087,220	3,053,444

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	2CIB1	NO		96,709,550	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	2CIB1	NO		9,992,083	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							106,701,633	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			2CIA1	NO		7,706,400	65,000.000	
1799999. Subtotal - Common Stock - Other Affiliates							7,706,400	XXX	XXX
1899999. Total Common Stocks							114,408,033	XXX	XXX
1999999 - Totals							114,408,033	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: $ 1,875,283,466

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																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																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
4812C0-66-2	JP MORGAN OVERNIGHT SWEEP			12/31/2013	JP Morgan	XXX	2,329						2,329			0.010	0.010	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							2,329					XXX	2,329			XXX	XXX	XXX		
4812A0-36-7	JP MORGAN PRIME MMKT OVERNIGHT SWEEP			12/31/2013	JP Morgan	XXX	16,286,317						16,286,317			0.010	0.010	MON	8,227	
8999999. Subtotal - Class One Money Market Mutual Funds							16,286,317					XXX	16,286,317			XXX	XXX	XXX	8,227	
9199999 - Totals							16,288,646					XXX	16,288,646			XXX	XXX	XXX	8,227	

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)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
BNP Paribas S&P 500 Asian UpStk 1,594.04 137555600 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	02/28/2014	1,193	1,806,741	1514.68		51,971		94,643		94,643	42,672						0010
BNP Paribas S&P 500 Asian UpStk 1,547.49 137274800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	26	39,604	1502.42		756		1,188		1,188	432						0010
BNP Paribas S&P 500 Asian UpStk 1,568.83 137276300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	271	406,450	1502.42		10,691		17,963		17,963	7,272						0010
BNP Paribas S&P 500 Asian UpStk 1,586.65 137275300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	972	1,472,057	1514.68		38,126		69,931		69,931	31,805						0010
BNP Paribas S&P 500 Asian UpStk 1,589.71 137276800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	1,686	2,554,402	1514.68		68,250		126,508		126,508	58,258						0010
BNP Paribas S&P 500 Asian UpStk 1,597.45 137275800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/14/2014	33	49,993	1521.38		1,269		2,499		2,499	1,230						0010
BNP Paribas S&P 500 Asian UpStk 1,622.69 137277300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	03/07/2014	3,291	5,082,314	1544.26		111,897		258,039		258,039	146,142						0010
BNP Paribas S&P 500 Asian UpStk 1,640.76 137555100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	03/14/2014	1,409	2,203,029	1563.23		41,982		109,157		109,157	67,175						0010
BNP Paribas S&P 500 Asian UpStk 1,623.67 137556100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	03/07/2014	1,269	1,960,222	1544.26		45,024		100,767		100,767	55,743						0010
BNP Paribas S&P 500 Asian UpStk 1524.85 135915800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2013	01/07/2014	790	1,154,893	1461.89		22,894		49,738		49,738	26,844						0010
BNP Paribas S&P 500 Asian UpStk 1525.59 136210600 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/14/2014	152	222,970	1470.68		4,720		8,325		8,325	3,605						0010
BNP Paribas S&P 500 Asian UpStk 1533.81 135916800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2013	01/14/2014	433	636,201	1470.68		11,870		27,309		27,309	15,439						0010
BNP Paribas S&P 500 Asian UpStk 1553.88 136689100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	01/22/2014	267	397,857	1492.56		8,698		16,345		16,345	7,647						0010
BNP Paribas S&P 500 Asian UpStk 1554.97 136214100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/22/2014	513	765,250	1492.56		15,212		31,996		31,996	16,784						0010
BNP Paribas S&P 500 Asian UpStk 1564.77 136491600 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2013	01/28/2014	430	644,777	1500.18		13,543		27,759		27,759	14,216						0010
BNP Paribas S&P 500 Asian UpStk 1572.40 136215100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/28/2014	750	1,125,210	1500.18		23,289		54,165		54,165	30,876						0010
BNP Paribas S&P 500 Asian UpStk 1572.73 136689600 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	02/07/2014	313	472,515	1509.39		9,348		19,827		19,827	10,479						0010
BNP Paribas S&P 500 Asian UpStk 1583.64 136492600 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2013	02/07/2014	1,886	2,846,317	1509.39		61,475		140,002		140,002	78,527						0010
BNP Paribas S&P 500 Asian UpStk 1594.39 136690100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	02/14/2014	1,475	2,244,188	1521.38		44,283		107,683		107,683	63,400						0010

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)
BNP Paribas S&P 500 Euro UpStk 1517.35 136210100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/07/2014	175	255,392	1461.89		5,548		9,689		9,689	4,141						0010
BNP Paribas S&P 500 Euro UpStk 1521.91 135916300 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2013	01/07/2014	2,789	4,077,811	1461.89		83,850		167,415		167,415	83,565						0010
BNP Paribas S&P 500 Euro UpStk 1525.28 135917300 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2013	01/14/2014	1,020	1,499,505	1470.68		27,335		55,647		55,647	28,312						0010
BNP Paribas S&P 500 Euro UpStk 1526.08 136211100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/14/2014	511	752,150	1470.68		15,588		28,322		28,322	12,734						0010
BNP Paribas S&P 500 Euro UpStk 1530.59 136687600 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	01/14/2014	161	236,838	1470.68		5,661		9,644		9,644	3,983						0010
BNP Paribas S&P 500 Euro UpStk 1531.33 136687100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	01/07/2014	85	124,743	1461.89		3,516		5,925		5,925	2,409						0010
BNP Paribas S&P 500 Euro UpStk 1551.52 136214600 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/21/2014	2,081	3,106,137	1492.56		64,784		122,530		122,530	57,746						0010
BNP Paribas S&P 500 Euro UpStk 1552.26 136491100 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2013	01/21/2014	268	400,111	1492.56		8,605		15,982		15,982	7,377						0010
BNP Paribas S&P 500 Euro UpStk 1560.89 137279800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/07/2014	113	170,003	1509.39		3,399		5,762		5,762	2,363						0010
BNP Paribas S&P 500 Euro UpStk 1561.18 136492100 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2013	01/28/2014	980	1,470,311	1500.18		31,186		59,596		59,596	28,410						0010
BNP Paribas S&P 500 Euro UpStk 1564.16 136215600 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2013	01/28/2014	2,304	3,456,130	1500.18		73,975		146,924		146,924	72,949						0010
BNP Paribas S&P 500 Euro UpStk 1566.54 137280800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	268	402,393	1502.42		9,934		16,994		16,994	7,060						0010
BNP Paribas S&P 500 Euro UpStk 1567.02 137279300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	33	49,993	1521.38		1,242		2,127		2,127	885						0010
BNP Paribas S&P 500 Euro UpStk 1569.77 137278300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/07/2014	40	59,998	1509.39		1,381		2,384		2,384	1,003						0010
BNP Paribas S&P 500 Euro UpStk 1570.99 136688100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	02/07/2014	1,022	1,543,034	1509.39		32,223		62,532		62,532	30,309						0010
BNP Paribas S&P 500 Euro UpStk 1573.94 137282300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/20/2014	83	125,129	1511.95		2,898		5,075		5,075	2,177						0010
BNP Paribas S&P 500 Euro UpStk 1575.41 136493100 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2013	02/07/2014	3,548	5,356,040	1509.39		116,639		232,592		232,592	115,953						0010
BNP Paribas S&P 500 Euro UpStk 1578.6 137281300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	2,022	3,062,486	1514.68		71,817		127,333		127,333	55,516						0010
BNP Paribas S&P 500 Euro UpStk 1582.01 137277800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	1,535	2,325,503	1514.68		57,052		101,824		101,824	44,772						0010
BNP Paribas S&P 500 Euro UpStk 1582.24 137280300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	02/14/2014	64	97,018	1521.38		2,133		3,841		3,841	1,708						0010

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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)
BNP Paribas S&P 500 Euro UpStk 1586.12 136688600 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/15/2013	02/14/2014	2,004	3,048,648	1521.38		62,601		128,370		128,370	65,769						0010
BNP Paribas S&P 500 Euro UpStk 1613.26 137281800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	03/07/2014	5,359	8,275,087	1544.26		182,675		361,008		361,008	178,333						0010
BNP Paribas S&P 500 Euro Upstk 1,582.97 137558100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	02/28/2014	1,506	2,280,684	1514.68		57,187		101,279		101,279	44,092						0010
BNP Paribas S&P 500 Euro Upstk 1,610.54 137558600 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	03/07/2014	2,301	3,553,018	1544.26		76,478		148,942		148,942	72,464						0010
BNP Paribas S&P 500 Euro Upstk 1,633.95 137556600 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	03/14/2014	5,300	8,285,588	1563.23		172,048		362,479		362,479	190,431						0010
BNP Paribas S&P 500 Euro Upstk 1,550.59 137557600 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2013	02/21/2014	84	126,023	1502.42		2,427		4,001		4,001	1,574						0010
Credit Suisse International S&P 500 Asian UpStk 1507.76 136918500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	01/14/2014	57	82,560	1454.55		1,825		3,020		3,020	1,195						0010
Credit Suisse International S&P 500 Asian UpStk 1572.54 136985200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/21/2014	332	498,172	1502.42		11,241		23,241		23,241	12,000						0010
Credit Suisse International S&P 500 Asian UpStk 1573.55 136919500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	02/21/2014	1,436	2,156,964	1502.42		41,519		102,078		102,078	60,559						0010
Credit Suisse International S&P 500 Asian UpStk 1582.46 136919000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	02/14/2014	208	316,204	1521.38		4,485		12,690		12,690	8,205						0010
Credit Suisse International S&P 500 Asian UpStk 1587.61 136994200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/28/2014	1,254	1,900,000	1514.68		38,950		91,438		91,438	52,488						0010
Credit Suisse International S&P 500 Euro UpStk 1560.3 136916500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	01/28/2014	34	50,830	1500.29		972		2,023		2,023	1,051						0010
Credit Suisse International S&P 500 Euro UpStk 1563.33 136984200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/21/2014	815	1,224,037	1502.42		26,006		49,008		49,008	23,002						0010
Credit Suisse International S&P 500 Euro UpStk 1566.49 136917500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	02/21/2014	2,652	3,984,553	1502.42		79,404		167,781		167,781	88,377						0010
Credit Suisse International S&P 500 Euro UpStk 1574.29 136983200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/07/2014	33	50,021	1509.39		1,093		2,133		2,133	1,040						0010
Credit Suisse International S&P 500 Euro UpStk 1579.8 136917000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	02/14/2014	285	434,050	1521.38		7,301		16,475		16,475	9,174						0010

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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)
Credit Suisse International S&P 500 Euro UpStk 1582.24 136983700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/14/2014	50	76,571	1521.38		1,498		3,027		3,027	1,529						0010
Credit Suisse International S&P 500 Euro UpStk 1583.60 136994700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/28/2013	02/28/2014	2,113	3,200,000	1514.68		70,400		143,100		143,100	72,700						0010
Credit Suisse International S&P GSCI ER Asian UpStk 491.19 137791200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/07/2014	2,097	989,121	471.63		18,646		42		42	(18,604)						0010
Credit Suisse International S&P GSCI ER Asian UpStk 492.10 137792200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/14/2014	1,447	684,415	473.1		10,684		24		24	(10,660)						0010
Credit Suisse International S&P GSCI ER Asian UpStk 492.16 137790700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	02/28/2014	1,133	536,261	473.49		9,163		4		4	(9,159)						0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 492.21 136982200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/28/2014	1,205	570,000	473.0039		12,919		11		11	(12,908)						0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 493.1 136222800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/14/2014	1,159	552,374	476.76		13,190					(13,190)						0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 496.18 136981700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/21/2014	584	280,028	479.64		4,914					(4,914)						0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 502.25 136223300 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/28/2014	844	411,250	486.98		8,023					(8,023)						0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 512.60 136980200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/14/2014	1,721	849,722	493.66		11,173					(11,173)						0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 490.434 136982700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/28/2014	666	315,000	473.0039		6,706		2,867		2,867	(3,839)						0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 492.33 136224300 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/14/2014	916	438,623	478.6		8,831		437		437	(8,394)						0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 493.69 136981200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/21/2014	325	155,730	479.64		2,873		657		657	(2,216)						0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 501.56 136224800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/28/2014	1,064	517,947	486.76		10,484		386		386	(10,098)						0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 508.04 136980700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/07/2014	851	418,632	491.93		7,671		295		295	(7,376)						0010

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BNP Paribas S&P 500 Asian Up Stk 1,773.00 144658700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/07/2014	511	856,682	1676.12		36,739		42,171		42,171	5,432						0010
BNP Paribas S&P 500 Asian Up Stk 1,798.57 144658100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	09/29/2014	612	1,028,671	1681.55		50,046		59,525		59,525	9,479						0010
BNP Paribas S&P 500 Asian Up Stk 1,851.45 144455300 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2013	11/07/2014	4,886	8,537,029	1747.15		218,514		342,806		342,806	124,292						0010
BNP Paribas S&P 500 Asian Up Stk 1,851.98 144660500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	11/07/2014	1,059	1,850,075	1747.15		56,631		74,576		74,576	17,945						0010
BNP Paribas S&P 500 Asian Up Stk 1,855.01 144659300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/21/2014	363	633,783	1744.66		20,187		27,068		27,068	6,881						0010
BNP Paribas S&P 500 Asian Up Stk 1,870.91 144454700 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2013	10/28/2014	1,849	3,257,983	1762.11		74,548		126,189		126,189	51,641						0010
BNP Paribas S&P 500 Asian Up Stk 1,880.86 144659900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/28/2014	284	500,404	1762.11		14,804		20,540		20,540	5,736						0010
BNP Paribas S&P 500 Asian Up Stk 1,891.19 144661100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	11/14/2014	1,633	2,924,333	1790.62		64,068		87,928		87,928	23,860						0010
BNP Paribas S&P 500 Asian Up Stk 1,908.11 145056600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/29/2013	11/21/2014	1,882	3,380,418	1795.85		87,059		107,784		107,784	20,725						0010
BNP Paribas S&P 500 Asian Up Stk 1,910.17 145408600 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/11/2013	12/08/2014	2,437	4,406,365	1808.37		83,748		122,126		122,126	38,378						0010
BNP Paribas S&P 500 Asian Up Stk 1,915.98 145408000 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/11/2013	11/28/2014	1,355	2,446,060	1805.81		48,317		72,713		72,713	24,396						0010
BNP Paribas S&P 500 Asian UpStk 1666.85 140131500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/24/2013	06/23/2014	1,893	3,014,804	1592.43		55,774		138,644		138,644	82,870						0010
BNP Paribas S&P 500 Asian UpStk 1,638.11 138520200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	04/15/2014	920	1,427,845	1552.36		38,484		78,695		78,695	40,211						0010
BNP Paribas S&P 500 Asian UpStk 1,760.05 143186200 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	08/28/2014	785	1,297,849	1652.7		36,382		75,682		75,682	39,300						0010
BNP Paribas S&P 500 Asian UpStk 1,785.89 143189200 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	10/07/2014	3,473	5,820,846	1676.12		140,927		319,597		319,597	178,670						0010
BNP Paribas S&P 500 Asian UpStk 1,797.50 143186800 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/08/2014	1,074	1,795,617	1671.71		45,242		111,889		111,889	66,647						0010
BNP Paribas S&P 500 Asian UpStk 1,799.61 143188600 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/29/2014	1,672	2,811,114	1681.55		66,602		163,869		163,869	97,267						0010
BNP Paribas S&P 500 Asian UpStk 1,806.63 144143400 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	10/14/2014	745	1,274,516	1710.14		40,230		56,248		56,248	16,018						0010
BNP Paribas S&P 500 Asian UpStk 1,820.86 143188000 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/22/2014	1,215	2,067,719	1701.84		39,633		113,177		113,177	73,544						0010
BNP Paribas S&P 500 Asian UpStk 1,825.22 143187400 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/15/2014	1,280	2,172,928	1697.6		43,571		125,394		125,394	81,823						0010

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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)
BNP Paribas S&P 500 Asian UpStk 1,854.73 144148800 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	10/29/2013	10/21/2014	1,453	2,535,724	1744.66		69,372		108,099		108,099	38,727						0010
BNP Paribas S&P 500 Asian UpStk 1625.93 137799700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2013	03/21/2014	3,551	5,489,800	1545.8		128,491		284,328		284,328	155,837						0010
BNP Paribas S&P 500 Asian UpStk 1626.11 137798700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2013	03/07/2014	215	332,139	1544.26		7,848		17,598		17,598	9,750						0010
BNP Paribas S&P 500 Asian UpStk 1628.16 138671300 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	04/30/2013	04/15/2014	344	535,499	1555.01		13,458		25,141		25,141	11,683						0010
BNP Paribas S&P 500 Asian UpStk 1634.78 138671800 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	04/30/2013	04/22/2014	545	851,344	1562.5		20,231		39,269		39,269	19,038						0010
BNP Paribas S&P 500 Asian UpStk 1637.41 138519700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	04/23/2013	04/08/2014	206	322,033	1562.66		7,256		15,379		15,379	8,123						0010
BNP Paribas S&P 500 Asian UpStk 1641.62 138520700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	04/23/2013	04/22/2014	2,742	4,285,016	1562.5		101,963		216,291		216,291	114,328						0010
BNP Paribas S&P 500 Asian UpStk 1643.00 137799200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2013	03/14/2014	2,270	3,548,501	1563.23		69,915		180,894		180,894	110,979						0010
BNP Paribas S&P 500 Asian UpStk 1651.94 137934500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	03/28/2013	03/28/2014	2,516	3,948,540	1569.19		82,919		207,578		207,578	124,659						0010
BNP Paribas S&P 500 Asian UpStk 1673.97 138672300 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	04/30/2013	04/28/2014	2,784	4,435,813	1593.61		89,100		221,726		221,726	132,626						0010
BNP Paribas S&P 500 Asian UpStk 1696.87 140972700 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2013	06/30/2014	506	813,521	1607.05		29,462		44,142		44,142	14,680						0010
BNP Paribas S&P 500 Asian UpStk 1703.26 140131000 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	06/24/2013	06/16/2014	441	717,616	1626.73		9,921		32,758		32,758	22,837						0010
BNP Paribas S&P 500 Asian UpStk 1731.73 140973700 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2013	07/07/2014	830	1,361,565	1640.46		41,715		71,051		71,051	29,336						0010
BNP Paribas S&P 500 Asian UpStk 1741.78 142243300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	09/10/2013	08/21/2014	280	459,179	1642.8		14,045		25,487		25,487	11,442						0010
BNP Paribas S&P 500 Asian UpStk 1749.43 142243900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	09/10/2013	08/28/2014	2,228	3,642,021	1634.96		129,713		233,257		233,257	103,544						0010
BNP Paribas S&P 500 Asian UpStk 1753.33 142245100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	09/10/2013	09/08/2014	4,780	7,990,623	1671.71		178,099		343,099		343,099	165,000						0010
BNP Paribas S&P 500 Asian UpStk 1772.42 140974200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2013	07/14/2014	2,235	3,760,085	1682.5		85,906		172,601		172,601	86,695						0010
BNP Paribas S&P 500 Asian UpStk 1774.67 141550200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2013	08/14/2014	1,869	3,150,651	1685.39		57,166		143,067		143,067	85,901						0010
BNP Paribas S&P 500 Asian UpStk 1784.98 140974700 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2013	07/21/2014	1,853	3,141,817	1695.53		65,244		139,434		139,434	74,190						0010
BNP Paribas S&P 500 Asian UpStk 1785.78 141549700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2013	08/07/2014	1,142	1,931,645	1690.91		33,883		89,485		89,485	55,602						0010

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BNP Paribas S&P 500 Asian UpStk 1798.11 142427800 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/17/2013	09/15/2014	3,045	5,169,073	1697.6		124,720		247,846		247,846	123,126						0010
BNP Paribas S&P 500 Asian up Stk 1,800.48 144657500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	09/23/2014	412	700,852	1701.84		27,522		32,981		32,981	5,459						0010
BNP Paribas S&P 500 Euro Up Stk 1,770.01 144665900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/07/2014	132	221,818	1676.12		8,032		9,088		9,088	1,056						0010
BNP Paribas S&P 500 Euro Up Stk 1,785.22 144154200 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	10/07/2014	2,626	4,400,837	1676.12		172,319		206,677		206,677	34,358						0010
BNP Paribas S&P 500 Euro Up Stk 1,793.77 144662300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/14/2014	558	953,848	1710.14		28,323		32,280		32,280	3,957						0010
BNP Paribas S&P 500 Euro Up Stk 1,814.45 144455900 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2013	10/20/2014	151	264,054	1744.66		5,465		6,893		6,893	1,428						0010
BNP Paribas S&P 500 Euro Up Stk 1,833.09 144662900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/21/2014	466	813,291	1744.66		22,702		26,306		26,306	3,604						0010
BNP Paribas S&P 500 Euro Up Stk 1,834.97 144457100 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2013	11/07/2014	10,014	17,496,362	1747.15		437,021		553,707		553,707	116,686						0010
BNP Paribas S&P 500 Euro Up Stk 1,836.48 144664100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	11/07/2014	2,145	3,747,672	1747.15		104,248		120,424		120,424	16,176						0010
BNP Paribas S&P 500 Euro Up Stk 1,855.55 144456500 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2013	10/28/2014	3,395	5,981,905	1762.11		148,622		192,510		192,510	43,888						0010
BNP Paribas S&P 500 Euro Up Stk 1,856.00 144663500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	10/28/2014	192	338,149	1762.11		9,349		10,928		10,928	1,579						0010
BNP Paribas S&P 500 Euro Up Stk 1,871.33 145568200 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/17/2013	12/15/2014	6,983	12,475,480	1786.54		278,903		334,850		334,850	55,947						0010
BNP Paribas S&P 500 Euro Up Stk 1,876.76 144664700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2013	11/14/2014	4,475	8,012,398	1790.62		184,087		216,935		216,935	32,848						0010
BNP Paribas S&P 500 Euro Up Stk 1,896.32 145057800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/29/2013	11/21/2014	3,399	6,103,340	1795.85		166,666		184,869		184,869	18,203						0010
BNP Paribas S&P 500 Euro Up Stk 1,902.57 145567000 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/17/2013	11/28/2014	515	929,685	1805.81		21,273		26,284		26,284	5,011						0010
BNP Paribas S&P 500 Euro Up Stk 1,907.02 145567600 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/17/2013	12/08/2014	1,955	3,535,490	1808.37		81,448		100,542		100,542	19,094						0010
BNP Paribas S&P 500 Euro UpStk 1637.96 137935000 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/28/2013	03/28/2014	4,447	6,978,072	1569.19		150,029		292,167		292,167	142,138						0010
BNP Paribas S&P 500 Euro UpStk 1657.76 140132500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/24/2013	06/23/2014	4,098	6,525,571	1592.43		123,469		237,492		237,492	114,023						0010
BNP Paribas S&P 500 Euro UpStk 1700.24 140132000 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/24/2013	06/16/2014	2,236	3,637,889	1626.73		65,345		141,397		141,397	76,052						0010
BNP Paribas S&P 500 Euro UpStk 1,749.63 143189800 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/08/2014	836	1,387,238	1660.15		36,332		57,281		57,281	20,949						0010

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BNP Paribas S&P 500 Euro UpStk 1,767.11 143192200 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	10/07/2014	4,093	6,860,728	1676.12		171,178		273,091		273,091	101,913						0010
BNP Paribas S&P 500 Euro UpStk 1,768.70 144153600 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	09/29/2014	453	762,482	1681.55		24,205		28,949		28,949	4,744						0010
BNP Paribas S&P 500 Euro UpStk 1,776.08 143191600 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/29/2014	5,154	8,666,019	1681.55		217,791		354,528		354,528	136,737						0010
BNP Paribas S&P 500 Euro UpStk 1,778.31 144152400 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	09/22/2014	99	169,281	1709.91		3,967		4,821		4,821	854						0010
BNP Paribas S&P 500 Euro UpStk 1,789.21 144153000 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	09/22/2014	291	495,457	1701.84		14,810		18,044		18,044	3,234						0010
BNP Paribas S&P 500 Euro UpStk 1,790.30 144151800 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	09/15/2014	161	271,971	1693.26		9,168		11,169		11,169	2,001						0010
BNP Paribas S&P 500 Euro UpStk 1,793.69 143191000 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/22/2014	925	1,573,691	1701.84		35,185		59,981		59,981	24,796						0010
BNP Paribas S&P 500 Euro UpStk 1,795.92 143190400 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/08/2013	09/15/2014	333	566,031	1697.6		13,581		23,269		23,269	9,688						0010
BNP Paribas S&P 500 Euro UpStk 1,837.20 144154800 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	10/21/2014	2,925	5,103,043	1744.66		137,414		171,864		171,864	34,450						0010
BNP Paribas S&P 500 Euro UpStk 1,847.84 144155400 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	10/28/2014	6,623	11,669,697	1762.11		275,565		348,071		348,071	72,506						0010
BNP Paribas S&P 500 Euro UpStk 1610.59 138522700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	04/15/2014	1,125	1,747,088	1552.36		35,463		62,496		62,496	27,033						0010
BNP Paribas S&P 500 Euro UpStk 1611.29 137800200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/25/2013	03/07/2014	449	693,759	1544.26		15,495		29,409		29,409	13,914						0010
BNP Paribas S&P 500 Euro UpStk 1612.31 137801200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/25/2013	03/21/2014	5,993	9,264,258	1545.8		204,128		386,085		386,085	181,957						0010
BNP Paribas S&P 500 Euro UpStk 1616.57 138672800 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/30/2013	04/14/2014	592	919,543	1553.86		20,618		35,337		35,337	14,719						0010
BNP Paribas S&P 500 Euro UpStk 1624.46 138523700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	04/21/2014	4,488	7,012,984	1562.5		144,434		262,906		262,906	118,472						0010
BNP Paribas S&P 500 Euro UpStk 1625.1 138673300 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/30/2013	04/21/2014	1,960	3,063,203	1562.5		65,734		116,003		116,003	50,269						0010
BNP Paribas S&P 500 Euro UpStk 1628.66 138521700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	04/08/2014	424	662,163	1563.07		14,276		26,475		26,475	12,199						0010
BNP Paribas S&P 500 Euro UpStk 1630.44 137800700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/25/2013	03/14/2014	4,166	6,512,604	1563.23		133,899		270,936		270,936	137,037						0010
BNP Paribas S&P 500 Euro UpStk 1632.35 138521200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	03/28/2014	53	82,722	1567.01		1,751		3,302		3,302	1,551						0010
BNP Paribas S&P 500 Euro UpStk 1657.12 138673800 .043	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/30/2013	04/28/2014	4,323	6,888,634	1593.61		130,760		253,861		253,861	123,101						0010

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BNP Paribas S&P 500 Euro UpStk 1668.68 142245700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	06/23/2014	223	355,621	1592.43		10,793		15,033		15,033	4,240						0010
BNP Paribas S&P 500 Euro UpStk 1685.13 142246300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	06/30/2014	82	131,153	1606.28		3,918		5,577		5,577	1,659						0010
BNP Paribas S&P 500 Euro UpStk 1687.24 140975200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/23/2013	06/30/2014	1,426	2,290,119	1605.85		71,077		100,450		100,450	29,373						0010
BNP Paribas S&P 500 Euro UpStk 1714.25 142249300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	08/21/2014	495	813,498	1642.8		19,436		28,442		28,442	9,006						0010
BNP Paribas S&P 500 Euro UpStk 1718.44 142251100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	08/20/2014	284	468,871	1652.35		10,108		14,958		14,958	4,850						0010
BNP Paribas S&P 500 Euro UpStk 1721.42 140978200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/23/2013	07/07/2014	2,401	3,938,466	1640.46		108,662		161,247		161,247	52,585						0010
BNP Paribas S&P 500 Euro UpStk 1725.99 142249900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	08/28/2014	4,119	6,733,992	1634.96		204,166		298,977		298,977	94,811						0010
BNP Paribas S&P 500 Euro UpStk 1729.03 142428400 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/17/2013	08/28/2014	800	1,307,249	1634.96		43,328		59,851		59,851	16,523						0010
BNP Paribas S&P 500 Euro UpStk 1745.45 142246900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	07/07/2014	61	100,052	1640.46		3,381		5,222		5,222	1,841						0010
BNP Paribas S&P 500 Euro UpStk 1748.23 142250500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	09/08/2014	10,741	17,956,088	1671.71		409,130		625,200		625,200	216,070						0010
BNP Paribas S&P 500 Euro UpStk 1764.43 140985200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/23/2013	07/14/2014	6,943	11,682,001	1682.5		277,868		440,852		440,852	162,984						0010
BNP Paribas S&P 500 Euro UpStk 1767.05 142429000 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/17/2013	09/08/2014	2,643	4,418,965	1671.71		129,869		188,680		188,680	58,811						0010
BNP Paribas S&P 500 Euro UpStk 1767.62 141551700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/15/2013	08/14/2014	3,650	6,151,724	1685.39		130,635		225,817		225,817	95,182						0010
BNP Paribas S&P 500 Euro UpStk 1769.91 142247500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	07/28/2014	447	754,135	1685.33		17,738		28,839		28,839	11,101						0010
BNP Paribas S&P 500 Euro UpStk 1771.22 142248100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	08/07/2014	364	615,677	1690.91		13,523		21,951		21,951	8,428						0010
BNP Paribas S&P 500 Euro UpStk 1773.22 142248700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2013	08/14/2014	409	689,409	1685.39		16,710		26,891		26,891	10,181						0010
BNP Paribas S&P 500 Euro UpStk 1774.13 141550700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/15/2013	07/28/2014	1,453	2,449,273	1685.33		55,341		97,949		97,949	42,608						0010
BNP Paribas S&P 500 Euro UpStk 1774.94 141551200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/15/2013	08/07/2014	2,996	5,066,254	1690.91		106,784		188,333		188,333	81,549						0010
BNP Paribas S&P 500 Euro UpStk 1778.15 140986200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/23/2013	07/21/2014	4,782	8,108,296	1695.53		184,161		297,478		297,478	113,317						0010
BNP Paribas S&P 500 Euro UpStk 1785.57 142430800 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/17/2013	09/15/2014	6,377	10,826,172	1697.6		268,422		402,366		402,366	133,944						0010

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BNP Paribas S&P 500 SPX Asian UpStk 1,859. 144149400 1029	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/29/2013	10/28/2014	2,960	5,215,599	1762.11		116,559		186,537		186,537	69,978						0010
Credit Suisse International S&P 500 Asian Up Stk 1,852.40 143755200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/22/2013	10/21/2014	3,133	5,466,334	1744.66		135,103		228,901		228,901	93,798						0010
Credit Suisse International S&P 500 Asian Up Stk 1,858.53 145967800 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2013	11/07/2014	847	1,489,395	1759.1		55,229		54,306		54,306	(923)						0010
Credit Suisse International S&P 500 Asian Up Stk 1,890.32 145580200 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2013	12/15/2014	2,350	4,198,673	1786.54		94,618		135,122		135,122	40,504						0010
Credit Suisse International S&P 500 Asian Up Stk 1,895.92 144918600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2013	11/28/2014	2,011	3,631,159	1805.81		72,631		93,920		93,920	21,289						0010
Credit Suisse International S&P 500 Asian Up Stk 1,913.86 145581100 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2013	11/21/2014	335	602,023	1795.85		12,608		19,659		19,659	7,051						0010
Credit Suisse International S&P 500 Asian Up Stk 1,914.86 145579600 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2013	12/08/2014	571	1,032,453	1808.37		19,212		29,289		29,289	10,077						0010
Credit Suisse International S&P 500 Asian Up Stk 1,928.53 145851700 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/23/2013	12/22/2014	2,243	4,099,999	1827.99		88,150		98,496		98,496	10,346						0010
Credit Suisse International S&P 500 Asian Up Stk 1,947.48 145968400 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2013	12/23/2014	1,873	3,424,355	1827.99		93,646		91,279		91,279	(2,367)						0010
Credit Suisse International S&P 500 Asian UpStk 1,727.55 139752800 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	05/28/2014	231	384,571	1662.29		5,997		14,133		14,133	8,136						0010
Credit Suisse International S&P 500 Asian UpStk 1,742.46 139752300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	05/14/2014	210	347,133	1650.34		7,318		18,087		18,087	10,769						0010
Credit Suisse International S&P 500 Asian UpStk 1,771.70 141767600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/07/2014	82	135,059	1640.46		4,014		9,624		9,624	5,610						0010
Credit Suisse International S&P 500 Asian UpStk 1,787.05 143493200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2013	10/07/2014	1,363	2,283,764	1676.12		76,288		126,407		126,407	50,119						0010
Credit Suisse International S&P 500 Asian UpStk 1,814.40 142683600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/24/2013	09/22/2014	4,137	7,041,057	1701.84		175,712		368,161		368,161	192,449						0010
Credit Suisse International S&P 500 Asian UpStk 1626.61 137932500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/21/2014	2,295	3,547,812	1545.8		85,631		185,124		185,124	99,493						0010

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Credit Suisse International S&P 500 Asian UpStk 1635.82 138338000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	04/15/2014	2,225	3,454,032	1552.36		81,947		184,972		184,972	103,025						0010
Credit Suisse International S&P 500 Asian UpStk 1638.79 138337500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	04/08/2014	326	509,702	1563.07		10,259		24,599		24,599	14,340						0010
Credit Suisse International S&P 500 Asian UpStk 1642.77 137932000 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/14/2014	378	590,745	1561.95		12,167		30,499		30,499	18,332						0010
Credit Suisse International S&P 500 Asian UpStk 1646.52 138337000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	03/28/2014	146	228,490	1569.19		4,328		11,219		11,219	6,891						0010
Credit Suisse International S&P 500 Asian UpStk 1716.56 139753300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	06/09/2014	3,932	6,461,014	1643.38		128,601		274,034		274,034	145,433						0010
Credit Suisse International S&P 500 Asian UpStk 1731.99 141943500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/28/2014	2,917	4,768,688	1634.96		118,768		261,077		261,077	142,309						0010
Credit Suisse International S&P 500 Asian UpStk 1733.35 141770600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/21/2014	2,514	4,130,016	1642.8		101,968		210,056		210,056	108,088						0010
Credit Suisse International S&P 500 Asian UpStk 1737.02 141943000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/21/2014	1,042	1,711,173	1642.8		38,967		90,332		90,332	51,365						0010
Credit Suisse International S&P 500 Asian UpStk 1771.14 141768100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/14/2014	362	609,788	1682.5		9,543		27,592		27,592	18,049						0010
Credit Suisse International S&P 500 Asian UpStk 1780.10 141336500 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/08/2013	08/07/2014	2,999	5,070,836	1690.91		106,100		223,263		223,263	117,163						0010
Credit Suisse International S&P 500 Asian UpStk 1785.38 141770100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/14/2014	869	1,464,806	1685.39		25,856		73,050		73,050	47,194						0010
Credit Suisse International S&P 500 Asian UpStk 1786.39 141769600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/07/2014	365	616,624	1690.91		9,791		28,692		28,692	18,901						0010
Credit Suisse International S&P 500 Asian UpStk 1790.09 141942500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/14/2014	763	1,285,599	1685.39		20,267		66,550		66,550	46,283						0010
Credit Suisse International S&P 500 Asian UpStk 1791.53 141768600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/21/2014	1,185	2,010,000	1695.53		28,428		94,019		94,019	65,591						0010
Credit Suisse International S&P 500 Asian UpStk 1791.62 141769100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/28/2014	1,381	2,327,879	1685.33		40,112		121,748		121,748	81,636						0010

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Credit Suisse International S&P 500 Asian UpStk 1807.99 143493800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2013	10/14/2014	1,937	3,312,165	1710.14		80,744		147,835		147,835	67,091						0010
Credit Suisse International S&P 500 Euro Up Stk 1,762.47 143755800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/22/2013	10/07/2014	723	1,212,539	1676.12		37,806		45,893		45,893	8,087						0010
Credit Suisse International S&P 500 Euro Up Stk 1,799.22 143756400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/22/2013	10/14/2014	1,458	2,492,649	1710.14		71,057		89,188		89,188	18,131						0010
Credit Suisse International S&P 500 Euro Up Stk 1,826.76 145390000 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	11/07/2014	179	312,355	1747.15		7,975		9,030		9,030	1,055						0010
Credit Suisse International S&P 500 Euro Up Stk 1,827.83 145388200 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	10/21/2014	222	387,105	1744.66		10,404		11,824		11,824	1,420						0010
Credit Suisse International S&P 500 Euro Up Stk 1,831.14 143757000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/22/2013	10/21/2014	6,255	10,912,848	1744.66		266,338		345,196		345,196	78,858						0010
Credit Suisse International S&P 500 Euro Up Stk 1,852.62 145391200 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	11/20/2014	113	201,900	1781.37		4,132		4,737		4,737	605						0010
Credit Suisse International S&P 500 Euro Up Stk 1,856.02 145388800 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	10/28/2014	196	345,920	1762.11		9,678		11,148		11,148	1,470						0010
Credit Suisse International S&P 500 Euro Up Stk 1,881.55 145390600 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	11/14/2014	948	1,698,314	1790.62		41,163		48,023		48,023	6,860						0010
Credit Suisse International S&P 500 Euro Up Stk 1,884.58 145901700 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/24/2013	12/15/2014	1,780	3,179,362	1786.54		95,192		96,612		96,612	1,420						0010
Credit Suisse International S&P 500 Euro Up Stk 1,892.13 144919200 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2013	11/28/2014	3,870	6,987,654	1805.81		158,612		178,568		178,568	19,956						0010
Credit Suisse International S&P 500 Euro Up Stk 1,896.61 145391800 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	11/21/2014	850	1,525,988	1795.85		39,343		46,166		46,166	6,823						0010
Credit Suisse International S&P 500 Euro Up Stk 1,897.45 145393000 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	12/08/2014	8,449	15,278,014	1808.37		339,545		397,107		397,107	57,562						0010
Credit Suisse International S&P 500 Euro Up Stk 1,902.65 145392400 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/11/2013	11/28/2014	3,178	5,738,124	1805.81		137,558		161,799		161,799	24,241						0010
Credit Suisse International S&P 500 Euro Up Stk 1,912.12 145901100 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/24/2013	12/08/2014	1,037	1,874,430	1808.37		54,283		55,442		55,442	1,159						0010

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Credit Suisse International S&P 500 Euro Up Stk 1,918.48 145852300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/23/2013	12/22/2014	6,346	11,600,004	1827.99		272,600		284,405		284,405	11,805						0010
Credit Suisse International S&P 500 Euro Up Stk 1,928.78 145902300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/24/2013	12/22/2014	1,684	3,077,604	1827.99		80,830		82,609		82,609	1,779						0010
Credit Suisse International S&P 500 Euro Up Stk 1,930.28 145969000 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2013	12/22/2014	1,901	3,475,283	1827.99		97,662		94,431		94,431	(3,231)						0010
Credit Suisse International S&P 500 Euro UpStk 1,770.52 141772600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/28/2014	143	240,278	1685.33		5,036		9,240		9,240	4,204						0010
Credit Suisse International S&P 500 Euro UpStk 1,779.12 143494400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2013	09/29/2014	950	1,597,220	1681.55		48,955		67,104		67,104	18,149						0010
Credit Suisse International S&P 500 Euro UpStk 1,786.01 141337000 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/08/2013	07/21/2014	588	997,785	1695.53		23,975		39,729		39,729	15,754						0010
Credit Suisse International S&P 500 Euro UpStk 1,793.85 143495600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2013	10/14/2014	4,377	7,484,565	1710.14		181,234		253,043		253,043	71,809						0010
Credit Suisse International S&P 500 Euro UpStk 1,794.44 142684200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/24/2013	09/22/2014	9,805	16,686,099	1701.84		425,428		639,260		639,260	213,832						0010
Credit Suisse International S&P 500 Euro UpStk 1609.29 138338500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	03/21/2014	110	170,672	1545.8		3,645		6,774		6,774	3,129						0010
Credit Suisse International S&P 500 Euro UpStk 1613.72 137934000 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/21/2014	3,986	6,162,007	1545.8		139,480		261,463		261,463	121,983						0010
Credit Suisse International S&P 500 Euro UpStk 1615.3 137933000 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/07/2014	259	400,056	1544.26		9,466		17,923		17,923	8,457						0010
Credit Suisse International S&P 500 Euro UpStk 1615.69 138340000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	04/14/2014	4,389	6,812,656	1552.36		141,137		264,039		264,039	122,902						0010
Credit Suisse International S&P 500 Euro UpStk 1627.56 138339500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	04/07/2014	1,866	2,917,439	1563.07		58,626		114,381		114,381	55,755						0010
Credit Suisse International S&P 500 Euro UpStk 1628.43 139753800 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	04/14/2014	967	1,500,729	1552.36		46,703		69,669		69,669	22,966						0010
Credit Suisse International S&P 500 Euro UpStk 1631.16 137933500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2013	03/14/2014	426	666,374	1563.23		13,918		27,946		27,946	14,028						0010

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Credit Suisse International S&P 500 Euro UpStk 1632.58 138339000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/16/2013	03/28/2014	499	782,414	1569.19		15,033		30,175		30,175	15,142						0010
Credit Suisse International S&P 500 Euro UpStk 1710.13 139755300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	06/09/2014	7,212	11,852,106	1643.38		238,430		409,722		409,722	171,292						0010
Credit Suisse International S&P 500 Euro UpStk 1719.71 141945500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/28/2014	6,641	10,857,573	1634.96		270,815		450,117		450,117	179,302						0010
Credit Suisse International S&P 500 Euro UpStk 1722.40 141774600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/21/2014	5,436	8,929,719	1642.8		213,622		345,566		345,566	131,944						0010
Credit Suisse International S&P 500 Euro UpStk 1724.51 139756000 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	05/28/2014	737	1,223,580	1660.06		22,318		40,108		40,108	17,790						0010
Credit Suisse International S&P 500 Euro UpStk 1725.2 139754300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	05/14/2014	281	463,533	1651.64		9,778		17,732		17,732	7,954						0010
Credit Suisse International S&P 500 Euro UpStk 1726.29 141945000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/21/2014	2,865	4,707,197	1642.8		112,408		190,549		190,549	78,141						0010
Credit Suisse International S&P 500 Euro UpStk 1727.55 141771100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/07/2014	382	626,656	1640.46		16,342		27,426		27,426	11,084						0010
Credit Suisse International S&P 500 Euro UpStk 1736.27 139754800 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2013	05/20/2014	221	368,767	1666.29		7,007		13,012		13,012	6,005						0010
Credit Suisse International S&P 500 Euro UpStk 1763.35 141341500 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/08/2013	07/21/2014	157	265,503	1695.53		5,030		8,103		8,103	3,073						0010
Credit Suisse International S&P 500 Euro UpStk 1764.72 141771600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/14/2014	375	631,257	1682.5		12,929		23,869		23,869	10,940						0010
Credit Suisse International S&P 500 Euro UpStk 1767.01 143495000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2013	10/07/2014	2,843	4,764,455	1676.12		140,251		189,073		189,073	48,822						0010
Credit Suisse International S&P 500 Euro UpStk 1771.80 141339000 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2014	3,410	5,747,683	1685.33		139,657		224,079		224,079	84,422						0010
Credit Suisse International S&P 500 Euro UpStk 1771.82 141773600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/14/2014	2,589	4,362,919	1685.39		92,416		167,518		167,518	75,102						0010
Credit Suisse International S&P 500 Euro UpStk 1772.85 141944000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/07/2014	711	1,201,764	1690.91		22,686		43,624		43,624	20,938						0010

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Credit Suisse International S&P 500 Euro UpStk 1773.76 141944500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2013	08/14/2014	1,362	2,295,990	1685.39		47,299		89,971		89,971	42,672						0010
Credit Suisse International S&P 500 Euro UpStk 1773.81 141341000 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/08/2013	08/07/2014	8,131	13,749,601	1690.91		314,200		504,492		504,492	190,292						0010
Credit Suisse International S&P 500 Euro UpStk 1776.43 141773100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	08/07/2014	530	896,284	1690.91		18,324		33,840		33,840	15,516						0010
Credit Suisse International S&P 500 Euro UpStk 1786.50 141772100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2013	07/21/2014	150	254,499	1695.53		5,296		10,183		10,183	4,887						0010
Credit Suisse International S&P 500 Euro Upstk 1,794.09 142690200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/24/2013	09/15/2014	2,301	3,906,093	1697.6		104,555		157,535		157,535	52,980						0010
Credit Suisse International S&P GCSI Asian UpStk 472.93 140261100 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/01/2013	06/16/2014	4,538	2,070,164	456.15		36,000		51,850		51,850	15,850						0010
Credit Suisse International S&P GCSI Euro UpStk 471.58 140261600 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	07/01/2013	06/16/2014	2,840	1,298,397	457.15		23,000		24,896		24,896	1,896						0010
Credit Suisse International S&P GSCI Asian UpStk 467.58 144920400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/07/2014	1,533	689,052	449.45		16,799		18,675		18,675	1,876						0010
Credit Suisse International S&P GSCI Asian UpStk 476.36 144919800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/21/2014	789	363,700	460.8		5,899		6,640		6,640	741						0010
Credit Suisse International S&P GSCI Asian UpStk 477.12 144921000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/14/2014	863	394,307	456.77		8,651		9,751		9,751	1,100						0010
Credit Suisse International S&P GSCI Asian UpStk 484.95 142323400 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	08/07/2014	3,803	1,773,288	466.31		45,758		24,533		24,533	(21,225)						0010
Credit Suisse International S&P GSCI Asian UpStk 485.54 144918000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	10/28/2014	909	425,622	468.19		5,421		6,126		6,126	705						0010
Credit Suisse International S&P GSCI Asian UpStk 488.08 144917400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	10/21/2014	1,111	524,607	472.24		5,412		5,786		5,786	374						0010
Credit Suisse International S&P GSCI Asian UpStk 502.96 142324000 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	08/21/2014	1,629	789,717	484.73		15,696		2,122		2,122	(13,574)						0010
Credit Suisse International S&P GSCI Asian UpStk 504.08 142324600 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	09/09/2014	1,232	599,480	486.63		11,139		1,562		1,562	(9,577)						0010

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Credit Suisse International S&P GSCI ER Asian UpStk 461.08 138547900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	04/15/2014	3,304	1,462,528	442.69		31,961		59,609		59,609	27,648						0010
Credit Suisse International S&P GSCI ER Asian UpStk 486.55 137793200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/21/2014	804	377,089	468.97		7,224		233		233	(6,991)						0010
Credit Suisse International S&P GSCI ER Asian UpStk 497.5 138549400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	03/28/2014	1,654	788,456	476.61		7,279		15		15	(7,264)						0010
Credit Suisse International S&P GSCI ER Euro UpStk 458.85 138548900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	04/14/2014	2,303	1,019,356	442.69		22,813		28,706		28,706	5,893						0010
Credit Suisse International S&P GSCI ER Euro UpStk 486.6 137795700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/21/2014	1,435	673,094	468.97		14,853		9,435		9,435	(5,418)						0010
Credit Suisse International S&P GSCI ER Euro UpStk 489.2 137794700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/07/2014	1,255	591,957	471.63		12,517		6,457		6,457	(6,060)						0010
Credit Suisse International S&P GSCI ER Euro UpStk 489.9 137794200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	02/28/2014	773	365,804	473.38		7,197		3,184		3,184	(4,013)						0010
Credit Suisse International S&P GSCI ER Euro UpStk 490.6 137795200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2013	03/14/2014	2,578	1,219,794	473.1		25,348		12,679		12,679	(12,669)						0010
Credit Suisse International S&P GSCI ER Euro UpStk 494.8 138549900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	03/28/2014	1,746	832,094	476.61		11,354		7,793		7,793	(3,561)						0010
Credit Suisse International S&P GSCI Euro UpStk 464.29 144924000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/07/2014	1,121	504,036	449.45		10,197		10,391		10,391	194						0010
Credit Suisse International S&P GSCI Euro UpStk 473.75 144924600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/14/2014	917	418,675	456.77		8,593		8,797		8,797	204						0010
Credit Suisse International S&P GSCI Euro UpStk 476.05 144925200 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	11/21/2014	511	235,579	460.8		4,166		4,224		4,224	58						0010
Credit Suisse International S&P GSCI Euro UpStk 477.00 142325200 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	08/07/2014	734	339,775	462.94		7,117		5,598		5,598	(1,519)						0010
Credit Suisse International S&P GSCI Euro UpStk 483.91 144923400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	10/28/2014	642	300,756	468.19		4,828		4,907		4,907	79						0010
Credit Suisse International S&P GSCI Euro UpStk 487.61 144922800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2013	10/21/2014	702	332,100	472.76		4,678		4,718		4,718	40						0010

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Credit Suisse International S&P GSCI Euro UpStk 500.49 142326400 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	09/08/2014	1,033	502,533	486.63		8,134		4,648		4,648	(3,486)						0010
Credit Suisse International S&P GSCI Euro UpStk 502.16 142325800 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/12/2013	08/21/2014	1,586	761,986	480.56		18,682		11,528		11,528	(7,154)						0010
JPMorgan Chase Bank NA Rec Swaption 01/09/14 7y .0218 145571200 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	1	7,500,000	2.180000		11,063		40		40	(11,023)						0040
JPMorgan Chase Bank NA Rec Swaption 01/09/14 7y .0218 145568800 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	1	7,500,000	2.180000		11,063		40		40	(11,023)						0040
JPMorgan Chase Bank NA Rec Swaption 01/16/14 7y .0218 145570000 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	1	7,500,000	2.180000		14,531		494		494	(14,037)						0040
JPMorgan Chase Bank NA Rec Swaption 01/16/14 7y .0218 145572400 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	1	7,500,000	2.180000		14,531		494		494	(14,037)						0040
JPMorgan Chase Bank NA Rec Swaption 1/16/14 10y .0283 145570600 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	1	5,000,000	2.830000		16,188		1,073		1,073	(15,115)						0040
JPMorgan Chase Bank NA Rec Swaption 1/16/14 10y .0283 145573000 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	1	5,000,000	2.830000		16,188		1,073		1,073	(15,115)						0040
JPMorgan Chase Bank NA Rec Swaption 1/9/14 10y .0283 145569400 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	1	5,000,000	2.830000		12,500		141		141	(12,359)						0040
JPMorgan Chase Bank NA Rec Swaption 1/9/14 10y .0283 145571800 .121	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	1	5,000,000	2.830000		12,500		141		141	(12,359)						0040
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1654.3 139402800 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	04/28/2014	134	212,811	1583.18		5,919		9,485		9,485	3,566						0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1676.00 140237700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/23/2014	980	1,560,772	1592.43		39,489		80,174		80,174	40,685						0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1682.74 140238200 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/30/2014	2,430	3,902,554	1606.28		85,076		180,604		180,604	95,528						0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1713.33 140237200 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/16/2014	266	432,059	1626.73		8,863		22,122		22,122	13,259						0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1728.39 139403300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/14/2014	773	1,270,093	1643.75		26,959		62,293		62,293	35,334						0010

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JPMorgan Chase Bank NA S&P 500 Asian UpStk 1731.52 139404800 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/28/2014	1,045	1,735,062	1660.06		29,296		69,698		69,698	40,402						0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1745.15 139404300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/21/2014	2,465	4,113,795	1669.16		66,150		171,105		171,105	104,955						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 140238700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/16/2014	301	490,166	1626.73		10,188		18,494		18,494	8,306						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1,762.78 143163800 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/07/2013	10/07/2014	4,773	8,000,003	1676.12		199,200		303,384		303,384	104,184						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1666.32 140239200 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/23/2014	3,224	5,133,994	1592.43		125,349		210,105		210,105	84,756						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1667.85 139402300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	04/28/2014	123	196,035	1589.9		5,525		8,855		8,855	3,330						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1684.02 140239700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/30/2014	3,803	6,109,165	1606.28		145,398		255,589		255,589	110,191						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1688.25 139403800 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/07/2014	453	736,934	1625.96		14,975		25,256		25,256	10,281						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1717.43 139405300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/14/2014	2,158	3,561,038	1650.34		69,458		125,000		125,000	55,542						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1723.01 139405800 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/28/2014	3,119	5,177,893	1660.06		92,013		165,973		165,973	73,960						0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1732.98 139401800 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/21/2014	4,621	7,713,739	1669.16		133,048		247,562		247,562	114,514						0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 475.17 139420400 .053	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	05/14/2014	3,084	1,410,401	457.37		24,660		34,915		34,915	10,255						0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 472.24 139419900 .053	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	04/28/2014	1,684	765,649	454.58		13,914		20,004		20,004	6,090						0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 487.59 143489000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/29/2014	2,441	1,146,784	469.82		24,509		14,320		14,320	(10,189)						0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 490.10 141155600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2013	07/14/2014	3,282	1,544,078	470.44		31,371		14,659		14,659	(16,712)						0010

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JPMorgan Chase Bank NA S&P GSCI Asian UpStk 491.60 143489600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/14/2014	1,821	864,470	474.84		16,293		7,885		7,885	(8,408)						0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 499.26 143488400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/15/2014	1,751	841,485	480.53		14,593		4,511		4,511	(10,082)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 470.45 139420900 .053	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	04/28/2014	884	403,292	456.13		7,373		7,811		7,811	438						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 471.78 139421400 .053	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	05/14/2014	3,912	1,787,679	456.93		33,487		34,957		34,957	1,470						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 484.64 143491400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/29/2014	1,172	550,423	469.66		10,397		8,708		8,708	(1,689)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 485.66 141156100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/30/2013	07/21/2014	1,988	935,389	470.61		17,759		13,912		13,912	(3,847)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 488.25 143490800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/22/2014	1,753	824,877	470.42		17,643		14,764		14,764	(2,879)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 489.27 143492000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/07/2014	717	339,602	473.94		6,321		5,007		5,007	(1,314)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 490.00 143492600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/14/2014	807	383,718	475.44		6,807		5,254		5,254	(1,553)						0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 497.63 143490200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/08/2014	1,478	711,092	481.15		12,997		8,909		8,909	(4,088)						0010
Morgan Stanley & Co. Internati S&P 500 12/31/2014 Strike 105 135924300 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	01/15/2013	12/31/2014	1	24,000,000	105.000000		1,194,000		719,108		719,108	(474,892)						0010
Morgan Stanley & Co. Internati S&P 500 Asian Up Stk 1,954.85 145958100 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	12/30/2013	12/29/2014	2,725	5,017,634	1841.07		113,403		119,182		119,182	5,779						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1611.16 139069100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/15/2014	125	193,317	1542.96		6,352		8,543		8,543	2,191						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1626.13 138123600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/28/2014	663	1,040,640	1569.19		16,944		37,717		37,717	20,773						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1638.79 138124100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	04/08/2014	1,889	2,952,155	1563.07		62,723		142,698		142,698	79,975						0010

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Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1657.37 139070100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/22/2014	422	658,813	1562.5		26,277		39,983		39,983	13,706						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1678.04 139070600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/28/2014	930	1,482,790	1593.61		45,807		78,417		78,417	32,610						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1686.78 140459400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/30/2014	1,116	1,793,042	1606.28		49,440		88,424		88,424	38,984						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1693.28 140458900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/16/2014	476	771,329	1620.61		17,858		34,048		34,048	16,190						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1702.43 139979400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	1,866	3,035,316	1626.73		68,982		138,352		138,352	69,370						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1703.89 138841000 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2013	05/07/2014	3,804	6,184,388	1625.96		122,322		292,306		292,306	169,984						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1718.65 139979900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/17/2013	06/09/2014	687	1,128,378	1643.38		22,686		49,656		49,656	26,970						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1718.72 139071100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	05/07/2014	602	978,064	1625.96		26,058		54,405		54,405	28,347						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1728.29 140459900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	07/07/2014	1,624	2,663,763	1640.46		63,328		134,413		134,413	71,085						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1739.34 139072100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	3,359	5,543,079	1650.34		118,900		282,049		282,049	163,149						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1763.38 141168100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/30/2013	07/28/2014	2,264	3,815,065	1685.33		73,253		152,706		152,706	79,453						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1782.44 142857300 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/30/2013	09/29/2014	2,973	5,000,005	1681.55		119,000		251,362		251,362	132,362						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1888.07 144833700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	11/22/2013	11/14/2014	422	756,519	1790.62		17,107		22,132		22,132	5,025						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1901.31 144840900 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	11/22/2013	11/21/2014	2,162	3,881,981	1795.85		89,362		118,276		118,276	28,914						0010
Morgan Stanley & Co. Internati S&P 500 Euro 145459700 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	12/12/2013	12/31/2015	1	22,000,000	1.050000		1,072,500		939,381		939,381	(133,119)						0010

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Morgan Stanley & Co. Internati S&P 500 Euro Up Stk 1,936.25 145958700 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	12/30/2013	12/29/2014	7,489	13,787,203	1841.07		336,392		340,856		340,856	4,464						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpSt 1680.93 140473900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/30/2014	3,292	5,287,440	1606.28		138,318		212,185		212,185	73,867						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpSt 1721.10 140474400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/30/2014	3,847	6,310,341	1640.46		155,868		256,494		256,494	100,626						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1600.00 139072600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/07/2014	132	203,563	1538.3		5,492		7,830		7,830	2,338						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1618.27 138127100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/28/2014	1,657	2,600,415	1569.19		41,230		77,824		77,824	36,594						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1622.62 138126100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/20/2014	28	43,784	1558.71		916		1,730		1,730	814						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1627.56 138127600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	04/07/2014	5,102	7,974,893	1563.07		165,154		312,503		312,503	147,349						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1628.49 139073600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/21/2014	716	1,118,031	1562.5		29,766		44,398		44,398	14,632						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1653.31 140472900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/20/2014	154	244,740	1588.19		6,010		8,889		8,889	2,879						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1662.28 138840000 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2013	04/28/2014	1,476	2,351,451	1593.61		52,839		93,032		93,032	40,193						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1668.55 140473400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/23/2014	751	1,195,485	1592.43		33,362		50,149		50,149	16,787						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1668.69 139074600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	04/28/2014	157	250,101	1593.61		6,741		10,793		10,793	4,052						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1692.08 138840500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2013	05/07/2014	7,659	12,454,024	1625.96		245,793		450,196		450,196	204,403						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1694.10 139075100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	05/07/2014	1,643	2,671,664	1625.96		58,561		99,430		99,430	40,869						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1695.69 139980400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	4,849	7,887,753	1626.73		173,055		286,866		286,866	113,811						0010

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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)
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1705.88 140472400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	06/16/2014	232	377,483	1626.73		9,660		15,669		15,669	6,009						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1708.35 139980900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/17/2013	06/09/2014	917	1,506,963	1643.38		29,472		50,622		50,622	21,150						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1709.93 140471900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/09/2013	07/07/2014	237	389,777	1643.38		8,026		13,399		13,399	5,373						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1718.75 139075600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	4,522	7,462,293	1650.34		147,452		265,998		265,998	118,546						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1765.63 142858500 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/30/2013	09/29/2014	8,623	14,500,006	1681.55		345,100		534,541		534,541	189,441						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1769.56 141169600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/30/2013	07/21/2014	5,378	9,063,553	1685.33		215,224		345,735		345,735	130,511						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1773.14 141168600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/30/2013	07/14/2014	631	1,061,994	1682.5		26,990		43,998		43,998	17,008						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1780.91 141169100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	07/30/2013	07/28/2014	2,886	4,892,655	1695.53		111,789		185,335		185,335	73,546						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1798.94 142855500 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/30/2013	09/22/2014	2,378	4,046,618	1701.84		101,032		163,175		163,175	62,143						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1838.09 144841500 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	11/22/2013	11/07/2014	513	895,607	1747.15		26,056		29,545		29,545	3,489						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1879.80 144842700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	11/22/2013	11/21/2014	6,767	12,152,355	1795.85		276,361		319,475		319,475	43,114						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1885.89 144842100 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	11/22/2013	11/14/2014	2,050	3,670,341	1790.62		94,613		109,825		109,825	15,215						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											25,057,634		38,817,619	XXX	38,817,619	13,759,988					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											25,057,634		38,817,619	XXX	38,817,619	13,759,988					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											25,057,634		38,817,619	XXX	38,817,619	13,759,988					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX

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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)
0429999. Total Purchased Options											25,057,634		38,817,619	XXX	38,817,619	13,759,988					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
Credit Suisse International S&P GSCI ER Asian UpStk 494.03 138551400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	03/07/2014	693	327,000	471.63		(1,415)		(14)		(14)	1,401						0010
Credit Suisse International S&P GSCI ER Asian UpStk 495.58 138551900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	03/14/2014	619	293,002	473.11		(2,407)		(10)		(10)	2,397						0010
Credit Suisse International S&P GSCI ER Euro UpStk 492.03 138550900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2013	03/14/2014	2,163	1,023,200	473.11		(6,851)		(10,987)		(10,987)	(4,136)						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1,630.60 138122100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/07/2014	1,839	2,839,863	1,544.26		(72,621)		(158,714)		(158,714)	(86,093)						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1595.23 138121600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	02/28/2014	2,084	3,157,048	1,514.68		(97,337)		(167,867)		(167,867)	(70,530)						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1632.33 138123100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/21/2014	2,986	4,615,558	1,545.80		(119,136)		(258,146)		(258,146)	(139,010)						0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1647.62 138122600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/14/2014	1,762	2,754,239	1,563.23		(58,600)		(148,526)		(148,526)	(89,926)						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1584.77 138124600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	02/28/2014	2,586	3,916,735	1,514.68		(103,925)		(178,391)		(178,391)	(74,466)						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1616.62 138125100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/07/2014	2,808	4,336,251	1,544.26		(104,766)		(198,006)		(198,006)	(93,240)						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1621.19 138126600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/21/2014	3,006	4,646,397	1,545.80		(115,544)		(218,602)		(218,602)	(103,058)						0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1635.6 138125600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	04/09/2013	03/14/2014	2,988	4,670,697	1,563.23		(103,350)		(208,503)		(208,503)	(105,153)						0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(785,952)		(1,547,766)	XXX	(1,547,766)	(761,814)					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(785,952)		(1,547,766)	XXX	(1,547,766)	(761,814)					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											(785,952)		(1,547,766)	XXX	(1,547,766)	(761,814)					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											(785,952)		(1,547,766)	XXX	(1,547,766)	(761,814)					XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Goldman Sachs Internation Interest Rate Swap Pay Float/Receive Fixed Rate	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D - 1	Interest Rate	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/02/2011	06/01/2018		20,000,000	2.792500/ (L)			502,340			1,092,628					210,225		100/100
Goldman Sachs Internation Interest Rate Swap Pay Float/Receive Fixed Rate	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/31/2011	07/01/2018		9,000,000	2.620000/ (L)			210,385			417,048					95,489		100/100
JPMorgan Chase Bank NA Interest Rate Swap Pay Float/Receive Fixed	FIRST CHICAGO-NBD CAP I CAP SEC 31945HAA3	Sch D - 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/05/2011	05/01/2018		20,000,000	2.702500/ (L)			484,603			1,029,067					208,233		100/100
JPMorgan Chase Bank NA Interest Rate Swap Pay Float/Received Fixed	US BANCORP PREFERRED 902973866	Sch D - 2-1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021		20,000,000	3.310000/ (L)			605,886			978,509					274,621		100/100
Morgan Stanley Capital Services LLC Interest Rate Swap Pay Float/Receive Fixed	US BANCORP PREFERRED 902973866	Sch D - 2-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/06/2011	07/15/2016		19,100,000	2.140000/ (L)			355,151			710,673					152,252		100/100
Morgan Stanley Capital Services LLC Interest Rate Swap Pay Float/Receive Fixed	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021		9,000,000	3.118000/ (L)			255,203			322,289					123,260		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												2,413,568		XXX	4,550,214					1,064,080	XXX	XXX
BNP Paribas Currency Swap Receive Fixed USD/Pay Fixed GBP	EE FINANCE PLC G3309SAA1	Sch D - 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019		10,231,200	4.245 [4.375]			(19,589)	(203,175)		(182,900)		(203,175)			117,151		100/100
BNP Paribas Currency Swap Receive Fixed USD/Pay Fixed GBP	SEGRO PLC G8182JAE7	Sch D - 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2013	06/20/2018		6,546,000	5.195 [5.5]			(14,243)	(79,000)		(77,123)		(79,000)			69,216		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed EUR	NATIONWIDE BLDG SOCIETY G63983K93	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020		11,520,000	7.085 [6.75]			(1,468)	(881,550)		(1,791,122)		(535,950)			147,540		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021		9,534,000	6.615 [6.5]			27,240	(403,500)		(472,255)		(184,500)			128,846		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022		7,920,000	6.9175 [6.875]			(13,937)	(361,250)		(574,544)		(153,750)			118,470		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	TDC A/S K94545CE6	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023		14,472,000	5.7125 [5.625]			40,892	(434,250)		(674,897)		(225,450)			218,848		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021		8,067,500	6.28 [6.125]			25,879	(213,750)		(218,379)		(142,075)			110,898		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022		11,258,100	5.835 [5.75]			32,123	(335,650)		(447,898)		(335,650)			161,546		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	COVENTRY BLDG SOCIETY G2479P2Y0	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022		11,016,600	6.0325 [5.875]			15,239	(577,150)		(733,795)		(577,150)			162,886		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 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)
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	DAIMLER INTL FINANCE BV N3114MAG8	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019		12,522,400	3.59 [3.5]			9,057	(727,600)		(611,207)		(727,600)			145,946		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		7,650,000	6.9675 [6.875]			(31,275)	(631,250)		(907,002)		(631,250)			114,431		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021		6,395,400	6.5775 [6.5]			(16,202)	(527,725)		(664,795)		(527,725)			86,430		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		4,590,000	6.9675 [6.875]			(18,765)	(378,750)		(544,201)		(378,750)			68,658		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022		9,782,500	6.76 [6.5]			(17,990)	(983,125)		(1,182,295)		(983,125)			140,680		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023		6,020,000	5.1425 [4.875]			(7,767)	(605,000)		(715,313)		(605,000)			94,054		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	SSE PLC G7885VFQ7	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		1,492,500	4.5525 [4.25]			(310)	(163,750)		(163,305)		(163,750)			20,715		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	SSE PLC G7885VFQ7	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		3,043,208	4.5525 [4.25]			(632)	(333,886)		(332,978)		(333,886)			42,238		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	LONDON POWER NETWORKS G5607DAD2	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023		4,879,095	5.4825 [5.125]			3,793	(545,124)		(601,443)		(545,124)			74,196		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022		9,632,700	5.8225 [5.5]			36,385	(801,675)		(857,090)		(801,675)			140,557		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022		7,546,275	7.26 [6.875]			(9,722)	(652,163)		(754,683)		(652,163)			112,879		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		22,576,500	5.5175 [5.225]			(6,702)	(1,439,125)		(1,577,958)		(1,439,125)			340,991		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		3,632,481	5.5175 [5.225]			(1,078)	(231,550)		(253,888)		(231,550)			54,864		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023		9,427,200	5.2 [4.875]			20,371	(510,300)		(547,116)		(510,300)			147,287		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	INTU (SGS) FINANCE PLC EMTN G4929AAA8	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023		7,732,500	4.215 [3.875]			9,777	(548,750)		(521,314)		(548,750)			117,358		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)
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		2,730,600	6.3575 [5.875]			(1,417)	(250,650)		(272,052)		(250,650)			43,366		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		1,061,900	6.3575 [5.875]			(551)	(97,475)		(105,798)		(97,475)			16,865		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	EVERSHOLT FUNDING PLC G3308SAA2	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020		11,421,060	5.914 [5.832]			(3,215)	(338,315)		(361,949)		(338,315)			150,245		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021		6,942,350	6.2085 [6.125]			(2,837)	(179,525)		(217,555)		(179,525)			95,431		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	COVENTRY BLDG SOCIETY G2479PS55	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019		3,237,200	5.94 [6.0]			(1,983)	(75,300)		(75,403)		(75,300)			38,962		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	TATE & LYLE INTL FIN PLC G8681R110	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019		4,177,607	6.6825 [6.75]			(1,333)	(97,174)		(104,503)		(97,174)			50,749		100/100
Credit Suisse Internation Receive Fixed USD/Pay Fixed GBP	DWR CYMRU FINANCING LTD B1 G2885YAF1	Sch D - 1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021		16,331,350	6.955 [6.907]			(22,967)	(479,588)		(614,983)		(479,588)			219,868		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	MORRISON (WM) SUPERMARKETS G62748AA9	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023		7,761,000	4.955 [4.625]			(626)	(851,500)		(954,666)		(851,500)			122,337		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021		15,285,000	5.07 [4.75]			1,173	(1,277,500)		(1,242,981)		(1,277,500)			212,758		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/23/2013	02/27/2019		9,858,825	6.77 [6.5]			(22,327)	(823,988)		(756,813)		(823,988)			111,957		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	HAMMERSON PLC G42730AE7	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	05/17/2013	03/31/2020		12,830,658	7.1425 [6.875]			(33,924)	(1,154,717)		(1,208,256)		(1,154,716)			160,383		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022		9,428,400	6.07 [5.75]			(2,704)	(509,100)		(492,724)		(509,100)			135,291		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	EE FINANCE PLC G3309SAA1	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019		10,171,350	4.27 [4.375]			(19,587)	(263,025)		(237,784)		(263,025)			116,466		100/100
Goldman Sachs Internation Receive Fix USD/Pay Fixed GBP	WPP FINANCE SA F98592AB8	Sch D - 1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020		8,903,400	6.42 [6.375]			6,059	(205,975)		(232,142)		(205,975)			116,512		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	POSTNL N7203CAB4	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018		9,594,000	7.51 [7.5]			15,969	(343,500)		(274,238)		(184,500)			103,132		100/100

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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)
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	FRANCE TELECOM F4113CDF7	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/19/2012	11/10/2020		12,726,400	7.319 [7.25]			1,237	(523,600)		(628,076)		(246,000)			166,676		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed EUR	SECURITAS AB W7912CAE0	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018		11,736,000	2.6795 [2.25]			40,154	(665,550)		(815,574)		(560,250)			120,338		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2012	10/26/2021		8,060,000	5.52 [5.375]			8,920	(221,250)		(236,222)		(180,500)			112,712		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022		4,811,400	5.6 [5.5]			20,834	(157,350)		(210,510)		(157,350)			70,206		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022		4,827,000	6.55 [6.5]			10,654	(141,750)		(210,228)		(141,750)			69,416		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		7,825,000	5.2 [5.125]			(4,169)	(456,250)		(391,701)		(456,250)			86,065		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		10,172,500	5.2 [5.125]			(5,420)	(593,125)		(509,212)		(593,125)			111,885		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2013	10/26/2021		4,607,220	5.765 [5.375]			(6,469)	(527,155)		(541,991)		(527,155)			64,428		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022		9,833,025	6.12 [5.75]			(13,214)	(849,788)		(876,507)		(849,788)			141,097		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		3,138,000	6.801 [6.5]			(2,180)	(174,500)		(184,618)		(174,500)			45,127		100/100
JPMorgan Chase Bank NA Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		6,276,000	6.801 [6.5]			(4,361)	(349,000)		(369,237)		(349,000)			90,253		100/100
Morgan Stanley Capital Services Receive Fixed USD/Pay Fixed GBP	HSBC BANK PLC G6097DAJ4	Sch D - 1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023		9,583,800	6.5975[6.50]			46,078	(353,700)		(577,324)		(184,500)			147,847		100/100
Morgan Stanley Capital Services Receive Fixed USD/Pay Fixed GBP	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/09/2012	02/27/2019		9,547,200	6.57 [6.5]			27,174	(390,299)		(326,075)		(184,500)			108,418		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												90,044	(24,919,697)	XXX	(28,436,623)		(22,909,472)			5,965,475	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												2,503,612	(24,919,697)	XXX	(23,886,409)		(22,909,472)			7,029,555	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												2,413,568		XXX	4,550,214					1,064,080	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												90,044	(24,919,697)	XXX	(28,436,623)		(22,909,472)			5,965,475	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												2,503,612	(24,919,697)	XXX	(23,886,409)		(22,909,472)			7,029,555	XXX	XXX
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/17/2013	01/23/2014		10,952,356	0.615856				217,375		217,375	217,375				13,842		0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2013	01/23/2014		7,515,112	0.611152				90,614		90,614	90,614				9,498		0030

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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)
Long: U.S. Dollar Short: Great British Pound	Investment in Common Stock	Sch D 2.2	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/12/2013	03/21/2014		2,791,868	0.609986				(27,088)		(27,088)	(27,088)				6,621		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2013	01/23/2014		13,134,397	0.612354				(184,522)		(184,522)	(184,522)				16,599		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2013	01/23/2014		14,938,503	0.612354				(209,868)		(209,868)	(209,868)				18,879		0030
1229999. Subtotal - Forwards - Hedging Other													(113,489)	XXX	(113,489)	(113,489)				65,439	XXX	XXX
1269999. Subtotal - Forwards													(113,489)	XXX	(113,489)	(113,489)				65,439	XXX	XXX
1399999. Subtotal - Hedging Effective												2,503,612	(24,919,697)	XXX	(23,886,409)		(22,909,472)			7,029,555	XXX	XXX
1409999. Subtotal - Hedging Other											24,271,682		37,156,364	XXX	37,156,364	12,884,685				65,439	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals											24,271,682	2,503,612	12,236,667	XXX	13,269,955	12,884,685	(22,909,472)			7,094,994	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
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an Index
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on the interest rate risk of forecasted asset purchases

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)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
BNP Paribas S&P 500 Asian UpStk 1456.97 135914800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/15/2013	12/30/2013	12/30/2013	Closing Sale	33	46,967	1402		1,198	1,827		1,198					629			0010
BNP Paribas S&P 500 Euro UpStk 1480.21 135913800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/15/2013	12/23/2013	12/23/2013	Closing Sale	72	103,557	1430		2,059	3,625		2,059					1,566			0010
BNP Paribas S&P 500 Euro UpStk 1452.8 135915300 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/15/2013	12/30/2013	12/30/2013	Closing Sale	485	679,800	1402		14,905	24,440		14,905					9,535			0010
BNP Paribas S&P 500 Euro UpStk 1495.92 136686600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/15/2013	10/07/2013	10/07/2013	Closing Sale	80	116,558	1456		2,140	3,206		2,140					1,066			0010
BNP Paribas S&P 500 Euro UpStk 1501.44 135914300 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/15/2013	12/20/2013	12/20/2013	Closing Sale	149	215,658	1444		4,628	8,627		4,628					3,999			0010
Credit Suisse International S&P 500 Asia UpStk 1414.64 134728800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/14/2013	11/14/2013	Closing Sale	579	785,181	1355	19,892		34,263		19,892		(2,748)			14,371			0010
Credit Suisse International S&P 500 Asia UpStk 1444.91 134730300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/21/2013	11/21/2013	Closing Sale	780	1,085,643	1391	20,245		42,051		20,245		(3,572)			21,806			0010
Credit Suisse International S&P 500 Asia UpStk 1449.99 134727800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/07/2013	11/07/2013	Closing Sale	59	82,361	1395	1,509		3,275		1,509		(288)			1,766			0010
Credit Suisse International S&P 500 Asian UpStk 1370.48 132253100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	06/21/2013	06/21/2013	Closing Sale	248	328,033	1324	7,646		11,613		7,646		(2,779)			3,968			0010
Credit Suisse International S&P 500 Asian UpStk 1402.77 132254100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	07/08/2013	07/07/2013	Closing Sale	523	707,310	1352	15,172		26,311		15,172		(5,911)			11,139			0010
Credit Suisse International S&P 500 Asian UpStk 1405.84 132255600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	07/15/2013	07/14/2013	Closing Sale	519	702,566	1354	15,456		27,093		15,456		(5,554)			11,636			0010
Credit Suisse International S&P 500 Asian UpStk 1452.10 134267100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/08/2012	11/07/2013	11/07/2013	Closing Sale	966	1,347,409	1395	24,522		55,625		24,522		(5,771)			31,102			0010
Credit Suisse International S&P 500 Asian UpStk 1489.58 134099000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	10/31/2012	10/21/2013	10/21/2013	Closing Sale	594	852,234	1434	13,374		33,143		13,374		676			19,769			0010
Credit Suisse International S&P 500 Asian UpStk 1499.63 136918000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	02/26/2013	10/08/2013	10/08/2013	Closing Sale	250	360,780	1445		7,925	13,663		7,925					5,738			0010
Credit Suisse International S&P 500 Asian UpStk 1501.73 134100000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	10/31/2012	10/14/2013	10/14/2013	Closing Sale	139	200,538	1440	3,119		8,578		3,119		403			5,459			0010
Credit Suisse International S&P 500 Asian UpStk 1512 134101000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	10/31/2012	10/07/2013	10/07/2013	Closing Sale	66	96,670	1456	1,173		3,726		1,173		175			2,554			0010
Credit Suisse International S&P 500 Euro UpStk 1375.82 132253600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	06/14/2013	06/14/2013	Closing Sale	339	449,855	1327	10,511		16,617		10,511		(1,419)			6,106			0010
Credit Suisse International S&P 500 Euro UpStk 1396.22 132256100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	07/15/2013	07/14/2013	Closing Sale	208	281,273	1354	5,338		8,848		5,338		(512)			3,510			0010
Credit Suisse International S&P 500 Euro UpStk 1397.25 132254600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	07/31/2012	07/08/2013	07/07/2013	Closing Sale	147	199,096	1352	3,963		6,594		3,963		(412)			2,631			0010
Credit Suisse International S&P 500 Euro UpStk 1413.69 134729300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/14/2013	11/14/2013	Closing Sale	2,220	3,009,798	1355	73,630		129,230		73,630		(4,058)			55,600			0010
Credit Suisse International S&P 500 Euro UpStk 1445.53 134730800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/21/2013	11/21/2013	Closing Sale	2,617	3,640,256	1391	73,196		142,624		73,196		(4,741)			69,428			0010
Credit Suisse International S&P 500 Euro UpStk 1450.31 136916000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	02/26/2013	11/07/2013	11/07/2013	Closing Sale	32	45,001	1395		1,233	1,800		1,233					567			0010
Credit Suisse International S&P 500 Euro UpStk 1453.14 134267600 .110	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/08/2012	11/07/2013	11/07/2013	Closing Sale	3,311	4,617,861	1395	96,627		194,082		96,627		(8,115)			97,455			0010
Credit Suisse International S&P 500 Euro UpStk 1454.07 134728300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJUN8C3868	11/26/2012	11/07/2013	11/07/2013	Closing Sale	784	1,093,869	1395	23,430		46,703		23,430		(1,737)			23,273			0010

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Credit Suisse International S&P 500 Euro UpStk 1472.02 134731300 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2012	08/20/2013	08/20/2013	Closing Sale	398	564,756	1418	9,793		21,461		9,793		(1,070)			11,668			0010
Credit Suisse International S&P 500 Euro UpStk 1473.59 134103500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/28/2013	10/28/2013	Closing Sale	1,454	2,052,772	1412	45,368		89,297		45,368		(76)			43,929			0010
Credit Suisse International S&P 500 Euro UpStk 1476.97 136915500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	02/26/2013	10/21/2013	10/21/2013	Closing Sale	41	59,078	1436		1,070	1,684		1,070					614			0010
Credit Suisse International S&P 500 Euro UpStk 1489.74 134732300 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2012	10/22/2013	10/22/2013	Closing Sale	188	269,702	1434	4,539		10,519		4,539		(438)			5,980			0010
Credit Suisse International S&P 500 Euro UpStk 1493.42 134099500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/21/2013	10/21/2013	Closing Sale	2,241	3,213,664	1434	64,618		133,583		64,618		1,910			68,966			0010
Credit Suisse International S&P 500 Euro UpStk 1501.45 134100500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/14/2013	10/14/2013	Closing Sale	482	694,359	1440	13,857		29,565		13,857		414			15,708			0010
Credit Suisse International S&P 500 Euro UpStk 1515.75 134731800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2012	09/20/2013	09/20/2013	Closing Sale	115	167,623	1460	2,353		6,370		2,353		(297)			4,017			0010
Credit Suisse International S&P 500 Euro UpStk 1516.69 134101500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/07/2013	10/07/2013	Closing Sale	104	151,412	1456	2,780		6,324		2,780		104			3,544			0010
Credit Suisse International S&P GSCI ER Asian UpStk 499.09 134096500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/14/2013	10/14/2013	Expiration	1,815	878,871	484.360000	11,572				11,572		2,917			(11,572)			0010
Credit Suisse International S&P GSCI ER Asian UpStk 505.94 134098000 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	09/30/2013	09/30/2013	Expiration	1,430	701,395	490.390000	8,325				8,325		2,697			(8,325)			0010
Credit Suisse International S&P GSCI ER Euro UpStk 499.27 134097000 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	10/14/2013	10/14/2013	Expiration	1,299	629,570	484.650000	9,724				9,724		1,651			(9,724)			0010
Credit Suisse International S&P GSCI ER Euro UpStk 504.9 134098500 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/31/2012	09/30/2013	09/30/2013	Expiration	933	457,370	490.220000	6,700				6,700		1,276			(6,700)			0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 428.95 132252100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2012	06/28/2013	06/28/2013	Closing Sale	141	58,935	417.800000	1,413		1,573		1,413		(145)			159			0010
JPMorgan Chase Bank NA S&P GSCI Asian UpStk 487.57 132251100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2012	07/22/2013	07/21/2013	Closing Sale	1,325	622,059	469.620000	14,030		3,743		14,030		2,278			(10,286)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 494.74 136979700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	10/22/2013	10/22/2013	Expiration	149	71,699	481.330000			797		797					(797)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 487.04 136223800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/30/2013	12/30/2013	12/30/2013	Expiration	802	378,823	472.160000			9,602		9,602					(9,602)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 499.13 136979200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/28/2013	10/14/2013	10/14/2013	Expiration	69	33,430	484.910000			566		566					(566)			0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 429.09 132252600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2012	06/28/2013	06/28/2013	Closing Sale	81	33,691	417.850000	675		906		675		(37)			231			0010
JPMorgan Chase Bank NA S&P GSCI Euro UpStk 481.57 132251600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/31/2012	07/22/2013	07/21/2013	Closing Sale	900	418,242	464.600000	10,081		11,616		10,081		1,938			1,535			0010
BNP Paribas Rec Swaption 12/10/13 10y .027 145146500 .120	Forecasted Bond Purchase	N/A	Interest Rate.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/10/2013	12/10/2013	Expiration	1	7,000,000	2.700000			3,706		3,706					(3,706)			0040
BNP Paribas Rec Swaption 12/10/13 10y .027 145142900 .120	Forecasted Bond Purchase	N/A	Interest Rate.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/10/2013	12/10/2013	Expiration	1	10,000,000	2.700000			5,295		5,295					(5,295)			0040
BNP Paribas Rec Swaption 12/10/13 7y .021 145145900 .120	Forecasted Bond Purchase	N/A	Interest Rate.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/10/2013	12/10/2013	Expiration	1	9,000,000	2.100000			8,753		8,753					(8,753)			0040
BNP Paribas Rec Swaption 12/10/13 7y .021 145142300 .120	Forecasted Bond Purchase	N/A	Interest Rate.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/10/2013	12/10/2013	Expiration	1	14,000,000	2.100000			13,615		13,615					(13,615)			0040
BNP Paribas Rec Swaption 12/19/13 10y .027 145144100 .120	Forecasted Bond Purchase	N/A	Interest Rate.	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/19/2013	12/19/2013	Expiration	1	10,000,000	2.700000			16,547		16,547					(16,547)			0040

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BNP Paribas Rec Swaption 12/19/13 10y .027 145147700 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/19/2013	12/19/2013	Expiration	1	7,000,000	2.700000		11,583			11,583					(11,583)			0040
BNP Paribas Rec Swaption 12/19/13 7y .021 145147100 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/19/2013	12/19/2013	Expiration	1	9,000,000	2.100000		18,856			18,856					(18,856)			0040
BNP Paribas Rec Swaption 12/19/13 7y .021 145143500 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/19/2013	12/19/2013	Expiration	1	14,000,000	2.100000		29,332			29,332					(29,332)			0040
BNP Paribas Rec Swaption 12/30/13 10y .027 145145300 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/30/2013	12/30/2013	Expiration	1	5,000,000	2.700000		11,337			11,337					(11,337)			0040
BNP Paribas Rec Swaption 12/30/13 10y .027 145148900 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/30/2013	12/30/2013	Expiration	1	4,000,000	2.700000		9,070			9,070					(9,070)			0040
BNP Paribas Rec Swaption 12/30/13 7y .021 145148300 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/30/2013	12/30/2013	Expiration	1	4,000,000	2.100000		9,784			9,784					(9,784)			0040
BNP Paribas Rec Swaption 12/30/13 7y .021 145144700 .120	Forecasted Bond Purchase	N/A	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/03/2013	12/30/2013	12/30/2013	Expiration	1	7,000,000	2.100000		17,122			17,122					(17,122)			0040
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1438.81 129678800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/10/2012	04/08/2013	04/07/2013	Closing Sale	1,259	1,740,674	1382	37,919		71,292		37,919		(6,336)			33,373			0010
Credit Suisse International Rec Swaption 10/8/13 10y .0295 141554200	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/15/2013	10/08/2013	10/08/2013	Closing Sale	1	5,000,000	2.950000	58,000		76,800		58,000					18,800			0040
Credit Suisse International Rec Swaption 5/10/13 10y .0183 138724200	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2013	05/10/2013	05/10/2013	Expiration	1	4,000,000	1.830000		15,900			15,900					(15,900)			0040
Credit Suisse International Rec Swaption 5/10/13 10y .0183 138723200	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2013	05/10/2013	05/10/2013	Expiration	1	4,000,000	1.830000		17,500			17,500					(17,500)			0040
Credit Suisse International Rec Swaption 5/10/13 7y .0128 138722700	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2013	05/10/2013	05/10/2013	Expiration	1	6,000,000	1.280000		15,450			15,450					(15,450)			0040
Credit Suisse International Rec Swaption 5/10/13 7y .0129 138723700	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2013	05/10/2013	05/10/2013	Expiration	1	6,000,000	1.290000		17,100			17,100					(17,100)			0040
Credit Suisse International Rec Swaption 9/17/13 7y .0237 141553700	Forecasted Bond Purchase	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/15/2013	09/17/2013	09/17/2013	Expiration	1	11,000,000	2.370000		73,700			73,700					(73,700)			0040
Credit Suisse International S&P 500 12/31/2013 Strike 105 129567800 .033	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/30/2012	12/31/2013	12/31/2013	Closing Sale	1	28,000,000	105.000000	1,539,160		6,888,349		1,539,160		410,136			5,349,189			0010
Credit Suisse International S&P 500 Asia UpStk 1500.39 133743200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2012	10/14/2013	10/14/2013	Closing Sale	777	1,119,229	1440	22,417		46,590		22,417		7,566			24,173			0010
Credit Suisse International S&P 500 Asian Up Stk 1330.90 128440900 .010	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/09/2012	01/07/2013	01/07/2013	Closing Sale	321	411,652	1281	8,398		16,136		8,398		(7,737)			7,738			0010
Credit Suisse International S&P 500 Asian UpStk 1382.66 131548900 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2012	05/28/2013	05/28/2013	Closing Sale	134	178,768	1330	3,727		7,061		3,727		(2,494)			3,334			0010
Credit Suisse International S&P 500 Asian UpStk 1321.31 128589000 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/07/2013	01/07/2013	Closing Sale	193	247,431	1281	4,782		7,846		4,782		(3,064)			3,064			0010
Credit Suisse International S&P 500 Asian UpStk 1345.42 128589800 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/14/2013	01/14/2013	Closing Sale	307	396,898	1294	8,781		15,877		8,781		(7,094)			7,096			0010
Credit Suisse International S&P 500 Asian UpStk 1345.42 128675200 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/14/2013	01/14/2013	Closing Sale	22	28,525	1294	612		1,141		612		(529)			529			0010
Credit Suisse International S&P 500 Asian UpStk 1349.49 128978300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	01/14/2013	01/14/2013	Closing Sale	38	49,386	1298	1,331		1,975		1,331		(644)			644			0010
Credit Suisse International S&P 500 Asian UpStk 1354.25 131763200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	06/21/2013	06/21/2013	Closing Sale	32	42,657	1322	642		1,031		642		(303)			389			0010
Credit Suisse International S&P 500 Asian UpStk 1363.22 128590600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/21/2013	01/21/2013	Closing Sale	252	331,356	1316	5,950		11,890		5,950		(5,934)			5,940			0010

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Credit Suisse International S&P 500 Asian UpStk 1363.69 128804700 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/08/2012	01/28/2013	01/28/2013	Closing Sale	178	233,178	1311	5,634		9,327		5,634		(3,689)			3,694			0010
Credit Suisse International S&P 500 Asian UpStk 1365.05 128676800 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/28/2013	01/28/2013	Closing Sale	314	411,904	1313	7,934		16,325		7,934		(8,382)			8,392			0010
Credit Suisse International S&P 500 Asian UpStk 1368.07 128676000 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/21/2013	01/21/2013	Closing Sale	390	513,056	1316	9,478		20,300		9,478		(10,807)			10,823			0010
Credit Suisse International S&P 500 Asian UpStk 1368.69 131670600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/07/2013	06/07/2013	Closing Sale	419	551,546	1315	12,063		22,523		12,063		(8,675)			10,461			0010
Credit Suisse International S&P 500 Asian UpStk 1369.55 131671600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/14/2013	06/14/2013	Closing Sale	149	198,368	1329	3,151		6,037		3,151		(2,246)			2,886			0010
Credit Suisse International S&P 500 Asian UpStk 1370.07 131672600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/21/2013	06/21/2013	Closing Sale	265	351,300	1326	6,228		11,810		6,228		(4,359)			5,582			0010
Credit Suisse International S&P 500 Asian UpStk 1370.20 131764700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	06/28/2013	06/28/2013	Closing Sale	875	1,163,109	1329	21,144		36,021		21,144		(10,619)			14,878			0010
Credit Suisse International S&P 500 Asian UpStk 1370.29 130909700 .052	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/22/2012	05/21/2013	05/21/2013	Closing Sale	827	1,088,232	1316	24,014		44,902		24,014		(17,495)			20,888			0010
Credit Suisse International S&P 500 Asian UpStk 1371.92 131762200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	05/21/2013	05/21/2013	Closing Sale	40	52,811	1316	1,322		2,244		1,322		(748)			923			0010
Credit Suisse International S&P 500 Asian UpStk 1375.72 131670100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	05/28/2013	05/28/2013	Closing Sale	56	75,029	1332	1,216		2,438		1,216		(955)			1,222			0010
Credit Suisse International S&P 500 Asian UpStk 1380.67 131549900 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2012	06/14/2013	06/14/2013	Closing Sale	526	698,455	1329	14,567		27,101		14,567		(9,215)			12,533			0010
Credit Suisse International S&P 500 Asian UpStk 1383.35 131020400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	05/28/2013	05/28/2013	Closing Sale	453	604,053	1332	11,084		23,089		11,084		(9,162)			12,005			0010
Credit Suisse International S&P 500 Asian UpStk 1388.94 131019400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	05/14/2013	05/14/2013	Closing Sale	607	811,500	1337	14,418		31,670		14,418		(13,129)			17,253			0010
Credit Suisse International S&P 500 Asian UpStk 1392.44 130801500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	05/14/2013	05/14/2013	Closing Sale	532	712,350	1338	14,706		28,790		14,706		(10,016)			14,084			0010
Credit Suisse International S&P 500 Asian UpStk 1399.49 128805900 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/08/2012	02/07/2013	02/07/2013	Closing Sale	446	600,609	1347	11,664		23,381		11,664		(8,971)			11,717			0010
Credit Suisse International S&P 500 Asian UpStk 1400.93 129064900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/07/2013	02/07/2013	Closing Sale	19	25,634	1347	574		1,025		574		(314)			452			0010
Credit Suisse International S&P 500 Asian UpStk 1400.93 128979100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/07/2013	02/07/2013	Closing Sale	233	314,024	1347	6,674		12,561		6,674		(4,198)			5,886			0010
Credit Suisse International S&P 500 Asian UpStk 1403.49 128979500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/14/2013	02/14/2013	Closing Sale	444	599,663	1351	12,362		23,529		12,362		(6,356)			11,167			0010
Credit Suisse International S&P 500 Asian UpStk 1404.03 129272100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/15/2012	03/07/2013	03/07/2013	Closing Sale	119	160,530	1353	3,813		6,100		3,813		(1,384)			2,287			0010
Credit Suisse International S&P 500 Asian UpStk 1404.14 132256600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2012	07/22/2013	07/21/2013	Closing Sale	365	492,278	1351	11,293		19,545		11,293		(4,187)			8,253			0010
Credit Suisse International S&P 500 Asian UpStk 1404.52 129065700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/14/2013	02/14/2013	Closing Sale	53	71,887	1351	1,584		2,875		1,584		(665)			1,292			0010
Credit Suisse International S&P 500 Asian UpStk 1411.55 129066500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/21/2013	02/21/2013	Closing Sale	465	633,986	1362	12,138		20,890		12,138		(3,215)			8,752			0010
Credit Suisse International S&P 500 Asian UpStk 1415.52 128980300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/21/2013	02/21/2013	Closing Sale	383	521,999	1362	10,101		17,200		10,101		(2,563)			7,099			0010
Credit Suisse International S&P 500 Asian UpStk 1424.86 129067300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/28/2013	02/28/2013	Closing Sale	360	494,534	1372	9,417		14,218		9,417		(44)			4,801			0010

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Credit Suisse International S&P 500 Asian UpStk 1428.32 129932200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2012	04/22/2013	04/21/2013	Closing Sale	875	1,196,688	1367	26,868		53,735		26,868		(4,611)			26,868			0010
Credit Suisse International S&P 500 Asian UpStk 1429.45 130800500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	05/07/2013	05/07/2013	Closing Sale	305	418,297	1370	7,422		18,286		7,422		(4,206)			10,864			0010
Credit Suisse International S&P 500 Asian UpStk 1432.91 129810600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/17/2012	04/15/2013	04/14/2013	Closing Sale	746	1,021,523	1370	25,044		47,126		25,044		903			22,083			0010
Credit Suisse International S&P 500 Asian UpStk 1435.91 129933200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2012	04/15/2013	04/14/2013	Closing Sale	181	248,002	1370	5,755		11,662		5,755		(158)			5,907			0010
Credit Suisse International S&P 500 Asian UpStk 1439 132258100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2012	07/29/2013	07/28/2013	Closing Sale	845	1,170,717	1385	22,015		45,382		22,015		(5,576)			23,367			0010
Credit Suisse International S&P 500 Asian UpStk 1443.28 130468300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/30/2012	04/22/2013	04/21/2013	Closing Sale	401	547,953	1367	14,784		26,463		14,784		252			11,678			0010
Credit Suisse International S&P 500 Asian UpStk 1443.98 129677800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/10/2012	04/08/2013	04/07/2013	Closing Sale	836	1,155,865	1382	24,042		44,390		24,042		3,367			20,348			0010
Credit Suisse International S&P 500 Asian UpStk 1446.89 132585600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/07/2013	08/07/2013	Closing Sale	34	48,108	1401	813		1,563		813		(66)			750			0010
Credit Suisse International S&P 500 Asian UpStk 1447.31 129271300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/15/2012	03/14/2013	03/14/2013	Closing Sale	370	515,995	1394	9,885		9,052		9,885		7,194			(833)			0010
Credit Suisse International S&P 500 Asian UpStk 1458.69 130508500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2012	04/29/2013	04/28/2013	Closing Sale	848	1,186,057	1398	26,421		37,052		26,421		14,746			10,631			0010
Credit Suisse International S&P 500 Asian UpStk 1459.10 132659400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/21/2013	08/21/2013	Closing Sale	34	47,468	1413	774		1,543		774		1			769			0010
Credit Suisse International S&P 500 Asian UpStk 1459.46 132658400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/28/2013	08/28/2013	Closing Sale	1,141	1,608,195	1409	29,065		57,239		29,065		1,018			28,175			0010
Credit Suisse International S&P 500 Asian UpStk 1462.52 131017400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	04/28/2013	04/28/2013	Closing Sale	133	186,111	1395	2,151		6,152		2,151		103			4,001			0010
Credit Suisse International S&P 500 Asian UpStk 1462.63 132584600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/14/2013	08/14/2013	Closing Sale	435	610,429	1404	12,496		25,523		12,496		(67)			13,027			0010
Credit Suisse International S&P 500 Asian UpStk 1462.90 130799500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	04/29/2013	04/28/2013	Closing Sale	110	154,189	1398	2,157		4,817		2,157		638			2,659			0010
Credit Suisse International S&P 500 Asian UpStk 1463.01 135489200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/14/2013	12/14/2013	Closing Sale	107	151,889	1414	2,464		5,311		2,464		(183)			2,847			0010
Credit Suisse International S&P 500 Asian UpStk 1466.77 132586600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/21/2013	08/21/2013	Closing Sale	813	1,149,077	1413	20,751		43,583		20,751		(82)			22,832			0010
Credit Suisse International S&P 500 Asian UpStk 1468.18 135307500 .121	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	12/09/2013	12/09/2013	Closing Sale	158	223,036	1416	4,136		8,217		4,136		153			4,081			0010
Credit Suisse International S&P 500 Asian UpStk 1468.33 135491700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/28/2013	12/30/2013	Closing Sale	494	693,361	1402	15,450		32,581		15,450		(1,163)			17,131			0010
Credit Suisse International S&P 500 Asian UpStk 1474.59 129675800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/10/2012	03/28/2013	03/28/2013	Closing Sale	622	873,782	1406	16,002		12,266		16,002		13,043			(3,736)			0010
Credit Suisse International S&P 500 Asian UpStk 1476.44 135305500 .121	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	12/16/2013	12/16/2013	Closing Sale	454	642,161	1414	14,042		28,556		14,042		433			14,514			0010
Credit Suisse International S&P 500 Asian UpStk 1485.79 135490700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/21/2013	12/21/2013	Closing Sale	736	1,052,991	1430	16,669		40,967		16,669		(1,319)			24,297			0010
Credit Suisse International S&P 500 Asian UpStk 1502.48 133579100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/09/2012	09/28/2013	09/28/2013	Closing Sale	398	573,454	1441	11,938		24,412		11,938		4,465			12,475			0010
Credit Suisse International S&P 500 Asian UpStk 1515.2 133578100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/09/2012	10/07/2013	10/07/2013	Closing Sale	638	928,298	1456	17,012		37,824		17,012		7,131			20,812			0010

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Credit Suisse International S&P 500 Asian UpStrk 1496.2 133376900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2012	09/28/2013	09/28/2013	Closing Sale	908	1,308,647	1441	24,835		50,496		24,835		8,594			25,661			0010
Credit Suisse International S&P 500 Asian UpStrk 1521.2 133378400 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2012	09/21/2013	09/23/2013	Closing Sale	239	349,091	1460	6,047		14,643		6,047		2,790			8,596			0010
Credit Suisse International S&P 500 Euro Up Stk 1328.60 128441300 .010	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/09/2012	01/07/2013	01/07/2013	Closing Sale	1,069	1,369,408	1281	29,168		51,218		29,168		(21,287)			22,049			0010
Credit Suisse International S&P 500 Euro UpStk 1323.31 128675600 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/14/2013	01/14/2013	Closing Sale	61	78,539	1294	1,115		1,799		1,115		(630)			684			0010
Credit Suisse International S&P 500 Euro UpStk 1325.89 128589400 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/07/2013	01/07/2013	Closing Sale	77	98,383	1281	2,103		3,472		2,103		(1,319)			1,369			0010
Credit Suisse International S&P 500 Euro UpStk 1340.63 128590200 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/14/2013	01/14/2013	Closing Sale	320	414,479	1294	8,785		15,046		8,785		(5,706)			6,260			0010
Credit Suisse International S&P 500 Euro UpStk 1353.12 131763700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	06/21/2013	06/21/2013	Closing Sale	73	97,033	1326	1,262		1,988		1,262		(197)			726			0010
Credit Suisse International S&P 500 Euro UpStk 1354.44 131671100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/07/2013	06/07/2013	Closing Sale	99	130,736	1315	2,295		3,922		2,295		(648)			1,628			0010
Credit Suisse International S&P 500 Euro UpStk 1360.12 128677200 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/28/2013	01/28/2013	Closing Sale	434	569,781	1313	11,287		20,443		11,287		(7,285)			9,156			0010
Credit Suisse International S&P 500 Euro UpStk 1360.40 130910700 .052	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/22/2012	05/21/2013	05/21/2013	Closing Sale	790	1,039,329	1316	20,084		35,074		20,084		(6,465)			14,990			0010
Credit Suisse International S&P 500 Euro UpStk 1361.09 128676400 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/31/2012	01/22/2013	01/21/2013	Closing Sale	191	251,159	1316	4,735		8,605		4,735		(3,184)			3,870			0010
Credit Suisse International S&P 500 Euro UpStk 1364.81 128591000 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/24/2012	01/21/2013	01/21/2013	Closing Sale	554	728,577	1316	14,782		27,023		14,782		(9,997)			12,241			0010
Credit Suisse International S&P 500 Euro UpStk 1364.83 131673100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/21/2013	06/21/2013	Closing Sale	455	602,497	1326	10,177		17,873		10,177		(2,777)			7,695			0010
Credit Suisse International S&P 500 Euro UpStk 1365.60 128805500 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/08/2012	01/28/2013	01/28/2013	Closing Sale	117	154,129	1313	3,794		6,165		3,794		(1,776)			2,371			0010
Credit Suisse International S&P 500 Euro UpStk 1368.16 131549400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2012	05/21/2013	05/21/2013	Closing Sale	107	141,074	1318	3,128		5,347		3,128		(873)			2,219			0010
Credit Suisse International S&P 500 Euro UpStk 1368.35 131672100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/22/2012	06/14/2013	06/14/2013	Closing Sale	243	322,785	1329	5,382		9,532		5,382		(1,507)			4,150			0010
Credit Suisse International S&P 500 Euro UpStk 1368.78 131019900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	05/21/2013	05/21/2013	Closing Sale	271	358,578	1326	6,470		11,677		6,470		(2,191)			5,207			0010
Credit Suisse International S&P 500 Euro UpStk 1369.13 131765200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	06/28/2013	06/28/2013	Closing Sale	347	461,017	1329	8,374		13,906		8,374		(1,557)			5,533			0010
Credit Suisse International S&P 500 Euro UpStk 1369.97 131764200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/29/2012	05/21/2013	05/21/2013	Closing Sale	61	81,034	1322	1,785		2,959		1,785		(416)			1,174			0010
Credit Suisse International S&P 500 Euro UpStk 1372.20 131550400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2012	06/14/2013	06/14/2013	Closing Sale	849	1,127,941	1329	21,182		36,577		21,182		(5,128)			15,395			0010
Credit Suisse International S&P 500 Euro UpStk 1383.05 130802000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	05/14/2013	05/14/2013	Closing Sale	714	955,743	1338	17,867		31,921		17,867		(5,181)			14,054			0010
Credit Suisse International S&P 500 Euro UpStk 1385.50 131020900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	05/28/2013	05/28/2013	Closing Sale	228	303,379	1332	6,407		12,086		6,407		(2,243)			5,679			0010
Credit Suisse International S&P 500 Euro UpStk 1391.50 128978700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/07/2013	02/07/2013	Closing Sale	172	229,517	1338	5,357		9,181		5,357		(2,222)			3,824			0010
Credit Suisse International S&P 500 Euro UpStk 1394.05 128806300 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/08/2012	02/07/2013	02/07/2013	Closing Sale	536	721,655	1347	14,384		25,179		14,384		(6,036)			10,795			0010

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Credit Suisse International S&P 500 Euro UpStk 1395.63 132257100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2012	07/22/2013	07/21/2013	Closing Sale	618	835,040	1351	16,830		27,892		16,830		(1,635)			11,062			0010
Credit Suisse International S&P 500 Euro UpStk 1397.79 128979900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/14/2013	02/14/2013	Closing Sale	267	360,340	1351	7,231		12,618		7,231		(2,676)			5,387			0010
Credit Suisse International S&P 500 Euro UpStk 1399.57 129066100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/14/2013	02/14/2013	Closing Sale	99	134,132	1351	2,867		4,874		2,867		(945)			2,006			0010
Credit Suisse International S&P 500 Euro UpStk 1403.35 129272500 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/15/2012	03/07/2013	03/07/2013	Closing Sale	185	250,872	1353	5,813		9,407		5,813		(1,164)			3,594			0010
Credit Suisse International S&P 500 Euro UpStk 1409.43 128980700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/22/2012	02/21/2013	02/21/2013	Closing Sale	399	544,148	1362	10,482		18,863		10,482		(3,430)			8,381			0010
Credit Suisse International S&P 500 Euro UpStk 1413.01 129066900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/21/2013	02/21/2013	Closing Sale	254	345,579	1362	7,316		12,887		7,316		(2,105)			5,571			0010
Credit Suisse International S&P 500 Euro UpStk 1422.17 135307000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	11/14/2013	11/14/2013	Closing Sale	125	170,184	1367	4,202		6,919		4,202		146			2,717			0010
Credit Suisse International S&P 500 Euro UpStk 1422.57 129932700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2012	04/22/2013	04/21/2013	Closing Sale	649	887,089	1367	19,943		36,102		19,943		(3,929)			16,159			0010
Credit Suisse International S&P 500 Euro UpStk 1423.12 129068100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/29/2012	02/28/2013	02/28/2013	Closing Sale	866	1,187,622	1372	24,312		44,089		24,312		(6,001)			19,777			0010
Credit Suisse International S&P 500 Euro UpStk 1423.43 131018400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	05/07/2013	05/07/2013	Closing Sale	167	228,186	1370	4,232		8,972		4,232		(1,602)			4,740			0010
Credit Suisse International S&P 500 Euro UpStk 1423.81 130801000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	05/07/2013	05/07/2013	Closing Sale	345	471,916	1370	9,303		18,686		9,303		(2,837)			9,383			0010
Credit Suisse International S&P 500 Euro UpStk 1426.20 130468800 .043	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/30/2012	04/22/2013	04/21/2013	Closing Sale	722	987,574	1367	25,023		42,655		25,023		(2,957)			17,633			0010
Credit Suisse International S&P 500 Euro UpStk 1426.76 129811600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/17/2012	04/15/2013	04/14/2013	Closing Sale	1,024	1,401,789	1370	33,203		58,514		33,203		(5,098)			25,311			0010
Credit Suisse International S&P 500 Euro UpStk 1428.44 129933700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2012	04/15/2013	04/14/2013	Closing Sale	162	222,322	1370	5,193		9,558		5,193		(1,039)			4,365			0010
Credit Suisse International S&P 500 Euro UpStk 1428.45 130509500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2012	04/22/2013	04/21/2013	Closing Sale	73	100,019	1367	2,702		4,501		2,702		(237)			1,799			0010
Credit Suisse International S&P 500 Euro UpStk 1431.2 131548400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/15/2012	04/15/2013	04/14/2013	Closing Sale	71	97,596	1370	2,142		4,392		2,142		(704)			2,250			0010
Credit Suisse International S&P 500 Euro UpStk 1436.28 132258600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/31/2012	07/29/2013	07/28/2013	Closing Sale	324	448,713	1385	8,963		16,513		8,963		(751)			7,550			0010
Credit Suisse International S&P 500 Euro UpStk 1437.49 130799000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	04/08/2013	04/07/2013	Closing Sale	25	34,749	1382	653		1,390		653		(213)			737			0010
Credit Suisse International S&P 500 Euro UpStk 1446.16 129271700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/15/2012	03/14/2013	03/14/2013	Closing Sale	2,113	2,946,351	1394	60,648		109,631		60,648		(4,381)			48,983			0010
Credit Suisse International S&P 500 Euro UpStk 1452.52 130509000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/01/2012	04/29/2013	04/28/2013	Closing Sale	396	553,628	1398	12,107		21,628		12,107		(303)			9,521			0010
Credit Suisse International S&P 500 Euro UpStk 1454.66 135492200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/28/2013	12/30/2013	Closing Sale	2,083	2,921,879	1402	57,211		108,818		57,211		112			51,607			0010
Credit Suisse International S&P 500 Euro UpStk 1454.72 131017900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/30/2012	04/28/2013	04/28/2013	Closing Sale	85	119,001	1394	2,180		5,189		2,180		(809)			3,009			0010
Credit Suisse International S&P 500 Euro UpStk 1455.39 130800000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/15/2012	04/29/2013	04/28/2013	Closing Sale	220	308,113	1398	5,629		12,669		5,629		(1,583)			7,040			0010
Credit Suisse International S&P 500 Euro UpStk 1456.02 132586100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/07/2013	08/07/2013	Closing Sale	101	141,999	1401	3,035		5,540		3,035		(3)			2,505			0010

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Credit Suisse International S&P 500 Euro UpStk 1457.88 132585100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/14/2013	08/14/2013	Closing Sale	763	1,071,227	1404	22,410		41,165		22,410		136			18,755			0010
Credit Suisse International S&P 500 Euro UpStk 1459.53 132658900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/28/2013	08/28/2013	Closing Sale	1,654	2,331,039	1409	45,767		83,082		45,767		1,514			37,315			0010
Credit Suisse International S&P 500 Euro UpStk 1463.67 129676800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/10/2012	03/28/2013	03/28/2013	Closing Sale	267	375,349	1406	7,611		15,524		7,611		(752)			7,913			0010
Credit Suisse International S&P 500 Euro UpStk 1464.83 129675300 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/10/2012	03/21/2013	03/21/2013	Closing Sale	131	183,751	1402	4,007		8,200		4,007		(432)			4,193			0010
Credit Suisse International S&P 500 Euro UpStk 1466.69 132587100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2012	08/21/2013	08/21/2013	Closing Sale	1,059	1,496,604	1413	30,098		56,680		30,098		533			26,582			0010
Credit Suisse International S&P 500 Euro UpStk 1467.10 132659900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/29/2012	08/21/2013	08/21/2013	Closing Sale	325	458,673	1413	9,442		17,504		9,442		319			8,062			0010
Credit Suisse International S&P 500 Euro UpStk 1468.21 135490200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/14/2013	12/14/2013	Closing Sale	803	1,134,765	1414	22,116		43,855		22,116		(78)			21,739			0010
Credit Suisse International S&P 500 Euro UpStk 1469.48 133744700 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2012	09/30/2013	09/30/2013	Closing Sale	139	200,023	1441	2,317		4,000		2,317		374			1,683			0010
Credit Suisse International S&P 500 Euro UpStk 1470.52 135306000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	12/16/2013	12/16/2013	Closing Sale	3,539	5,002,971	1414	105,893		201,523		105,893		4,296			95,630			0010
Credit Suisse International S&P 500 Euro UpStk 1472.08 135308000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/17/2012	12/09/2013	12/09/2013	Closing Sale	684	969,492	1418	19,286		36,925		19,286		837			17,639			0010
Credit Suisse International S&P 500 Euro UpStk 1473.88 135488700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/07/2013	12/09/2013	Closing Sale	146	206,769	1418	4,030		8,138		4,030		(23)			4,107			0010
Credit Suisse International S&P 500 Euro UpStk 1485.89 135491200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2012	12/21/2013	12/21/2013	Closing Sale	2,383	3,407,461	1430	63,210		132,806		63,210		(151)			69,595			0010
Credit Suisse International S&P 500 Euro UpStk 1501.25 133743700 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2012	10/14/2013	10/14/2013	Closing Sale	1,423	2,049,492	1440	45,512		86,982		45,512		5,946			41,470			0010
Credit Suisse International S&P 500 Euro UpStk 1503.88 133579600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/09/2012	09/28/2013	09/28/2013	Closing Sale	963	1,388,544	1441	31,865		60,098		31,865		4,831			28,233			0010
Credit Suisse International S&P 500 Euro UpStk 1514.23 133745200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2012	10/07/2013	10/07/2013	Closing Sale	370	538,879	1456	10,786		21,598		10,786		1,593			10,812			0010
Credit Suisse International S&P 500 Euro UpStk 1518.19 133578600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/09/2012	10/07/2013	10/07/2013	Closing Sale	1,514	2,204,450	1456	47,802		94,348		47,802		8,032			46,546			0010
Credit Suisse International S&P 500 Euro UpStk 1525.86 133744200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/16/2012	09/23/2013	09/23/2013	Closing Sale	69	100,020	1460	2,169		4,501		2,169		340			2,332			0010
Credit Suisse International S&P 500 Euro UpStrk 1500.20 133377900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2012	09/28/2013	09/28/2013	Closing Sale	2,491	3,588,118	1441	78,454		148,265		78,454		11,070			69,811			0010
Credit Suisse International S&P 500 Euro UpStrk 1520.44 133378900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/01/2012	09/21/2013	09/23/2013	Closing Sale	479	699,244	1460	14,399		29,047		14,399		2,411			14,648			0010
Credit Suisse International S&P GSCI ER Asia UpStk 480.21 134810200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2012	11/07/2013	11/07/2013	Closing Sale	857	398,205	464.520000	8,898		3,470		8,898		1,981			(5,428)			0010
Credit Suisse International S&P GSCI ER Asia UpStk 489.55 134810700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2012	11/21/2013	11/21/2013	Expiration	1,915	903,588	471.840000	20,104				20,104		4,909			(20,104)			0010
Credit Suisse International S&P GSCI ER Asian UpStk 516.69 133308100 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2012	09/14/2013	09/14/2013	Expiration	2,313	1,160,952	501.840000	14,400				14,400		9,058			(14,400)			0010
Credit Suisse International S&P GSCI ER Euro UpStk 480.33 134811200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2012	11/07/2013	11/07/2013	Expiration	829	385,663	465.490000	9,786				9,786		3,460			(9,786)			0010
Credit Suisse International S&P GSCI ER Euro UpStk 487.30 134811700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/29/2012	11/21/2013	11/21/2013	Expiration	933	440,024	471.800000	8,790				8,790		1,790			(8,790)			0010

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Credit Suisse International S&P GSCI ER Euro UpStk 515.02 133309100 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/27/2012	09/14/2013	09/14/2013	Expiration	1,935	968,588	500.490000	15,200				15,200		5,544			(15,200)			0010
Goldman Sachs International Rec Swaption 11/12/13 10y .028 143260700	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2013	11/12/2013	11/12/2013	Expiration	1	7,500,000	2.800000		60,375			60,375					(60,375)			0040
Goldman Sachs International Rec Swaption 11/12/13 7y .022 143260100	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/09/2013	11/12/2013	11/12/2013	Expiration	1	7,500,000	2.200000		41,250			41,250					(41,250)			0040
Goldman Sachs International Rec Swaption 11/15/13 7y .0194 144139800 1029	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/29/2013	11/15/2013	11/15/2013	Expiration	1	14,400,000	1.940000		15,579			15,579					(15,579)			0040
Goldman Sachs International Rec Swaption 11/15/13 7y .0194 144136800 1029	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/29/2013	11/15/2013	11/15/2013	Expiration	1	21,600,000	1.940000		23,369			23,369					(23,369)			0040
Goldman Sachs International Rec Swaption 5/1/13 7y 0.014 SL4K32H4	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2013	05/01/2013	05/01/2013	Closing Sale	1	15,000,000	1.400000		37,500	126,300		37,500					88,800			0040
Goldman Sachs International Rec Swaption 5/15/13 10y .0197 SL4K32012	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2013	05/15/2013	05/15/2013	Expiration	1	10,000,000	1.970000		59,000			59,000					(59,000)			0040
Goldman Sachs International Rec Swaption 7/24/13 7y .0229 140135000 .062	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2013	07/24/2013	07/24/2013	Closing Sale	1	11,000,000	2.290000		92,000	70,000		92,000					(22,000)			0040
Goldman Sachs International Rec Swaption 7/24/13 7y 0.0186 139784100	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	07/24/2013	06/24/2013	Closing Sale	1	11,000,000	1.860000		67,001	8,000		67,001					(59,001)			0040
Goldman Sachs International Rec Swaption 8/14/13 10y .0241 139784600	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	08/14/2013	06/24/2013	Closing Sale	1	5,000,000	2.410000		54,000	13,000		54,000					(41,000)			0040
Goldman Sachs International Rec Swaption 8/14/13 10y .0282 140135500 .062	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2013	08/14/2013	08/14/2013	Expiration	1	4,000,000	2.820000		70,000			70,000					(70,000)			0040
Goldman Sachs International RecSwaption 11/15/13 10y .0255 144140400 1029	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/29/2013	11/15/2013	11/15/2013	Expiration	1	9,600,000	2.550000		16,543			16,543					(16,543)			0040
Goldman Sachs International RecSwaption 11/15/13 10y .0255 144137400 1029	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/29/2013	11/15/2013	11/15/2013	Expiration	1	14,400,000	2.550000		24,815			24,815					(24,815)			0040
Goldman Sachs International S&P 500 Asian UpStk 1463.66 129555300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/14/2013	03/14/2013	Closing Sale	287	399,772	1394	9,457		7,065		9,457		7,374			(2,392)			0010
Goldman Sachs International S&P 500 Asian UpStk 1468.33 129556100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/21/2013	03/21/2013	Closing Sale	161	225,683	1403	4,808		2,592		4,808		4,130			(2,216)			0010
Goldman Sachs International S&P 500 Asian UpStk 1471.48 129556900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/28/2013	03/28/2013	Closing Sale	741	1,042,166	1406	22,051		14,627		22,051		18,506			(7,424)			0010
Goldman Sachs International S&P 500 Asian UpStk 1508.87 133200900 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/21/2013	09/23/2013	Closing Sale	404	589,419	1460	10,035		19,667		10,035		5,020			9,632			0010
Goldman Sachs International S&P 500 Asian UpStk 1520.98 133205900 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/14/2013	09/16/2013	Closing Sale	99	145,126	1466	2,552		5,466		2,552		1,527			2,914			0010
Goldman Sachs International S&P 500 Euro UpStk 1408.50 129554900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/07/2013	03/07/2013	Closing Sale	276	372,457	1350	9,847		16,134		9,847		(1,981)			6,288			0010
Goldman Sachs International S&P 500 Euro UpStk 1457.37 129556500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/21/2013	03/21/2013	Closing Sale	88	123,651	1403	2,522		4,802		2,522		(169)			2,280			0010
Goldman Sachs International S&P 500 Euro UpStk 1463.27 129555700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/14/2013	03/14/2013	Closing Sale	208	289,522	1394	7,463		14,326		7,463		(557)			6,863			0010
Goldman Sachs International S&P 500 Euro UpStk 1465.45 129557300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2012	03/28/2013	03/28/2013	Closing Sale	1,011	1,420,425	1406	31,106		60,544		31,106		(1,652)			29,438			0010
Goldman Sachs International S&P 500 Euro UpStk 1519.64 133205400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/21/2013	09/23/2013	Closing Sale	1,091	1,593,170	1460	34,195		64,910		34,195		7,104			30,714			0010
Goldman Sachs International S&P 500 Euro UpStk 1521.58 133206400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/25/2012	09/14/2013	09/16/2013	Closing Sale	409	599,397	1466	11,900		22,822		11,900		2,632			10,923			0010

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Goldman Sachs International S&P GSCI ER Asian UpStk 470.15 131946400 .071	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs International W22LRO1P2IHZNBB6K528	07/10/2012	07/08/2013	07/07/2013	Closing Sale	739	334,190	452.030000	6,802		13,396		6,802		(3,429)			6,595			0010
JPMorgan Chase Bank NA Rec Swaption 11/29/13 7y .0194 144138600 1029	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2013	11/29/2013	11/29/2013	Expiration	1	21,600,000	1.940000		30,240			30,240					(30,240)			0040
JPMorgan Chase Bank NA Rec Swaption 11/29/13 7y .0194 144141000 1029	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2013	11/29/2013	11/29/2013	Expiration	1	14,400,000	1.940000		20,160			20,160					(20,160)			0040
JPMorgan Chase Bank NA Rec Swaption11/29/13 10y .0255 144139200 1029	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2013	11/29/2013	11/29/2013	Expiration	1	14,400,000	2.550000		34,560			34,560					(34,560)			0040
JPMorgan Chase Bank NA RecSwaption 11/29/13 10y .0255 144141600 1029	Forecasted Bond Purchase	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/29/2013	11/29/2013	11/29/2013	Expiration	1	9,600,000	2.550000		23,040			23,040					(23,040)			0040
JPMorgan Chase Bank NA S&P 500 Asia UpStk 1436.24 135210100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/21/2013	11/21/2013	Closing Sale	72	100,140	1391	1,929		3,255		1,929		19			1,325			0010
JPMorgan Chase Bank NA S&P 500 Asia UpStk 1447.99 135210600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/29/2013	11/29/2013	Closing Sale	553	779,875	1410	11,715		21,052		11,715		560			9,337			0010
JPMorgan Chase Bank NA S&P 500 Asia UpStk 1467.61 134812700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2012	11/28/2013	11/29/2013	Closing Sale	763	1,074,243	1408	21,887		45,353		21,887		(712)			23,466			0010
JPMorgan Chase Bank NA S&P 500 Asia UpStk 1471.00 134813200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2012	10/28/2013	10/28/2013	Closing Sale	298	421,516	1412	8,035		17,563		8,035		(265)			9,528			0010
JPMorgan Chase Bank NA S&P 500 Asia UpStk 1475.49 135211100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	12/09/2013	12/09/2013	Closing Sale	912	1,292,698	1418	25,351		52,344		25,351		607			26,992			0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1404.27 129184600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	03/07/2013	03/07/2013	Closing Sale	853	1,154,104	1353	24,257		44,061		24,257		(13,117)			19,803			0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1424.39 129185400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	02/28/2013	02/28/2013	Closing Sale	333	457,499	1372	8,452		13,153		8,452		(246)			4,701			0010
JPMorgan Chase Bank NA S&P 500 Asian UpStk 1472.43 135209600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	10/28/2013	10/28/2013	Closing Sale	1,287	1,817,309	1412	37,294		77,561		37,294		872			40,267			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1403.81 129185000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	03/07/2013	03/07/2013	Closing Sale	1,575	2,129,824	1353	46,088		80,587		46,088		(13,370)			34,499			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1416.49 135212100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/14/2013	11/14/2013	Closing Sale	74	100,035	1355	2,782		4,502		2,782		63			1,720			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1423.91 129185800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	02/28/2013	02/28/2013	Closing Sale	464	636,198	1372	12,977		23,984		12,977		(3,403)			11,007			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1441.93 135212600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/20/2013	11/20/2013	Closing Sale	140	194,973	1388	4,383		7,603		4,383		143			3,220			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1441.96 135213100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/21/2013	11/21/2013	Closing Sale	223	309,727	1391	6,533		11,340		6,533		240			4,807			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1444.85 134813700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2012	11/21/2013	11/21/2013	Closing Sale	1,268	1,763,485	1391	37,911		67,862		37,911		436			29,951			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1463.89 135213600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	11/29/2013	11/29/2013	Closing Sale	718	1,012,950	1410	20,907		38,767		20,907		774			17,860			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1463.98 134814200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/29/2012	11/28/2013	11/29/2013	Closing Sale	1,016	1,431,826	1410	28,841		54,889		28,841		340			26,048			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1472.22 135211600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	10/28/2013	10/28/2013	Closing Sale	2,396	3,383,832	1412	76,247		143,916		76,247		2,163			67,669			0010
JPMorgan Chase Bank NA S&P 500 Euro UpStk 1474.07 135214100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/13/2012	12/09/2013	12/09/2013	Closing Sale	3,397	4,817,723	1418	99,305		190,253		99,305		3,595			90,948			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 506.79 132657900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2012	08/21/2013	08/21/2013	Expiration	928	455,718	491.250000	9,408				9,408		3,855			(9,408)			0010

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JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 425.28 131760200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/21/2013	06/21/2013	Closing Sale	229	93,784	410.040000	2,521		3,486		2,521		(951)			965			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 429.51 131761200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/28/2013	06/28/2013	Closing Sale	1,101	458,399	416.250000	10,265		14,603		10,265		(4,204)			4,338			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 442.93 131759200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/14/2013	06/14/2013	Closing Sale	1,010	431,067	426.820000	9,948		16,270		9,948		(6,021)			6,322			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 445.90 131758200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/07/2013	06/07/2013	Closing Sale	531	229,264	431.930000	4,562		7,415		4,562		(2,631)			2,853			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 475.44 131021400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2012	05/28/2013	05/28/2013	Closing Sale	1,016	465,428	458.220000	6,950		11,811		6,950		(4,150)			4,861			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 481.85 135486700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/31/2012	11/28/2013	11/28/2013	Expiration	1,255	592,237	471.970000	7,546				7,546		1,403			(7,546)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 482.43 130806000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	05/14/2013	05/14/2013	Closing Sale	182	84,293	463.350000	1,905		1,440		1,905		82			(465)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 482.45 135487200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/31/2012	12/07/2013	12/09/2013	Closing Sale	3,058	1,425,061	465.950000	29,897		8,206		29,897		3,702			(21,691)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 485.87 135485700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/31/2012	10/28/2013	10/28/2013	Closing Sale	549	258,304	470.320000	4,657		56		4,657		582			(4,601)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 495.36 130805000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	05/07/2013	05/07/2013	Expiration	731	347,367	475.500000	6,531				6,531		4,590			(6,531)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 500.40 129009700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2012	01/14/2013	01/14/2013	Expiration	1,046	506,843	484.410000	12,221				12,221		12,221			(12,221)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 506.35 132657400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/29/2012	08/14/2013	08/14/2013	Expiration	2,035	996,744	489.750000	19,730				19,730		12,041			(19,730)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 512.23 130510000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/01/2012	04/22/2013	04/22/2013	Expiration	474	233,330	491.780000	5,606				5,606		5,573			(5,606)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 513.91 129011300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2012	02/14/2013	02/14/2013	Expiration	1,033	513,141	496.970000	11,715				11,715		11,715			(11,715)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 515.42 130803000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	04/21/2013	04/21/2013	Expiration	443	218,221	492.310000	3,101				3,101		3,074			(3,101)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 516.93 129815600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	04/15/2013	04/15/2013	Expiration	1,170	580,083	495.670000	12,254				12,254		12,228			(12,254)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 519.48 130511000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/01/2012	04/29/2013	04/29/2013	Expiration	661	329,897	499.360000	6,952				6,952		6,942			(6,952)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 526.71 129070900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2012	02/28/2013	02/28/2013	Expiration	1,152	586,662	509.140000	11,762				11,762		11,762			(11,762)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 528.46 129186200 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	03/07/2013	03/07/2013	Expiration	964	490,913	509.510000	9,525				9,525		9,525			(9,525)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 530.08 129558100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/29/2012	03/21/2013	03/21/2013	Expiration	1,057	538,963	510.010000	10,035				10,035		10,035			(10,035)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 531.01 129812100 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	03/28/2013	03/28/2013	Expiration	1,006	510,001	507.000000	9,321				9,321		9,321			(9,321)			0010
JPMorgan Chase Bank NA S&P GSCI ER Asian UpStk 533.34 129187000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	02/28/2013	02/28/2013	Expiration	254	130,659	514.060000	2,340				2,340		2,340			(2,340)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 421.07 131760700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/21/2013	06/21/2013	Closing Sale	184	75,456	410.040000	1,522		2,030		1,522		(135)			508			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 429.31 131761700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/28/2013	06/28/2013	Closing Sale	357	148,730	416.250000	3,280		4,666		3,280		(396)			1,386			0010

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JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 440.87 131759700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/14/2013	06/14/2013	Closing Sale	849	362,238	426.820000	7,752		11,924		7,752		(1,218)			4,172			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 443.35 131758700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/29/2012	06/07/2013	06/07/2013	Closing Sale	170	73,575	431.930000	1,285		1,945		1,285		(154)			660			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 475.42 131021900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2012	05/21/2013	05/21/2013	Expiration	819	376,876	460.340000	6,400				6,400		(633)			(6,400)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 479.52 130806500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	05/14/2013	05/14/2013	Expiration	254	117,899	463.350000	2,721				2,721		484			(2,721)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 482.83 135487700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/31/2012	12/14/2013	12/14/2013	Expiration	1,322	616,834	466.740000	13,599				13,599		2,590			(13,599)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 485.79 135486200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/31/2012	10/28/2013	10/28/2013	Expiration	207	97,549	470.320000	2,001				2,001		389			(2,001)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 493.60 130805500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	05/07/2013	05/07/2013	Expiration	383	182,002	475.500000	4,041				4,041		1,005			(4,041)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 500.61 129010500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2012	01/14/2013	01/14/2013	Expiration	548	265,623	484.670000	6,294				6,294		5,322			(6,294)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 502.35 130802500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	01/28/2013	01/28/2013	Closing Sale	54	26,178	485.130000	456		121		456		293			(334)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 511.1 130510500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/01/2012	04/22/2013	04/22/2013	Expiration	545	267,923	491.800000	6,506				6,506		3,473			(6,506)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 512.76 129011700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/24/2012	02/07/2013	02/07/2013	Expiration	384	191,548	498.720000	3,793				3,793		3,236			(3,793)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 513.9 129813100 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	04/15/2013	04/15/2013	Expiration	576	285,157	494.730000	6,404				6,404		3,546			(6,404)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 515.7 130511500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/01/2012	04/29/2013	04/29/2013	Expiration	245	122,563	499.360000	2,461				2,461		1,444			(2,461)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 517.04 130803500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/15/2012	04/29/2013	04/29/2013	Expiration	106	52,802	499.310000	886				886		418			(886)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 527.11 129071300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/29/2012	02/28/2013	02/28/2013	Expiration	414	211,060	509.340000	4,600				4,600		3,938			(4,600)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 527.53 129186600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	03/07/2013	03/07/2013	Expiration	136	69,054	509.510000	1,466				1,466		1,210			(1,466)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 529.68 129557700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/29/2012	03/14/2013	03/14/2013	Expiration	1,326	676,366	510.030000	14,316				14,316		11,356			(14,316)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 530.82 129812600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	03/21/2013	03/21/2013	Expiration	83	42,238	511.110000	808				808		610			(808)			0010
JPMorgan Chase Bank NA S&P GSCI ER Euro UpStk 532.31 129187400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2012	02/28/2013	02/28/2013	Expiration	215	110,585	514.060000	2,246				2,246		1,974			(2,246)			0010
Morgan Stanley & Co. Internati S&P 500 Asia UpStk 1456.71 132833200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/10/2012	08/28/2013	08/28/2013	Closing Sale	66	92,633	1407	1,847		3,292		1,847		301			1,445			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1368.59 131436900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/08/2012	06/07/2013	06/07/2013	Closing Sale	1,326	1,743,453	1315	37,163		71,064		37,163		(29,029)			33,901			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1420.26 129402500 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/07/2013	03/07/2013	Closing Sale	53	71,689	1353	2,057		3,582		2,057		(423)			1,524			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1430.50 130641600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2012	05/07/2013	05/07/2013	Closing Sale	927	1,269,518	1370	24,304		56,469		24,304		(8,935)			32,165			0010

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Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1435.29 130639600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2012	04/21/2013	04/21/2013	Closing Sale	148	202,198	1367	4,188		10,110		4,188		(905)			5,923			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1451.42 132384900 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	08/08/2012	08/07/2013	08/07/2013	Closing Sale	773	1,083,131	1401	18,720		38,700		18,720		(1,089)			19,980			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1457.14 129403300 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/14/2013	03/14/2013	Closing Sale	141	196,817	1394	3,999		3,452		3,999		3,011			(547)			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1458.76 130640100 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2012	04/29/2013	04/28/2013	Closing Sale	356	497,894	1398	7,070		15,552		7,070		2,424			8,482			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1464.24 129404100 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/21/2013	03/21/2013	Closing Sale	557	781,073	1403	15,394		8,972		15,394		12,937			(6,422)			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1485.59 132832200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/10/2012	09/07/2013	09/07/2013	Closing Sale	850	1,222,318	1438	19,109		40,522		19,109		5,396			21,413			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1490.50 133013800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/17/2012	09/07/2013	09/07/2013	Closing Sale	63	91,006	1438	1,842		3,328		1,842		759			1,486			0010
Morgan Stanley & Co. Internati S&P 500 Asian UpStk 1518.89 133014800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2013	09/16/2013	Closing Sale	819	1,201,067	1466	20,108		43,527		20,108		11,813			23,419			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1362.37 131437900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/08/2012	06/07/2013	06/07/2013	Closing Sale	395	519,013	1315	10,870		18,700		10,870		(3,049)			7,831			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1389.50 131438900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	06/08/2012	05/14/2013	05/14/2013	Closing Sale	194	260,282	1338	5,377		9,948		5,377		(1,732)			4,570			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1415.08 129402900 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/07/2013	03/07/2013	Closing Sale	120	162,086	1353	4,391		7,483		4,391		(979)			3,093			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1419.44 132385900 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	08/08/2012	07/28/2013	07/28/2013	Closing Sale	47	64,887	1385	935		1,599		935		(37)			664			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1422.69 130642100 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2012	05/07/2013	05/07/2013	Closing Sale	984	1,347,845	1370	26,365		52,267		26,365		(7,564)			25,902			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1454.23 132385400 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	08/08/2012	08/07/2013	08/07/2013	Closing Sale	1,229	1,722,722	1401	34,458		65,007		34,458		(1,420)			30,549			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1456.92 130640600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	05/08/2012	04/29/2013	04/28/2013	Closing Sale	327	457,648	1398	8,659		19,319		8,659		(2,211)			10,659			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1460.38 129403700 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/14/2013	03/14/2013	Closing Sale	409	570,023	1394	13,876		27,024		13,876		(1,197)			13,148			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1462.52 129404500 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	03/22/2012	03/21/2013	03/21/2013	Closing Sale	1,547	2,170,902	1403	46,779		92,274		46,779		(3,045)			45,495			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1466.19 132833700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/10/2012	08/21/2013	08/21/2013	Closing Sale	119	167,260	1411	3,658		6,542		3,658		217			2,884			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1485.28 132832700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/10/2012	09/07/2013	09/07/2013	Closing Sale	893	1,284,566	1438	22,209		42,309		22,209		2,033			20,100			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1492.23 133014300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/17/2012	09/07/2013	09/07/2013	Closing Sale	275	394,767	1438	8,835		14,910		8,835		1,839			6,076			0010
Morgan Stanley & Co. Internati S&P 500 Euro UpStk 1518.67 133015300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley & Co 4PQUHN3JPFGFNF3BB653	09/17/2012	09/14/2013	09/16/2013	Closing Sale	893	1,308,273	1466	26,000		47,220		26,000		6,615			21,216			0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												5,306,896	1,068,205	13,622,787		6,375,101	XXX	335,821			7,247,690			XXX
0149999. Subtotal - Purchased Options - Hedging Other												5,306,896	1,068,205	13,622,787		6,375,101	XXX	335,821			7,247,690			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of 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)
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												5,306,896	1,068,205	13,622,787		6,375,101	XXX	335,821			7,247,690			XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							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												5,306,896	1,068,205	13,622,787		6,375,101	XXX	335,821			7,247,690			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							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																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
CME - Interest Rate Swap Pay Fixed/Receive Float Rate	US BANCORP PREFERRED 902973866	Sch D - 2 -1	Interest Rate	Chicago Mercantile Exchange, Inc SNZ20JLFK8MNNCL00F39	05/29/2013	07/15/2016	06/05/2013	Swap Close		1,000,000	3M L (0.70375)			(817)	(83)						(817)			100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														(817)	(83)		XXX				(817)			XXX
0909999. Subtotal - Swaps - Hedging Effective														(817)	(83)		XXX				(817)			XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(817)	(83)		XXX				(817)			XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(817)	(83)		XXX				(817)			XXX
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/24/2013	06/17/2013	06/17/2013	Maturity		1,159,783	1.026916			53,369							53,369			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LROWP2IHZNBB6K528	05/31/2013	06/17/2013	06/17/2013	Maturity		2,410,535	1.035040			130,872							130,872			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/24/2013	05/22/2013	05/22/2013	Maturity		2,592,899	0.767866			(32,871)							(32,871)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	05/14/2013	05/22/2013	05/22/2013	Maturity		374,962	0.770746			(3,365)							(3,365)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LROWP2IHZNBB6K528	05/31/2013	06/21/2013	06/21/2013	Maturity		374,749	0.771182			4,477							4,477			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2013	01/23/2013	01/23/2013	Maturity		5,854,070	0.623572			(69,953)							(69,953)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2013	01/23/2013	01/23/2013	Maturity		13,957,342	0.621790			(206,202)							(206,202)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/15/2013	01/23/2013	01/23/2013	Maturity		6,303,401	0.621524			(95,780)							(95,780)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/17/2013	01/23/2013	01/23/2013	Maturity		13,576,308	0.626060			(108,710)							(108,710)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/12/2013	02/26/2013	02/26/2013	Maturity		11,734,915	0.638574			(400,833)							(400,833)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/06/2013	02/26/2013	02/26/2013	Maturity		13,385,438	0.638926			(450,082)							(450,082)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/12/2013	02/26/2013	02/26/2013	Maturity		9,006,966	0.638574			(307,654)							(307,654)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/04/2013	02/26/2013	02/26/2013	Maturity		13,366,308	0.635440			(519,904)							(519,904)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2013	03/27/2013	03/27/2013	Maturity		759,212	0.658666			(2,610)							(2,610)			0030

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/11/2013	03/27/2013	03/27/2013	Maturity		5,733,713	0.671182			88,866							88,866			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	03/27/2013	03/27/2013	Maturity		8,572,063	0.669954			116,925							116,925			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	03/27/2013	03/27/2013	Maturity		3,355,320	0.669954			45,767							45,767			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2013	03/27/2013	03/27/2013	Maturity		12,934,851	0.664587			71,410							71,410			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/12/2013	03/27/2013	03/27/2013	Maturity		5,349,084	0.671851			88,314							88,314			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2013	03/27/2013	03/27/2013	Maturity		1,643,663	0.669954			22,420							22,420			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/07/2013	03/27/2013	03/27/2013	Maturity		6,974,643	0.664587			38,505							38,505			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/24/2013	04/29/2013	04/29/2013	Maturity		5,014,931	0.654369			71,572							71,572			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/22/2013	04/29/2013	04/29/2013	Maturity		10,251,931	0.656017			172,501							172,501			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/23/2013	04/29/2013	04/29/2013	Maturity		29,812,306	0.654231			419,125							419,125			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/22/2013	04/29/2013	04/29/2013	Maturity		12,213,498	0.656017			205,506							205,506			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/18/2013	04/29/2013	04/29/2013	Maturity		12,143,499	0.653967			165,738							165,738			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/03/2013	05/29/2013	05/29/2013	Maturity		27,393,301	0.642387			(767,128)							(767,128)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/03/2013	05/29/2013	05/29/2013	Maturity		4,330,019	0.642387			(121,259)							(121,259)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/24/2013	05/29/2013	05/29/2013	Maturity		793,744	0.661507			735							735			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/17/2013	05/29/2013	05/29/2013	Maturity		16,368,742	0.658278			(64,813)							(64,813)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/20/2013	06/27/2013	06/27/2013	Maturity		8,082,134	0.646653			(107,265)							(107,265)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2013	06/27/2013	06/27/2013	Maturity		8,010,714	0.637885			273,143							273,143			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/17/2013	06/27/2013	06/27/2013	Maturity		11,046,673	0.636440			(318,758)							(318,758)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/17/2013	06/27/2013	06/27/2013	Maturity		11,386,937	0.636440			(328,584)							(328,584)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/23/2013	06/27/2013	06/27/2013	Maturity		45,561	0.663395			559							559			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/14/2013	06/27/2013	06/27/2013	Maturity		4,005,357	0.637885			(106,746)							(106,746)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/24/2013	06/27/2013	06/27/2013	Maturity		235,367	0.651066			(1,539)							(1,539)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/24/2013	06/27/2013	06/27/2013	Maturity		289,314	0.651066			(1,892)							(1,892)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/24/2013	06/27/2013	06/27/2013	Maturity		235,367	0.651066			(1,539)							(1,539)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/02/2013	07/30/2013	07/30/2013	Maturity		1,267,557	0.659283			5,850							5,850			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/02/2013	07/30/2013	07/30/2013	Maturity		3,259,433	0.659283			15,042							15,042			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/25/2013	07/30/2013	07/30/2013	Maturity		49,305	0.649024			(543)							(543)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/16/2013	07/30/2013	07/30/2013	Maturity		698,986	0.662162			6,293							6,293			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/18/2013	10/30/2013	10/30/2013	Maturity		11,215,516	0.617798			(102,222)							(102,222)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/17/2013	10/30/2013	10/30/2013	Maturity		10,811,750	0.619335			(71,889)							(71,889)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/23/2013	10/30/2013	10/30/2013	Maturity		5,908,530	0.618918			(43,239)							(43,239)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/20/2013	11/25/2013	11/25/2013	Maturity		21,273,333	0.619548			18,715							18,715			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/29/2013	11/25/2013	11/25/2013	Maturity		13,535,156	0.622879			84,746							84,746			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/14/2013	11/25/2013	11/25/2013	Maturity		20,997,032	0.621478			83,932							83,932			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/20/2013	11/25/2013	11/25/2013	Maturity		7,413,270	0.619548			6,522							6,522			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2013	12/20/2013	12/20/2013	Maturity		8,332,519	0.619411			98,900							98,900			0030

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)
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2013	12/20/2013	12/20/2013	Maturity		282,159	0.617444			2,443							2,443			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/22/2013	12/20/2013	12/20/2013	Maturity		5,281,209	0.617908			49,723							49,723			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/22/2013	12/20/2013	12/20/2013	Maturity		3,784,533	0.617908			35,632							35,632			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/16/2013	12/20/2013	12/20/2013	Maturity		14,941,558	0.612229			2,058							2,058			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/12/2013	12/20/2013	12/20/2013	Maturity		2,798,546	0.609602			(11,625)							(11,625)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/16/2013	12/20/2013	12/20/2013	Maturity		13,137,083	0.612229			1,810							1,810			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LRO1WP2IHZNBB6K528	03/13/2013	06/17/2013	06/17/2013	Maturity		3,577,182	1.030420			(177,377)							(177,377)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	05/14/2013	06/21/2013	06/21/2013	Maturity		375,026	0.770613			(4,200)							(4,200)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	01/07/2013	01/23/2013	01/23/2013	Maturity		9,742,547	0.622552			132,168							132,168			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	01/07/2013	01/23/2013	01/23/2013	Maturity		198,333	0.622428			2,730							2,730			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/15/2013	01/23/2013	01/23/2013	Maturity		6,296,800	0.622176			89,179							89,179			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	01/07/2013	01/23/2013	01/23/2013	Maturity		3,610,797	0.622552			48,984							48,984			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/18/2013	02/26/2013	02/26/2013	Maturity		5,953,405	0.646415			132,749							132,749			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/12/2013	02/26/2013	02/26/2013	Maturity		11,680,916	0.641526			346,834							346,834			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2013	02/26/2013	02/26/2013	Maturity		10,084,028	0.637483			361,077							361,077			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/19/2013	02/26/2013	02/26/2013	Maturity		5,948,692	0.646228			134,324							134,324			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/01/2013	02/26/2013	02/26/2013	Maturity		13,474,880	0.630320			628,476							628,476			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/31/2013	02/26/2013	02/26/2013	Maturity		8,489,337	0.630320			395,947							395,947			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/17/2013	02/26/2013	02/26/2013	Maturity		13,574,183	0.626158			718,555							718,555			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/06/2013	02/26/2013	02/26/2013	Maturity		8,368,044	0.639131			278,779							278,779			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/05/2013	02/26/2013	02/26/2013	Maturity		5,028,759	0.637141			182,668							182,668			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2013	03/27/2013	03/27/2013	Maturity		8,641,379	0.664580			(47,609)							(47,609)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/05/2013	03/27/2013	03/27/2013	Maturity		12,981,339	0.662207			(24,922)							(24,922)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/05/2013	03/27/2013	03/27/2013	Maturity		6,999,710	0.662207			(13,438)							(13,438)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/06/2013	03/27/2013	03/27/2013	Maturity		5,425,890	0.662340			(11,507)							(11,507)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/25/2013	03/27/2013	03/27/2013	Maturity		1,666,412	0.660808			328							328			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/15/2013	04/29/2013	04/29/2013	Maturity		4,259,328	0.653048			(52,071)							(52,071)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/17/2013	04/29/2013	04/29/2013	Maturity		12,115,307	0.655488			(193,930)							(193,930)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	04/29/2013	04/29/2013	Maturity		12,239,850	0.654604			(179,154)							(179,154)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/26/2013	04/29/2013	04/29/2013	Maturity		9,837,133	0.658926			(209,872)							(209,872)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2013	04/29/2013	04/29/2013	Maturity		759,088	0.658773			(16,016)							(16,016)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/02/2013	04/29/2013	04/29/2013	Maturity		1,710,192	0.658178			(34,506)							(34,506)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	04/29/2013	04/29/2013	Maturity		4,718,089	0.655834			(78,047)							(78,047)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	04/29/2013	04/29/2013	Maturity		4,715,987	0.655834			(78,012)							(78,012)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	04/29/2013	04/29/2013	Maturity		4,169,836	0.655834			(68,978)							(68,978)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	04/29/2013	04/29/2013	Maturity		4,535,747	0.655834			(75,031)							(75,031)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/18/2013	04/29/2013	04/29/2013	Maturity		10,274,050	0.654604			(150,381)							(150,381)			0030

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of 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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/16/2013	05/29/2013	05/29/2013	Maturity		16,385,218	0.657616			81,288							81,288			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/24/2013	05/29/2013	05/29/2013	Maturity		5,013,914	0.654502			48,502							48,502			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/07/2013	05/29/2013	05/29/2013	Maturity		38,831	0.643812			1,004							1,004			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	06/07/2013	06/27/2013	06/27/2013	Maturity		7,938,894	0.643656			141,672							141,672			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	06/17/2013	06/27/2013	06/27/2013	Maturity		8,216,398	0.636086			241,530							241,530			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2013	06/27/2013	06/27/2013	Maturity		11,331,497	0.639554			(213,492)							(213,492)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/13/2013	06/27/2013	06/27/2013	Maturity		11,019,416	0.638015			291,501							291,501			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2013	06/27/2013	06/27/2013	Maturity		793,575	0.661648			(7,625)							(7,625)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/12/2013	06/27/2013	06/27/2013	Maturity		188,483	0.637987			4,994							4,994			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	06/07/2013	06/27/2013	06/27/2013	Maturity		3,782,624	0.643656			67,502							67,502			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/24/2013	07/30/2013	07/30/2013	Maturity		235,311	0.651223			1,804							1,804			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/24/2013	07/30/2013	07/30/2013	Maturity		289,245	0.651223			2,218							2,218			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/24/2013	07/30/2013	07/30/2013	Maturity		235,311	0.651223			1,804							1,804			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/18/2013	10/30/2013	10/30/2013	Maturity		11,220,761	0.617509			107,468							107,468			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/17/2013	10/30/2013	10/30/2013	Maturity		10,786,814	0.620766			46,953							46,953			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/18/2013	10/30/2013	10/30/2013	Maturity		5,922,010	0.617509			56,718							56,718			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	10/29/2013	11/25/2013	11/25/2013	Maturity		3,882,322	0.622515			(22,022)							(22,022)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/12/2013	11/25/2013	11/25/2013	Maturity		4,397,840	0.629907			(77,470)							(77,470)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/01/2013	11/25/2013	11/25/2013	Maturity		1,652,915	0.626709			(20,576)							(20,576)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2013	11/25/2013	11/25/2013	Maturity		1,622,001	0.625249			(16,364)							(16,364)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/06/2013	11/25/2013	11/25/2013	Maturity		5,716,076	0.621361			(21,772)							(21,772)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/18/2013	11/25/2013	11/25/2013	Maturity		3,848,467	0.621291			(14,224)							(14,224)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/13/2013	11/25/2013	11/25/2013	Maturity		20,873,691	0.625150			(207,273)							(207,273)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/23/2013	11/25/2013	11/25/2013	Maturity		5,907,313	0.619045			(399)							(399)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	10/24/2013	11/25/2013	11/25/2013	Maturity		4,355,351	0.618376			4,417							4,417			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	10/24/2013	11/25/2013	11/25/2013	Maturity		7,427,324	0.618376			7,532							7,532			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas	ROMUIISFPU8MPRO8K5P83	10/28/2013	11/25/2013	11/25/2013	Maturity		3,368,470	0.617678			7,214							7,214			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/20/2013	12/20/2013	12/20/2013	Maturity		21,269,181	0.619669			(213,485)							(213,485)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/13/2013	12/20/2013	12/20/2013	Maturity		10,977,374	0.614453			(41,381)							(41,381)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/02/2013	12/20/2013	12/20/2013	Maturity		262,506	0.609510			1,130							1,130			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/20/2013	12/20/2013	12/20/2013	Maturity		7,411,823	0.619669			(91,100)							(91,100)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/13/2013	12/20/2013	12/20/2013	Maturity		5,614,804	0.614453			(21,166)							(21,166)			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter	W22LROWP2IHZNBB6K528	03/13/2013	03/18/2013	03/18/2013	Maturity		4,111,681	1.028290			210,181							210,181			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/12/2012	01/23/2013	01/23/2013	Maturity		11,823,845	0.766565			247,250					(128,221)		247,250			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter	W22LROWP2IHZNBB6K528	02/19/2013	02/25/2013	02/25/2013	Maturity		3,485,483	0.746525			(86,490)							(86,490)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/13/2012	01/23/2013	01/23/2013	Maturity		10,164,653	0.619795			(182,303)					(75,248)		(182,303)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter	E58DKGMJYYYJLN8C3868	12/14/2012	01/23/2013	01/23/2013	Maturity		9,179,829	0.620388			(156,016)					(76,804)		(156,016)			0030

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)
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/06/2012	01/23/2013	01/23/2013	Maturity		17,638,915	0.621920			(256,950)				(191,516)			(256,950)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2013	02/26/2013	02/26/2013	Maturity		5,873,347	0.655226			(52,692)							(52,692)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/20/2013	02/26/2013	02/26/2013	Maturity		9,836,187	0.653546			(113,236)							(113,236)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2013	02/26/2013	02/26/2013	Maturity		4,193,940	0.655226			(37,625)							(37,625)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/20/2013	02/26/2013	02/26/2013	Maturity		5,882,083	0.653546			(67,716)							(67,716)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/20/2013	02/26/2013	02/26/2013	Maturity		8,187,647	0.653546			(94,258)							(94,258)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LR0WP2IHZNBB6K528	12/17/2012	03/18/2013	03/18/2013	Maturity		4,288,206	0.985960			(33,655)				(48,725)			(33,655)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2012	01/23/2013	01/23/2013	Maturity		5,862,064	0.772624			(169,889)				110,410			(169,889)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/05/2012	01/23/2013	01/23/2013	Maturity		5,938,284	0.763616			(100,858)				41,308			(100,858)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LR0WP2IHZNBB6K528	11/20/2012	02/25/2013	02/25/2013	Maturity		3,338,912	0.779296			(60,080)				93,135			(60,080)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	Goldman Sachs Inter W22LR0WP2IHZNBB6K528	02/19/2013	05/22/2013	05/22/2013	Maturity		3,055,884	0.746102			124,260							124,260			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/13/2012	01/23/2013	01/23/2013	Maturity		5,892,294	0.619527			108,177				41,057			108,177			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/19/2012	01/23/2013	01/23/2013	Maturity		4,051,922	0.614485			106,764				(4,977)			106,764			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/11/2012	01/23/2013	01/23/2013	Maturity		9,986,224	0.621644			149,840				103,946			149,840			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/05/2012	01/23/2013	01/23/2013	Maturity		9,321,067	0.620870			151,288				85,298			151,288			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/23/2012	01/23/2013	01/23/2013	Maturity		310,927	0.627630			1,717				6,261			1,717			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/26/2012	01/23/2013	01/23/2013	Maturity		176,306	0.623914			2,011				2,485			2,011			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/26/2012	01/23/2013	01/23/2013	Maturity		320,557	0.623914			3,657				4,519			3,657			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/13/2012	01/23/2013	01/23/2013	Maturity		8,786,164	0.619527			161,306				61,221			161,306			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/19/2012	01/23/2013	01/23/2013	Maturity		502,513	0.613604			13,942				(1,336)			13,942			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/06/2012	01/23/2013	01/23/2013	Maturity		9,233,793	0.621500			140,664				93,945			140,664			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	Credit Suisse Inter E58DKGMJYYYJLN8C3868	12/05/2012	01/23/2013	01/23/2013	Maturity		8,417,408	0.620870			136,621				77,029			136,621			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2013	03/27/2013	03/27/2013	Maturity		4,193,228	0.655337			35,540							35,540			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2013	03/27/2013	03/27/2013	Maturity		5,872,351	0.655337			49,771							49,771			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2013	05/29/2013	05/29/2013	Maturity		27,310,366	0.644338			684,193							684,193			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2013	07/30/2013	07/30/2013	Maturity		1,279,977	0.652886			6,570							6,570			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2013	07/30/2013	07/30/2013	Maturity		3,291,369	0.652886			16,895							16,895			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2013	12/20/2013	12/20/2013	Maturity		2,730,386	0.624820			(56,535)							(56,535)			0030
1229999. Subtotal - Forwards - Hedging Other														1,201,458			XXX	193,787			1,201,458			XXX
1269999. Subtotal - Forwards														1,201,458			XXX	193,787			1,201,458			XXX
1399999. Subtotal - Hedging Effective														(817)	(83)		XXX				(817)			XXX
1409999. Subtotal - Hedging Other												5,306,896	1,068,205	14,824,245		6,375,101	XXX	529,608			8,449,148			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												5,306,896	1,068,205	14,823,428	(83)	6,375,101	XXX	529,608			8,448,331			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an Index
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on the interest rate risk of forecasted asset purchases

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
GIF4	2	317,900	GOLDMAN SACHS IDX	Equity Index Annuity	Exh 5	Equity/Index	01/16/2014	CME SNZ20JLFK8MNNCL00F39	12/30/2013	635.8000	633.0500	(1,375)					(1,375)	(1,375)	14,000	0010	250
ESH4	27	2,490,750	S&P 500 E-MINI FUTURES	Equity Index Annuity	Exh 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	1,841.1000	(5,265)					(5,265)	(5,265)	110,700	0010	50
1289999. Subtotal - Long Futures - Hedging Other												(6,640)					(6,640)	(6,640)	124,700	XXX	XXX
1329999. Subtotal - Long Futures												(6,640)					(6,640)	(6,640)	124,700	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(6,640)					(6,640)	(6,640)	124,700	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(6,640)					(6,640)	(6,640)	124,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Citi Group Global Markets	104,186	(104,186)	
Credit Suisse Securities (USA) LLC		207,556	207,556
Total Net Cash Deposits	104,186	103,370	207,556

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.

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, 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
GIG3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	02/15/2013	CME SNZ20JLFK8MNNCL00F39	01/23/2013	664.1000	01/30/2013	673.4000	Closing Sale	2,325	2,325			0010	250
GIJ3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	04/15/2013	CME SNZ20JLFK8MNNCL00F39	03/08/2013	647.4000	03/25/2013	653.0500	Closing Sale	1,413	1,413			0010	250
GIJ3	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	04/15/2013	CME SNZ20JLFK8MNNCL00F39	03/21/2013	646.5000	03/25/2013	653.0500	Closing Sale	3,275	3,275			0010	250
GIM3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	06/17/2013	CME SNZ20JLFK8MNNCL00F39	05/08/2013	630.7000	05/30/2013	618.0000	Closing Sale	(3,175)	(3,175)			0010	250
GIM3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	06/17/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	619.4000	05/30/2013	618.0000	Closing Sale	(350)	(350)			0010	250
GIU3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	09/17/2013	CME SNZ20JLFK8MNNCL00F39	08/22/2013	643.5000	09/12/2013	650.2500	Closing Sale	1,688	1,688			0010	250
GIU3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	09/17/2013	CME SNZ20JLFK8MNNCL00F39	09/05/2013	657.4000	09/12/2013	650.2500	Closing Sale	(1,788)	(1,788)			0010	250
GIU3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	09/17/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	647.4000	09/12/2013	650.2500	Closing Sale	713	713			0010	250
GIX3	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	11/19/2013	CME SNZ20JLFK8MNNCL00F39	09/30/2013	629.5000	10/16/2013	639.1000	Closing Sale	4,800	4,800			0010	250
GIX3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	11/19/2013	CME SNZ20JLFK8MNNCL00F39	10/14/2013	639.5000	10/16/2013	638.9000	Closing Sale	(150)	(150)			0010	250
ESH3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/07/2013	1,456.0000	01/15/2013	1,463.2500	Closing Sale	725	725			0010	50
ESH3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/14/2013	1,466.0000	01/15/2013	1,463.2500	Closing Sale	(688)	(688)			0010	50
ESH3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/15/2013	1,463.0000	01/15/2013	1,463.2500	Closing Sale	25	25			0010	50
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/22/2013	1,486.7500	01/29/2013	1,501.7500	Closing Sale	750	750			0010	50
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/23/2013	1,490.7500	01/29/2013	1,501.7500	Closing Sale	550	550			0010	50
ESH3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/28/2013	1,496.2500	01/29/2013	1,501.7500	Closing Sale	2,200	2,200			0010	50
ESH3	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/07/2013	1,506.0000	02/08/2013	1,513.0000	Closing Sale	3,150	3,150			0010	50
ESM3	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/07/2013	1,538.2500	03/08/2013	1,542.0000	Closing Sale	3,375	3,375			0010	50
ESM3	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/14/2013	1,556.2500	03/15/2013	1,550.0000	Closing Sale	(2,813)	(2,813)			0010	50
ESM3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/15/2013	1,553.7500	03/15/2013	1,550.0000	Closing Sale	(938)	(938)			0010	50
ESM3	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/21/2013	1,539.5000	03/25/2013	1,548.2500	Closing Sale	9,188	9,188			0010	50
ESM3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/22/2013	1,545.0000	03/25/2013	1,548.2500	Closing Sale	975	975			0010	50
ESM3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/22/2013	1,557.2500	04/23/2013	1,573.2500	Closing Sale	800	800			0010	50
ESM3	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/07/2013	1,621.2500	05/08/2013	1,626.5000	Closing Sale	2,888	2,888			0010	50
ESM3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/08/2013	1,623.5000	05/08/2013	1,626.5000	Closing Sale	1,050	1,050			0010	50
ESM3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/14/2013	1,647.2500	05/15/2013	1,652.2500	Closing Sale	2,000	2,000			0010	50
ESM3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,647.5000	05/15/2013	1,652.2500	Closing Sale	1,188	1,188			0010	50
ESM3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/28/2013	1,665.0000	05/29/2013	1,645.2500	Closing Sale	(2,963)	(2,963)			0010	50
ESM3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,642.0000	05/29/2013	1,645.2500	Closing Sale	1,138	1,138			0010	50
ESU3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/22/2013	1,691.2500	07/23/2013	1,688.2500	Closing Sale	(750)	(750)			0010	50
ESU3	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/22/2013	1,690.7500	07/23/2013	1,688.2500	Closing Sale	(2,250)	(2,250)			0010	50
ESU3	19	950	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/07/2013	1,687.2500	08/08/2013	1,685.5000	Closing Sale	(1,663)	(1,663)			0010	50
ESU3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/08/2013	1,688.2500	08/08/2013	1,685.5000	Closing Sale	(550)	(550)			0010	50
ESU3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/08/2013	1,688.7500	08/08/2013	1,688.7500	Closing Sale					0010	50
ESU3	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/14/2013	1,682.7500	08/15/2013	1,659.5000	Closing Sale	(10,463)	(10,463)			0010	50
ESU3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/15/2013	1,666.7500	08/15/2013	1,659.5000	Closing Sale	(1,813)	(1,813)			0010	50
ESU3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/21/2013	1,640.2500	08/22/2013	1,652.5000	Closing Sale	3,675	3,675			0010	50
ESU3	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/29/2013	1,630.2500	08/29/2013	1,637.7500	Closing Sale	3,750	3,750			0010	50
ESU3	19	950	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/09/2013	1,670.5000	09/10/2013	1,681.2500	Closing Sale	10,213	10,213			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	1,677.7500	09/10/2013	1,681.2500	Closing Sale	1,225	1,225			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	1,678.0000	09/10/2013	1,681.2500	Closing Sale	1,138	1,138			0010	50
ESZ3	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/17/2013	1,695.2500	09/17/2013	1,697.0000	Closing Sale	788	788			0010	50
ESZ3	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/23/2013	1,695.2500	09/24/2013	1,697.5000	Closing Sale	2,700	2,700			0010	50
ESZ3	17	850	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/07/2013	1,669.2500	10/08/2013	1,658.7500	Closing Sale	(8,925)	(8,925)			0010	50
ESZ3	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,669.0000	10/08/2013	1,658.7500	Closing Sale	(7,175)	(7,175)			0010	50
ESZ3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/21/2013	1,739.2500	10/22/2013	1,751.7500	Closing Sale	625	625			0010	50
ESZ3	25	1,250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/28/2013	1,757.5000	10/29/2013	1,764.5000	Closing Sale	8,750	8,750			0010	50
ESZ3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/29/2013	1,762.0000	10/29/2013	1,764.5000	Closing Sale	625	625			0010	50
ESZ3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/07/2013	1,745.2500	11/08/2013	1,746.5000	Closing Sale	125	125			0010	50
ESZ3	34	1,700	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/07/2013	1,745.2500	11/08/2013	1,760.7500	Closing Sale	26,350	26,350			0010	50
ESZ3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/14/2013	1,788.0000	11/15/2013	1,789.7500	Closing Sale	350	350			0010	50
ESZ3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/15/2013	1,789.5000	11/15/2013	1,789.7500	Closing Sale	88	88			0010	50
ESZ3	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/21/2013	1,793.7500	11/22/2013	1,800.5000	Closing Sale	4,725	4,725			0010	50
ESZ3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/22/2013	1,795.0000	11/22/2013	1,800.5000	Closing Sale	550	550			0010	50
ESZ3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/22/2013	1,792.7500	11/22/2013	1,800.5000	Closing Sale	2,325	2,325			0010	50
ESZ3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/29/2013	1,805.5000	12/11/2013	1,790.2500	Closing Sale	(763)	(763)			0010	50
ESZ3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/09/2013	1,808.7500	12/11/2013	1,790.2500	Closing Sale	(7,400)	(7,400)			0010	50
ESZ3	40	2,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/09/2013	1,808.7500	12/11/2013	1,794.7500	Closing Sale	(28,000)	(28,000)			0010	50
ESH4	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/16/2013	1,780.2500	12/17/2013	1,771.7500	Closing Sale	(8,500)	(8,500)			0010	50
ESH4	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/23/2013	1,823.5000	12/24/2013	1,827.0000	Closing Sale	2,100	2,100			0010	50

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
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/26/2013	1,832.2500	12/31/2013	1,842.2500	Closing Sale	1,000	1,000			0010	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/26/2013	1,835.7500	12/31/2013	1,842.2500	Closing Sale	650	650			0010	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/26/2013	1,832.0000	12/31/2013	1,842.2500	Closing Sale	2,050	2,050			0010	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/30/2013	1,835.7500	12/31/2013	1,842.2500	Closing Sale	650	650			0010	50
GIM3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	06/17/2013	CME SNZ20JLFK8MNNCL00F39	05/22/2013	628.6000	05/30/2013	618.0000	Closing Sale	(2,650)	(2,650)			0010	250
ESH4	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	12/31/2013	1,842.2500	Closing Sale	(1,650)	(1,650)			0010	50
1289999. Subtotal - Long Futures - Hedging Other														23,251	23,251			XXX	XXX
1329999. Subtotal - Long Futures														23,251	23,251			XXX	XXX
GIH3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/28/2013	651.0500	03/04/2013	642.1000	Closing Purchase	2,238	2,238			0010	250
GIN3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	07/16/2013	CME SNZ20JLFK8MNNCL00F39	06/13/2013	626.6500	06/20/2013	621.7500	Closing Purchase	1,225	1,225			0010	250
GIQ3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	08/15/2013	CME SNZ20JLFK8MNNCL00F39	07/11/2013	642.9000	07/24/2013	645.5500	Closing Purchase	(663)	(663)			0010	250
GIU3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	09/17/2013	CME SNZ20JLFK8MNNCL00F39	09/12/2013	650.2500	09/16/2013	646.8000	Closing Purchase	863	863			0010	250
GIV3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	10/15/2013	CME SNZ20JLFK8MNNCL00F39	09/12/2013	648.6500	09/16/2013	645.5000	Closing Purchase	788	788			0010	250
GIX3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	11/19/2013	CME SNZ20JLFK8MNNCL00F39	10/16/2013	639.1000	11/12/2013	612.8000	Closing Purchase	6,575	6,575			0010	250
GIX3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	11/19/2013	CME SNZ20JLFK8MNNCL00F39	10/24/2013	621.4500	11/19/2013	614.6590	Closing Purchase	1,698	1,698			0010	250
GIZ3	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	12/17/2013	CME SNZ20JLFK8MNNCL00F39	11/26/2013	623.2000	11/29/2013	624.4000	Closing Purchase	(300)	(300)			0010	250
GIZ3	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	12/17/2013	CME SNZ20JLFK8MNNCL00F39	11/26/2013	623.2000	12/17/2013	627.2010	Closing Purchase	(2,001)	(2,001)			0010	250
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.7000	02/05/2013	1,669.6000	Closing Purchase	355	355			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.7000	02/05/2013	1,671.6000	Closing Purchase	1,020	1,020			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.7000	02/05/2013	1,668.8000	Closing Purchase	1,185	1,185			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.0000	02/05/2013	1,668.8000	Closing Purchase	820	820			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.0000	02/05/2013	1,669.4000	Closing Purchase	1,900	1,900			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.0000	02/05/2013	1,671.1000	Closing Purchase	295	295			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.3000	02/05/2013	1,671.7000	Closing Purchase	(220)	(220)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.1000	02/05/2013	1,670.0000	Closing Purchase	(190)	(190)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.1000	02/05/2013	1,670.1000	Closing Purchase	(200)	(200)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.2000	02/05/2013	1,670.3000	Closing Purchase	(310)	(310)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.2000	02/05/2013	1,672.9000	Closing Purchase	(570)	(570)			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.2000	02/05/2013	1,673.0000	Closing Purchase	(290)	(290)			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.8000	02/05/2013	1,673.0000	Closing Purchase	(260)	(260)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.8000	02/05/2013	1,673.4000	Closing Purchase	(560)	(560)			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,667.8000	02/05/2013	1,668.9000	Closing Purchase	(110)	(110)			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.2000	02/05/2013	1,668.9000	Closing Purchase	(35)	(35)			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.2000	02/05/2013	1,669.2000	Closing Purchase	(150)	(150)			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.2000	02/05/2013	1,670.6000	Closing Purchase	(360)	(360)			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/24/2013	1,668.2000	02/05/2013	1,669.6000	Closing Purchase	(210)	(210)			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.6000	02/05/2013	1,671.1000	Closing Purchase	275	275			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.4000	02/05/2013	1,671.1000	Closing Purchase	315	315			0020	50

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
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.5000	02/05/2013	1,671.1000	Closing Purchase	320	320			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.6000	02/05/2013	1,671.1000	Closing Purchase	325	325			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.9000	02/05/2013	1,671.0000	Closing Purchase	345	345			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,678.1000	02/05/2013	1,671.0000	Closing Purchase	355	355			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,682.9000	02/05/2013	1,671.0000	Closing Purchase	1,190	1,190			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.5000	02/05/2013	1,671.0000	Closing Purchase	550	550			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.5000	02/05/2013	1,673.2000	Closing Purchase	165	165			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.3000	02/05/2013	1,673.2000	Closing Purchase	615	615			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.2000	02/05/2013	1,673.2000	Closing Purchase	400	400			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.2000	02/05/2013	1,670.2000	Closing Purchase	1,050	1,050			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.1000	02/05/2013	1,670.2000	Closing Purchase	1,380	1,380			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.1000	02/05/2013	1,668.5000	Closing Purchase	860	860			0020	50
MFSH3	6	300	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.8000	02/05/2013	1,668.5000	Closing Purchase	2,790	2,790			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,677.8000	02/05/2013	1,669.0000	Closing Purchase	880	880			0020	50
MFSH3	6	300	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.8000	02/05/2013	1,669.0000	Closing Purchase	2,340	2,340			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.8000	02/05/2013	1,670.9000	Closing Purchase	885	885			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.9000	02/05/2013	1,670.9000	Closing Purchase	1,500	1,500			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.9000	02/05/2013	1,668.6000	Closing Purchase	1,660	1,660			0020	50
MFSH3	6	300	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,682.8000	02/05/2013	1,668.6000	Closing Purchase	4,260	4,260			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,682.8000	02/05/2013	1,670.7000	Closing Purchase	1,815	1,815			0020	50
MFSH3	9	450	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.0000	02/05/2013	1,670.7000	Closing Purchase	5,535	5,535			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.4000	02/05/2013	1,670.7000	Closing Purchase	1,425	1,425			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,676.4000	02/05/2013	1,671.4000	Closing Purchase	1,250	1,250			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.7000	02/05/2013	1,671.4000	Closing Purchase	615	615			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.7000	02/05/2013	1,673.5000	Closing Purchase	1,020	1,020			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.7000	02/06/2013	1,660.4000	Closing Purchase	3,495	3,495			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.7000	02/06/2013	1,660.5000	Closing Purchase	2,320	2,320			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/25/2013	1,683.7000	02/06/2013	1,660.7000	Closing Purchase	2,300	2,300			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.2000	02/06/2013	1,661.0000	Closing Purchase	610	610			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.9000	02/06/2013	1,670.0000	Closing Purchase	735	735			0020	50

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
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.8000	02/06/2013	1,661.1000	Closing Purchase	2,540	2,540			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.8000	02/06/2013	1,661.5000	Closing Purchase	615	615			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.0000	02/06/2013	1,661.5000	Closing Purchase	625	625			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.0000	02/06/2013	1,662.8000	Closing Purchase	2,240	2,240			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.2000	02/06/2013	1,662.9000	Closing Purchase	1,695	1,695			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.2000	02/06/2013	1,664.2000	Closing Purchase	1,000	1,000			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.8000	02/06/2013	1,667.5000	Closing Purchase	1,095	1,095			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.8000	02/06/2013	1,669.9000	Closing Purchase	490	490			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.0000	02/06/2013	1,670.0000	Closing Purchase	1,250	1,250			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.2000	02/06/2013	1,672.5000	Closing Purchase	540	540			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.2000	02/06/2013	1,672.8000	Closing Purchase	120	120			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.3000	02/06/2013	1,672.8000	Closing Purchase	375	375			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.3000	02/06/2013	1,673.3000	Closing Purchase	200	200			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,676.2000	02/06/2013	1,673.3000	Closing Purchase	290	290			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,676.2000	02/06/2013	1,673.4000	Closing Purchase	420	420			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.3000	02/06/2013	1,664.2000	Closing Purchase	505	505			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.3000	02/06/2013	1,664.3000	Closing Purchase	2,000	2,000			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.3000	02/06/2013	1,667.0000	Closing Purchase	1,825	1,825			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.5000	02/06/2013	1,667.3000	Closing Purchase	1,080	1,080			0020	50
MFSH3	7	350	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.5000	02/06/2013	1,667.5000	Closing Purchase	2,450	2,450			0020	50
MFSH3	7	350	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.1000	02/06/2013	1,672.2000	Closing Purchase	1,015	1,015			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,675.1000	02/06/2013	1,672.5000	Closing Purchase	390	390			0020	50
MFSH3	10	500	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,676.5000	02/06/2013	1,673.4000	Closing Purchase	1,550	1,550			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.4000	02/06/2013	1,667.0000	Closing Purchase	1,850	1,850			0020	50
MFSH3	7	350	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,674.4000	02/06/2013	1,667.3000	Closing Purchase	2,485	2,485			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.1000	02/06/2013	1,660.7000	Closing Purchase	2,480	2,480			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.1000	02/06/2013	1,660.8000	Closing Purchase	615	615			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.1000	02/06/2013	1,660.9000	Closing Purchase	1,830	1,830			0020	50
MFSH3	6	300	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/28/2013	1,673.1000	02/06/2013	1,661.0000	Closing Purchase	3,630	3,630			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.4000	02/06/2013	1,673.4000	Closing Purchase	350	350			0020	50

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
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.8000	02/07/2013	1,658.3000	Closing Purchase	2,450	2,450			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.9000	02/07/2013	1,658.3000	Closing Purchase	2,460	2,460			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.4000	02/07/2013	1,653.5000	Closing Purchase	2,690	2,690			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.2000	02/07/2013	1,655.4000	Closing Purchase	3,870	3,870			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.5000	02/07/2013	1,655.4000	Closing Purchase	3,915	3,915			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.7000	02/07/2013	1,655.4000	Closing Purchase	1,315	1,315			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.7000	02/07/2013	1,655.7000	Closing Purchase	2,600	2,600			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.1000	02/07/2013	1,658.8000	Closing Purchase	3,645	3,645			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.2000	02/07/2013	1,658.8000	Closing Purchase	2,440	2,440			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.2000	02/07/2013	1,670.3000	Closing Purchase	645	645			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.3000	02/07/2013	1,670.3000	Closing Purchase	1,950	1,950			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.5000	02/07/2013	1,670.5000	Closing Purchase	1,300	1,300			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.5000	02/07/2013	1,670.6000	Closing Purchase	645	645			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.2000	02/07/2013	1,671.2000	Closing Purchase	1,950	1,950			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.3000	02/07/2013	1,671.3000	Closing Purchase	1,300	1,300			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.3000	02/07/2013	1,671.4000	Closing Purchase	645	645			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.5000	02/07/2013	1,671.4000	Closing Purchase	1,965	1,965			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.9000	02/07/2013	1,654.8000	Closing Purchase	1,305	1,305			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.9000	02/07/2013	1,655.3000	Closing Purchase	1,280	1,280			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.9000	02/07/2013	1,655.4000	Closing Purchase	2,550	2,550			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.7000	02/07/2013	1,654.4000	Closing Purchase	1,315	1,315			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.7000	02/07/2013	1,654.7000	Closing Purchase	1,300	1,300			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.7000	02/07/2013	1,654.8000	Closing Purchase	3,885	3,885			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.1000	02/07/2013	1,655.4000	Closing Purchase	6,425	6,425			0020	50
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.4000	02/07/2013	1,655.4000	Closing Purchase	6,500	6,500			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.8000	02/07/2013	1,655.7000	Closing Purchase	1,305	1,305			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,681.8000	02/07/2013	1,657.9000	Closing Purchase	4,780	4,780			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.0000	02/07/2013	1,657.9000	Closing Purchase	1,205	1,205			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.0000	02/07/2013	1,658.1000	Closing Purchase	1,195	1,195			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.0000	02/07/2013	1,658.2000	Closing Purchase	3,570	3,570			0020	50

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
MFSH3	5	250	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.1000	02/07/2013	1,658.2000	Closing Purchase	5,975	5,975			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.0000	02/07/2013	1,658.6000	Closing Purchase	2,440	2,440			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.0000	02/07/2013	1,658.7000	Closing Purchase	3,645	3,645			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.4000	02/07/2013	1,670.4000	Closing Purchase	1,950	1,950			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,683.4000	02/07/2013	1,670.5000	Closing Purchase	1,935	1,935			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.5000	02/07/2013	1,653.5000	Closing Purchase	1,350	1,350			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.5000	02/07/2013	1,654.2000	Closing Purchase	1,315	1,315			0020	50
MFSH3	4	200	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.5000	02/07/2013	1,654.3000	Closing Purchase	5,240	5,240			0020	50
MFSH3	1	50	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,680.5000	02/07/2013	1,654.4000	Closing Purchase	1,305	1,305			0020	50
MFSH3	7	350	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.6000	02/07/2013	1,658.2000	Closing Purchase	8,540	8,540			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,682.6000	02/07/2013	1,658.3000	Closing Purchase	3,645	3,645			0020	50
MFSH3	7	350	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.0000	02/07/2013	1,670.7000	Closing Purchase	4,655	4,655			0020	50
MFSH3	3	150	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.0000	02/07/2013	1,670.8000	Closing Purchase	1,980	1,980			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.0000	02/07/2013	1,670.9000	Closing Purchase	1,310	1,310			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.0000	02/07/2013	1,671.0000	Closing Purchase	1,300	1,300			0020	50
MFSH3	2	100	MINI MSCI EAFE	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	NYSE LIFFE 549300HIIRNTNKXV3M12	01/29/2013	1,684.0000	02/07/2013	1,671.1000	Closing Purchase	1,290	1,290			0020	50
ESH3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/15/2013	1,463.2500	01/22/2013	1,486.7500	Closing Purchase	(4,700)	(4,700)			0010	50
ESH3	30	1,500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.2500	02/01/2013	1,507.5000	Closing Purchase	(25,875)	(25,875)			0020	50
ESH3	20	1,000	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.2500	02/01/2013	1,509.5000	Closing Purchase	(19,250)	(19,250)			0020	50
ESH3	10	500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.5000	02/01/2013	1,509.5000	Closing Purchase	(9,500)	(9,500)			0020	50
ESH3	35	1,750	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.5000	02/01/2013	1,506.2500	Closing Purchase	(27,563)	(27,563)			0020	50
ESH3	5	250	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.5000	02/01/2013	1,508.5000	Closing Purchase	(4,500)	(4,500)			0020	50
ESH3	30	1,500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.7500	02/01/2013	1,508.5000	Closing Purchase	(26,625)	(26,625)			0020	50
ESH3	20	1,000	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,490.7500	02/01/2013	1,508.5000	Closing Purchase	(17,750)	(17,750)			0020	50
ESH3	15	750	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.0000	02/01/2013	1,508.5000	Closing Purchase	(13,125)	(13,125)			0020	50
ESH3	35	1,750	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.0000	02/01/2013	1,508.5000	Closing Purchase	(30,625)	(30,625)			0020	50
ESH3	50	2,500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.5000	02/01/2013	1,502.7500	Closing Purchase	(28,125)	(28,125)			0020	50
ESH3	20	1,000	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.7500	02/01/2013	1,502.7500	Closing Purchase	(11,000)	(11,000)			0020	50
ESH3	70	3,500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.7500	02/01/2013	1,503.2500	Closing Purchase	(40,250)	(40,250)			0020	50
ESH3	10	500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCLQ0F39	01/24/2013	1,491.7500	02/01/2013	1,509.0000	Closing Purchase	(8,625)	(8,625)			0020	50

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
ESH3	50	2,500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/24/2013	1,489.7500	02/01/2013	1,509.0000	Closing Purchase	(48,125)	(48,125)			0020	50
ESH3	10	500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/28/2013	1,497.5000	02/01/2013	1,509.0000	Closing Purchase	(5,750)	(5,750)			0020	50
ESH3	10	500	S&P 500 E-MINI FUTURES	Liquidation of Mutual Funds	Sch D 2.2	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/29/2013	1,497.0000	02/01/2013	1,509.0000	Closing Purchase	(6,000)	(6,000)			0020	50
ESH3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/29/2013	1,501.7500	02/07/2013	1,506.0000	Closing Purchase	(850)	(850)			0010	50
ESH3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/05/2013	1,509.0000	02/07/2013	1,506.0000	Closing Purchase	1,050	1,050			0010	50
ESH3	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/08/2013	1,513.0000	02/14/2013	1,518.7500	Closing Purchase	(3,163)	(3,163)			0010	50
ESH3	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/15/2013	1,518.2500	02/21/2013	1,500.7500	Closing Purchase	9,625	9,625			0010	50
ESH3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/08/2013	1,513.0000	02/21/2013	1,500.7500	Closing Purchase	1,225	1,225			0010	50
ESH3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/15/2013	1,518.2500	02/22/2013	1,506.2500	Closing Purchase	1,200	1,200			0010	50
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/15/2013	1,518.2500	03/01/2013	1,516.2500	Closing Purchase	100	100			0010	50
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/15/2013	1,518.2500	03/01/2013	1,517.7500	Closing Purchase	25	25			0010	50
ESH3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/26/2013	1,493.0000	03/01/2013	1,517.7500	Closing Purchase	(6,188)	(6,188)			0010	50
ESH3	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/26/2013	1,493.0000	03/07/2013	1,544.0000	Closing Purchase	(25,500)	(25,500)			0010	50
ESM3	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/08/2013	1,542.0000	03/14/2013	1,556.2500	Closing Purchase	(18,525)	(18,525)			0010	50
ESM3	29	1,450	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/15/2013	1,550.0000	03/21/2013	1,539.5000	Closing Purchase	15,225	15,225			0010	50
ESM3	28	1,400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/25/2013	1,548.2500	04/09/2013	1,566.2500	Closing Purchase	(25,200)	(25,200)			0010	50
ESM3	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/08/2013	1,547.2500	04/09/2013	1,566.2500	Closing Purchase	(19,950)	(19,950)			0010	50
ESM3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/08/2013	1,547.2500	04/15/2013	1,549.5000	Closing Purchase	(450)	(450)			0010	50
ESM3	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/08/2013	1,555.0000	04/15/2013	1,549.5000	Closing Purchase	6,050	6,050			0010	50
ESM3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/08/2013	1,555.0000	04/18/2013	1,539.2500	Closing Purchase	2,363	2,363			0010	50
ESM3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/16/2013	1,558.0000	04/18/2013	1,539.2500	Closing Purchase	938	938			0010	50
ESM3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/16/2013	1,558.0000	04/22/2013	1,544.2500	Closing Purchase	5,500	5,500			0010	50
ESM3	19	950	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/16/2013	1,558.0000	04/22/2013	1,557.2500	Closing Purchase	713	713			0010	50
ESM3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/23/2013	1,573.2500	04/29/2013	1,589.0000	Closing Purchase	(5,513)	(5,513)			0010	50
ESM3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/23/2013	1,573.2500	04/29/2013	1,588.2500	Closing Purchase	(15,000)	(15,000)			0010	50
ESM3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/30/2013	1,585.5000	05/07/2013	1,619.7500	Closing Purchase	(8,563)	(8,563)			0010	50
ESM3	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/30/2013	1,585.5000	05/07/2013	1,621.2500	Closing Purchase	(39,325)	(39,325)			0010	50
ESM3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/08/2013	1,626.7500	05/14/2013	1,647.2500	Closing Purchase	(2,050)	(2,050)			0010	50
ESM3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/08/2013	1,626.5000	05/14/2013	1,643.5000	Closing Purchase	(5,100)	(5,100)			0010	50
ESM3	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/08/2013	1,626.5000	05/14/2013	1,647.2500	Closing Purchase	(12,450)	(12,450)			0010	50
ESM3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,652.2500	05/21/2013	1,668.5000	Closing Purchase	(5,688)	(5,688)			0010	50
ESM3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,652.2500	05/22/2013	1,674.0000	Closing Purchase	(2,175)	(2,175)			0010	50
ESM3	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,652.2500	05/22/2013	1,668.5000	Closing Purchase	(8,938)	(8,938)			0010	50
ESM3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,652.2500	05/28/2013	1,658.7500	Closing Purchase	(1,950)	(1,950)			0010	50
ESM3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/15/2013	1,652.2500	05/28/2013	1,665.0000	Closing Purchase	(1,275)	(1,275)			0010	50
ESM3	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,643.2500	06/07/2013	1,642.7500	Closing Purchase	375	375			0010	50
ESM3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,643.2500	06/07/2013	1,642.7500	Closing Purchase	175	175			0010	50
ESM3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,645.2500	06/10/2013	1,643.5000	Closing Purchase	350	350			0010	50
ESM3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,643.2500	06/10/2013	1,643.5000	Closing Purchase	(13)	(13)			0010	50
ESM3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/29/2013	1,643.2500	06/14/2013	1,628.0000	Closing Purchase	1,525	1,525			0010	50
ESU3	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/10/2013	1,639.0000	06/14/2013	1,619.7500	Closing Purchase	13,475	13,475			0010	50
ESU3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/10/2013	1,639.0000	06/21/2013	1,586.5000	Closing Purchase	21,000	21,000			0010	50
ESU3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/10/2013	1,639.0000	06/21/2013	1,586.2500	Closing Purchase	7,913	7,913			0010	50
ESU3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/10/2013	1,639.0000	06/21/2013	1,583.7500	Closing Purchase	8,288	8,288			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/10/2013	1,639.0000	06/24/2013	1,571.7500	Closing Purchase	23,538	23,538			0010	50
ESU3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/17/2013	1,637.2500	06/24/2013	1,571.7500	Closing Purchase	3,275	3,275			0010	50
ESU3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/17/2013	1,637.2500	06/28/2013	1,597.2500	Closing Purchase	4,000	4,000			0010	50
ESU3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/17/2013	1,637.2500	06/28/2013	1,605.2500	Closing Purchase	9,600	9,600			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/17/2013	1,637.2500	06/28/2013	1,605.5000	Closing Purchase	11,113	11,113			0010	50
ESU3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/24/2013	1,561.5000	07/01/2013	1,617.5000	Closing Purchase	(5,600)	(5,600)			0010	50
ESU3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/24/2013	1,561.5000	07/08/2013	1,635.0000	Closing Purchase	(73,500)	(73,500)			0010	50
ESU3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/28/2013	1,604.5000	07/09/2013	1,641.0000	Closing Purchase	(9,125)	(9,125)			0010	50
ESU3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/28/2013	1,604.5000	07/15/2013	1,677.2500	Closing Purchase	(29,100)	(29,100)			0010	50
ESU3	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/09/2013	1,646.7500	07/15/2013	1,677.2500	Closing Purchase	(32,025)	(32,025)			0010	50
ESU3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/09/2013	1,646.7500	07/16/2013	1,676.2500	Closing Purchase	(7,375)	(7,375)			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/09/2013	1,646.7500	07/22/2013	1,691.2500	Closing Purchase	(15,575)	(15,575)			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/23/2013	1,688.2500	07/29/2013	1,683.0000	Closing Purchase	1,838	1,838			0010	50

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
ESU3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/23/2013	1,688.2500	07/29/2013	1,680.0000	Closing Purchase	3,300	3,300			0010	50
ESU3	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/23/2013	1,688.2500	07/29/2013	1,681.5000	Closing Purchase	6,075	6,075			0010	50
ESU3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/23/2013	1,688.2500	07/30/2013	1,685.2500	Closing Purchase	1,050	1,050			0010	50
ESU3	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/30/2013	1,679.2500	08/07/2013	1,687.2500	Closing Purchase	(5,200)	(5,200)			0010	50
ESU3	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/30/2013	1,679.2500	08/07/2013	1,684.0000	Closing Purchase	(4,988)	(4,988)			0010	50
ESU3	25	1,250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/08/2013	1,685.5000	08/14/2013	1,682.7500	Closing Purchase	3,438	3,438			0010	50
ESU3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/20/2013	1,651.5000	08/21/2013	1,645.0000	Closing Purchase	1,300	1,300			0010	50
ESU3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/15/2013	1,659.5000	08/21/2013	1,645.0000	Closing Purchase	4,350	4,350			0010	50
ESU3	17	850	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/15/2013	1,659.5000	08/21/2013	1,640.2500	Closing Purchase	16,363	16,363			0010	50
ESU3	32	1,600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/22/2013	1,652.5000	08/28/2013	1,633.2500	Closing Purchase	30,800	30,800			0010	50
ESU3	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/22/2013	1,652.2500	08/29/2013	1,630.2500	Closing Purchase	11,000	11,000			0010	50
ESU3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/22/2013	1,652.5000	08/29/2013	1,630.2500	Closing Purchase	2,225	2,225			0010	50
ESU3	43	2,150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/29/2013	1,637.7500	09/09/2013	1,670.5000	Closing Purchase	(70,413)	(70,413)			0010	50
ESZ3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	1,675.0000	09/16/2013	1,692.2500	Closing Purchase	(17,250)	(17,250)			0010	50
ESZ3	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	1,675.0000	09/16/2013	1,691.0000	Closing Purchase	(19,200)	(19,200)			0010	50
ESZ3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/17/2013	1,697.0000	09/18/2013	1,696.7500	Closing Purchase	38	38			0010	50
ESZ3	32	1,600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/17/2013	1,697.0000	09/23/2013	1,695.2500	Closing Purchase	2,800	2,800			0010	50
ESZ3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/24/2013	1,697.5000	09/30/2013	1,676.7500	Closing Purchase	8,300	8,300			0010	50
ESZ3	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/24/2013	1,697.5000	10/01/2013	1,675.5000	Closing Purchase	14,300	14,300			0010	50
ESZ3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/24/2013	1,697.5000	10/07/2013	1,669.2500	Closing Purchase	4,238	4,238			0010	50
ESZ3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,658.7500	10/14/2013	1,700.0000	Closing Purchase	(41,250)	(41,250)			0010	50
ESZ3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,658.7500	10/14/2013	1,705.0000	Closing Purchase	(46,250)	(46,250)			0010	50
ESZ3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,658.7500	10/15/2013	1,697.5000	Closing Purchase	(7,750)	(7,750)			0010	50
ESZ3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,658.7500	10/17/2013	1,710.5000	Closing Purchase	(10,350)	(10,350)			0010	50
ESZ3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/08/2013	1,658.7500	10/21/2013	1,739.2500	Closing Purchase	(24,150)	(24,150)			0010	50
ESZ3	39	1,950	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/16/2013	1,713.5000	10/21/2013	1,739.2500	Closing Purchase	(50,213)	(50,213)			0010	50
ESZ3	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/22/2013	1,751.7500	10/28/2013	1,757.5000	Closing Purchase	(1,438)	(1,438)			0010	50
ESZ3	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/22/2013	1,751.7500	10/28/2013	1,755.0000	Closing Purchase	(2,438)	(2,438)			0010	50
ESZ3	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/22/2013	1,751.7500	10/28/2013	1,757.2500	Closing Purchase	(4,125)	(4,125)			0010	50
ESZ3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/29/2013	1,764.5000	10/30/2013	1,766.0000	Closing Purchase	(150)	(150)			0010	50
ESZ3	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/29/2013	1,764.5000	11/07/2013	1,745.2500	Closing Purchase	12,513	12,513			0010	50
ESZ3	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/29/2013	1,764.5000	11/07/2013	1,760.0000	Closing Purchase	4,500	4,500			0010	50
ESZ3	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/08/2013	1,760.7500	11/11/2013	1,768.0000	Closing Purchase	(2,538)	(2,538)			0010	50
ESZ3	33	1,650	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/08/2013	1,760.7500	11/14/2013	1,788.0000	Closing Purchase	(44,963)	(44,963)			0010	50
ESZ3	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/15/2013	1,789.7500	11/18/2013	1,798.5000	Closing Purchase	(1,750)	(1,750)			0010	50
ESZ3	32	1,600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/15/2013	1,789.7500	11/21/2013	1,793.7500	Closing Purchase	(6,400)	(6,400)			0010	50
ESZ3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/22/2013	1,800.5000	11/25/2013	1,800.2500	Closing Purchase	38	38			0010	50
ESZ3	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/22/2013	1,800.5000	11/29/2013	1,805.5000	Closing Purchase	(3,250)	(3,250)			0010	50
ESH4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/11/2013	1,784.0000	12/16/2013	1,780.2500	Closing Purchase	1,875	1,875			0010	50
ESH4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/12/2013	1,772.2500	12/16/2013	1,780.2500	Closing Purchase	(2,800)	(2,800)			0010	50
ESH4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/17/2013	1,771.7500	12/18/2013	1,804.0000	Closing Purchase	(8,063)	(8,063)			0010	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/17/2013	1,775.7500	12/23/2013	1,823.5000	Closing Purchase	(9,550)	(9,550)			0010	50
ESH4	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/17/2013	1,775.7500	12/23/2013	1,823.5000	Closing Purchase	(28,650)	(28,650)			0010	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/24/2013	1,827.0000	12/26/2013	1,832.2500	Closing Purchase	(525)	(525)			0010	50
ESH3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/31/2012	1,415.5000	01/07/2013	1,456.0000	Closing Purchase	(6,076)	(6,076)			0010	50
1349999. Subtotal - Short Futures - Hedging Other														(634,364)	(634,364)			XXX	XXX
1389999. Subtotal - Short Futures														(634,364)	(634,364)			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														(611,113)	(611,113)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(611,113)	(611,113)			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
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.
0020	Provide an economic hedge on the disposition of Symetra Mutual Funds

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
					5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX		207,556		207,556		(6,640)		124,700	124,700
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	17,430,000	17,712,676	(676,564)		17,712,676	(654,413)		231,343	
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	3,040,000	11,002,436	(13,815,911)		11,002,436	(16,910,731)		3,365,804	
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y			(5,085,805)		1,509,676	(5,125,365)		1,281,418	
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	170,000	2,376,839	(5,029,906)		4,384,414	(5,275,203)		1,684,652	
Morgan Stanley & Co International	4PQUHN3JPFGFNF3BB653	Y	Y	6,030,000	8,033,657	(1,536,755)	466,902	8,033,657	(1,536,755)	466,902		
Morgan Stanley Capital Services LLC	I7331LVCZK0KX5T7XV54	Y	Y	860,000		(744,000)		1,032,963	(903,400)		531,777	
0299999. Total NAIC 1 Designation				27,530,000	39,125,608	(26,888,941)	466,902	43,675,822	(30,405,867)	466,902	7,094,994	
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Totals				27,530,000	39,333,164	(26,888,941)	674,458	43,675,822	(30,412,507)	466,902	7,219,694	124,700

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash			207,556	207,556	207,556		IV
Goldman Sachs International W22LRQIIP2IHZNBB6K528	Treasury	912828-VJ-6	U.S. TREASURY NOTE 1.875000% 06/30/2020	2,867,591	2,939,000	2,930,760	06/30/2020	V
0199999 - Total				3,075,147	3,146,556	3,138,316	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash			170,000	170,000	XXX		V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash			860,000	860,000	XXX		V
Morgan Stanley & Co. International 4PQUHN3JPFGFNF3BB653	Cash			6,030,000	6,030,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash			3,040,000	3,040,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash			17,430,000	17,430,000	XXX		V
0299999 - Total				27,530,000	27,530,000	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					5,082,899	XXX
Bank of America	Covina, CA					175,866	XXX
JPMorgan	New York, NY					(5,190,946)	XXX
State Street Bank	Kansas City, MO					1,000	XXX
US Bank	Seattle, WA					23,500	XXX
Wells Fargo	Seattle, WA					707,296	XXX
UMB Bank	Kansas City, MO					5,000	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			804,615	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			804,615	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			804,615	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	35,529,038	4.	April	90,887,509	7.	July	69,601,149	10.	October	47,451,611
2.	February	12,383,489	5.	May	46,155,693	8.	August	20,491,179	11.	November	45,750,578
3.	March	123,679,497	6.	June	60,578,756	9.	September	9,726,236	12.	December	804,615

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
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	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			40,845	46,312
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			147,739	173,672
33. New York NY						
34. North Carolina NC	B	Life Insurance			393,972	463,125
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	B	Life Insurance			53,842	63,828
48. Washington WA	B	Life Insurance	5,006,649	5,939,132		
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	5,006,649	5,939,132	636,398	746,937
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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