LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2009

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS 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 98004 (City or Town, State and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue , WA 98004 (City or Town, State 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 98124-1690 (City or Town, State and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue , WA 98004 (City or Town, State 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	Randall Howard Talbot	Treasurer	Colleen Mary Murphy
Secretary	George Christopher Pagos	Chief Actuary	Tommie David Brooks

OTHER

Allyn David Close Senior Vice President	Jennifer Victoria Davies Senior Vice President	Colin Michael Elder Vice President
David Christopher Fry # Vice President	Michael William Fry Senior Vice President	John Eric Galaviz Vice President
Roger Floyd Harbin Executive Vice President	Laurie Ann Hubbard Vice President	Christine Ann Katzmar Holmes Vice President
Michele Marie Kemper Vice President	Richard Jefferis Lindsay Senior Vice President	Richard Joseph Lyons Vice President
Michael Edward Madden Vice President	Linda Corlett Mahaffey Vice President	David Elliott Manning Vice President
Patrick Bryan McCormick Senior Vice President	Kimberly Elaine McSheridan Vice President	Margaret Alice Meister Executive Vice President
Troy Junko Olson-Blair Vice President	James Dwyer Pirak Vice President	Craig James Schmidt Vice President
John Richard Warren Vice President		

DIRECTORS OR TRUSTEES

Allyn David Close	Jennifer Victoria Davies	Michael William Fry #
Richard Jefferis Lindsay #	Margaret Alice Meister	George Christopher Pagos
Randall Howard Talbot		

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.

Randall Howard Talbot President	Margaret Alice Meister Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this 12th day of February, 2010

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

KELLI K. PETERSON
COMMISSION EXPIRES
NOTARY PUBLIC
10-26-10
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	3,120,609,323		3,120,609,323	2,886,584,232
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				38,303,034
	2.2 Common stocks		840,022,056	840,022,056	716,088,048
3.	Mortgage loans on real estate (Schedule B)				
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ ..... encumbrances)				
	4.2 Properties held for sale (less $ ..... encumbrances)				
5.	Contract loans				
6.	Cash ($ (1,629) , Schedule E - Part 1), and cash equivalents ($ ..... , Schedule E - Part 2)	(1,629)		(1,629)	
7.	Short-term investments (Schedule DA)	124,394,520		124,394,520	46,286,862
8.	Other invested assets (Schedule BA)	3,525,895		3,525,895	3,526,660
9.	Aggregate write-ins for invested assets				
10.	Subtotals, cash and invested assets (Lines 1 to 9)	3,248,528,109	840,022,056	4,088,550,165	3,690,788,836
11.	Investment income due and accrued	32,871,174		32,871,174	30,625,076
12.	Receivables for securities	25,570		25,570	95,976
13.	Net adjustment in assets and liabilities due to foreign exchange rates				
14.	Aggregate write-ins for other than invested assets				
15.	Total (Lines 10 to 14)	3,281,424,853	840,022,056	4,121,446,909	3,721,509,888
	DETAILS OF WRITE-INS				
0901.					
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)				
1401.					
1402.					
1403.					
1498.	Summary of remaining write-ins for Line 14 from overflow page				
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)				

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	3,186,677,470	826,900,959	4,013,578,429	3,692,717,430
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		6,402,104	6,402,104	6,240,003
3. Interest Maintenance Reserve	5,467,341		5,467,341	4,801,295
4. Charges for investment management, administration and contract guarantees due or accrued				
5. Investment expenses due or accrued (Exhibit 1, Line 24)				
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8. Reserve for future federal income taxes				
9. Unearned investment income				
10. Other transfers to general account due or accrued (net) (including $ 6,718,993 accrued expense allowances recognized in reserves)	73,268	6,718,993	6,792,261	6,913,278
11. Remittances and items not allocated				
12. Payable for securities	66,270,849		66,270,849	6,510,807
13. Net adjustment in assets and liabilities due to foreign exchange rates				
14. Aggregate write-ins for liabilities	22,935,925		22,935,925	4,327,075
15. Total liabilities (including $ 73,268 due or accrued net transfers to or (from) the general account)	3,281,424,853	840,022,056	4,121,446,909	3,721,509,888
16. Contributed surplus				
17. Aggregate write-ins for special surplus funds				
18. Unassigned funds				
19. Surplus (Lines 16 through 18)				
20. Totals	3,281,424,853	840,022,056	4,121,446,909	3,721,509,888
DETAILS OF WRITE-INS				
1401. Payable to general account	22,935,925		22,935,925	4,327,075
1402.				
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page				
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	22,935,925		22,935,925	4,327,075
1701.				
1702.				
1703.				
1798. Summary of remaining write-ins for Line 17 from overflow page				
1799. Totals (Lines 1701 thru 1703 plus 1798)(Line 17 above)				

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Transfers to Separate Accounts:		
	1.1 Net premiums and annuity considerations for life and accident and health contracts	119,403,037	157,145,875
	1.2 Considerations for supplementary contracts with life contingencies		
	1.3 Aggregate write-ins for other transfers to Separate Accounts	137,765,148	139,379,241
	1.4 Totals (Lines 1.1 to 1.3)	257,168,185	296,525,116
2.	Transfers on account of deposit-type contracts (including $ 327,737 deposits less $ 579,574 withdrawals)	(1,411,535)	(2,807,408)
3.	Net investment income and capital gains and losses	351,926,106	(223,121,018)
4.	Aggregate write-ins for other income		
5.	Totals (Lines 1.4 to 4)	607,682,756	70,596,690
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits	9,946,927	7,920,502
	6.2 Matured endowments		
	6.3 Annuity benefits		
	6.4 Payments on supplementary contracts with life contingencies		
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	127,346,802	166,959,831
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	147,751,435	158,822,310
7.	Transfers on account of policy loans	1,317,208	607,943
8.	Net transfer of reserves from or (to) Separate Accounts	(47,618,292)	(44,734,105)
9.	Other transfers from the Separate Accounts:		
	9.1 Federal and foreign income taxes incurred		
	9.2 Change in expense allowances recognized in reserves	(194,285)	(3,564,309)
	9.3 Aggregate write-ins for other transfers from Separate Accounts	73,268	
10.	Subtotals (Lines 6.1 to 9.3)	238,623,063	286,012,172
11.	Fees associated with charges for investment management, administration and contract guarantees	48,036,593	51,904,961
12.	Increase in aggregate reserve for life and accident and health contracts	320,860,999	(261,543,405)
13.	Increase in liability for deposit-type contracts	162,101	(6,161,604)
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds		
16.	Totals (Lines 10 to 15)	607,682,756	70,212,124
17.	Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)		384,566
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year		
19.	Net gain from operations (Line 17)		384,566
20.	Surplus contributed or (withdrawn) during year		(384,566)
21.	Change in reserve on account of change in valuation basis, (increase) or decrease		
22.	Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23.	Aggregate write-ins for gains and losses in surplus		
24.	Surplus, December 31, current year (Page 3, Line 19)		
	DETAILS OF WRITE-INS		
01.301.	Internal transfers in	137,765,148	139,379,241
01.302.			
01.303.			
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page		
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	137,765,148	139,379,241
0401.			
0402.			
0403.			
0498.	Summary of remaining write-ins for Line 4 from overflow page		
0499.	Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)		
06.701.	Internal transfers out	147,751,435	158,822,310
06.702.			
06.703.			
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page		
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	147,751,435	158,822,310
09.301.	Accrual transfer of realized and unrealized gain/loss	73,268	
09.302.			
09.303.			
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page		
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)	73,268	
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.			
2302.			
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE SEPARATE ACCOUNTS OF THE Symetra Life Insurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	Ordinary			Group		Accident and Health		9
	Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities	7 Group	8 Other	Aggregate of All Other Lines of Business
1. Transfers to Separate Accounts:									
1.1 Net premiums and annuity considerations for life and accident and health contracts	119,403,037	11,691,231	37,410,348		25,043,012	45,258,446			
1.2 Considerations for supplementary contracts with life contingencies									
1.3 Aggregate write-ins for other transfers to Separate Accounts	137,765,148	14,396,938	81,465,097			41,903,113			
1.4 Totals (Lines 1.1 to 1.3)	257,168,185	26,088,169	118,875,445		25,043,012	87,161,559			
2. Transfers on account of deposit-type contracts (including $ 327,737 deposits less $ 579,574 withdrawals)	(1,411,535)					(1,411,535)			
3. Net investment income and capital gains and losses	351,926,106	180,865,515	104,207,821		3,629,830	63,222,940			
4. Aggregate write-ins for other income									
5. Totals (Lines 1.4 to 4)	607,682,756	206,953,684	223,083,266		28,672,842	148,972,964			
DEDUCT:									
6. Transfers from the Separate Account on account of contract benefits:									
6.1 Death benefits	9,946,927	9,946,927							
6.2 Matured endowments									
6.3 Annuity benefits									
6.4 Payments on supplementary contracts with life contingencies									
6.5 Accident and health benefits									
6.6 Surrender benefits and withdrawals for life contracts	127,346,802	8,172,851	47,785,411			71,388,540			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	147,751,435	14,244,951	89,272,327			44,234,157			
7. Transfers on account of policy loans	1,317,208	1,317,208							
8. Net transfer of reserves from or (to) Separate Accounts	(47,618,292)	(47,618,292)							
9. Other transfers from the Separate Accounts:									
9.1 Federal and foreign income taxes incurred									
9.2 Change in expense allowances recognized in reserves	(194,285)	(617,590)	423,305						
9.3 Aggregate write-ins for other transfers from Separate Accounts	73,268	(1,263,657)			1,336,925				
10. Subtotals (Lines 6.1 to 9.3)	238,623,063	(15,817,602)	137,481,043		1,336,925	115,622,697			
11. Fees associated with charges for investment management, administration and contract guarantees	48,036,593	38,237,770	5,748,608		521,768	3,528,447			
12. Increase in aggregate reserve for life and accident and health contracts	320,860,999	184,533,516	79,853,615		26,814,149	29,659,719			
13. Increase in liability for deposit-type contracts	162,101					162,101			
14. Increase in reserve for future federal income taxes									
15. Aggregate write-ins for reserves and funds									
16. Totals (Lines 10 to 15)	607,682,756	206,953,684	223,083,266		28,672,842	148,972,964			
17. Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)									
DETAILS OF WRITE-INS									
01.301. Internal transfers in	137,765,148	14,396,938	81,465,097			41,903,113			
01.302.									
01.303.									
01.398. Summary of remaining write-ins for Line 1.3 from overflow page									
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	137,765,148	14,396,938	81,465,097			41,903,113			
0401.									
0402.									
0403.									
0498. Summary of remaining write-ins for Line 4 from overflow page									
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)									
06.701. Internal transfers out	147,751,435	14,244,951	89,272,327			44,234,157			
06.702.									
06.703.									
06.798. Summary of remaining write-ins for Line 6.7 from overflow page									
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	147,751,435	14,244,951	89,272,327			44,234,157			
09.301. Accrual transfer of realized and unrealized gain/loss	73,268	(1,263,657)			1,336,925				
09.302.									
09.303.									
09.398. Summary of remaining write-ins for Line 9.3 from overflow page									
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	73,268	(1,263,657)			1,336,925				
1501.									
1502.									
1503.									
1598. Summary of remaining write-ins for Line 15 from overflow page									
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)									

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	Ordinary			Group	
		Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities
1.	Reserve Dec. 31 of prior year	3,692,717,430	3,003,470,916	390,611,148		54,396,360	244,239,006
2.	Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	257,168,185	26,088,169	118,875,445		25,043,012	87,161,559
3.	Increase or (decrease) from investment results after provision for federal income taxes	350,272,740	180,865,515	104,207,821		3,629,830	61,569,574
4.	Tabular less actual reserve released						
5.	Increase in reserve on account of change in valuation basis						
6.	Other increases (net)						
7.	Totals (Lines 1 to 6)	4,300,158,355	3,210,424,600	613,694,414		83,069,202	392,970,139
8.	Net transfer of reserves from or (to) Separate Accounts	(47,618,292)	(47,618,292)				
9.	Tabular cost						
10.	Reserves released by death	9,946,927	9,946,927				
11.	Reserves released by other terminations (net)	276,221,160	23,117,420	137,481,043			115,622,697
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies						
13.	Charges for investment management, administration and contract guarantees	47,956,863	38,237,770	5,748,608		521,768	3,448,717
14.	Aggregate write-ins for other decreases in reserves	73,268	(1,263,657)			1,336,925	
15.	Total deductions (Lines 8 to 14)	286,579,926	22,420,168	143,229,651		1,858,693	119,071,414
16.	Reserve December 31 of current year	4,013,578,429	3,188,004,432	470,464,763		81,210,509	273,898,725
	DETAILS OF WRITE-INS						
1401.	Accrual transfer for realized and unrealized gain/loss	73,268	(1,263,657)			1,336,925	
1402.							
1403.							
1498.	Summary of remaining write-ins for Line 14 from overflow page						
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	73,268	(1,263,657)			1,336,925	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 397,144	370,777
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 166,156,829	168,462,623
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	22,148,540	22,148,540
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 297,810	264,481
7	Derivative instruments	(f)	
8.	Other invested assets	270,275	270,275
9.	Aggregate write-ins for investment income	41,693	(624,354)
10.	Total gross investment income	189,312,291	190,892,342
11.	Investment expenses		(g)
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		190,892,342
	DETAILS OF WRITE-INS		
0901.	Interest Maintenance Reserve		(666,047)
0902.	Other Investment Income	41,693	41,693
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	41,693	(624,354)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 5,258,717 accrual of discount less $ 7,617,729 amortization of premium and less $ 2,877,093 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... 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 $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... 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	32,782		32,782		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(355,991)	(3,589,651)	(3,945,642)	718,846	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(103,653,130)		(103,653,130)	268,103,505	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)		(222,595)	(222,595)		
10.	Total capital gains (losses)	(103,976,339)	(3,812,246)	(107,788,585)	268,822,351	
	DETAILS OF WRITE-INS					
0901.	Cummualtive Effect Adjustment SSAP 43R		(222,595)	(222,595)		
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)		(222,595)	(222,595)		

Exhibit 1

N O N E

Exhibit 2

N O N E

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0100001. 80 CSO - CRVM 4.5% (1995-2006)	3,155,132,743	3,155,084,143	48,600
0100002. 80 CSO - CRVM 4% (2007-2008)	88,699,691	27,512,017	61,187,674
0100003. 2001 CSO - CRVM 4% (2007-NB)	25,382,507	5,408,272	19,974,235
0199999. Totals	3,269,214,941	3,188,004,432	81,210,509
0200001. Deferred Variable NAV MV	744,363,488	470,464,763	273,898,725
0299999. Totals	744,363,488	470,464,763	273,898,725
9999999. Totals (to Page 3, Line 1)	4,013,578,429	3,658,469,195	355,109,234

EXHIBIT 3 - INTERROGATORIES

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

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

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

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - 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	6,240,003					6,240,003
2. Deposits received during the year	327,737					327,737
3. Investment earnings credited to account	415,348					415,348
4. Other net change in reserves						
5. Fees and other charges assessed	1,410					1,410
6. Surrender charges						
7. Net surrender or withdrawal payments	579,574					579,574
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	6,402,104					6,402,104

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	119,403,037
	1.2 Aggregate write-ins for other transfers to Separate Accounts	137,765,148
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	327,737
3.	Investment income collected	191,672,066
4.	Consideration on disposal of short-term bonds net of purchases	(78,107,658)
5.	Consideration on disposal of investments (excluding short-term bonds)	1,045,765,392
6.	Aggregate write-ins for other increases in funds from operations	18,608,850
7.	Total (Lines 1 to 6)	1,435,434,572
8.	Cost of investments acquired (excluding short-term bonds)	1,206,746,703
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	9,946,927
	9.2 Matured endowments	
	9.3 Annuity benefits	
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	127,346,802
	9.7 Policy loans (net)	1,317,208
	9.8 Transfers of reserves (net)	(47,618,292)
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	147,751,435
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	73,268
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	1,739,272
12.	Investment expenses (Exhibit 1, Line 25)	
12.1	Fees associated with investment management, administration and contract guarantees	48,036,593
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	1,495,339,916
15.	Funds from operations (Line 7 minus Line 14)	(59,905,344)
16.	Surplus contributed or (withdrawn) during year	
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 17,133,587 net transfers from general account) (Lines 15 to 17)	(59,905,344)
19.	Increase in payable for investments acquired, net of receivable for investments sold	59,830,447
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	73,268
22.	Increase in cash (Line 18 to 21)	(1,629)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	3,690,788,836
24.	Increase in cash (Line 22)	(1,629)
25.	Cost of invested assets acquired	2,153,445,245
26.	Adjusted cost of assets disposed of	2,018,332,615
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(2,359,777)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	268,822,351
31.	Aggregate write-ins for other reconciling items	(3,812,246)
32.	Cash and invested assets, December 31st of current year	4,088,550,165
	DETAILS OF WRITE-INS	
01.201.	Internal transfers in	137,765,148
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	137,765,148
0601.	Change in payable to general account	18,608,850
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)	18,608,850
09.901.	Internal transfers out	147,751,435
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	147,751,435
10.201.	Accrual transfer for realized and unrealized gain/loss	73,268
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	73,268
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Change in due or accrued transfers for realized and unrealized gain/loss	73,268
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	73,268
3101.	Realized loss on other than temporary impairment	(3,812,246)
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)	(3,812,246)

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance	3,186,677,470	77.3
1.2 Annuities		
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	3,186,677,470	77.3
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds		
2.6 Total		
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	23,009,193	0.6
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	3,209,686,663	77.9
5. Total liabilities not associated with guarantees	911,760,246	22.1
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 15)	4,121,446,909	100.0 %

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	4,801,294
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,609,766 transferred into the reserve net of taxes of $	1,609,767
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)	6,411,061
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	943,720
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	5,467,341

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.	2009	382,259	561,461		943,720
2.	2010	378,341	1,161,748		1,540,089
3.	2011	276,903	995,698		1,272,601
4.	2012	283,418	582,529		865,947
5.	2013	356,638	142,732		499,370
6.	2014	451,758	(331,603)		120,155
7.	2015	513,848	(521,732)		(7,884)
8.	2016	523,876	(386,747)		137,129
9.	2017	473,276	(254,517)		218,759
10.	2018	331,520	(109,814)		221,706
11.	2019	148,045	49,855		197,900
12.	2020	(24,993)	113,577		88,584
13.	2021	(90,030)	79,473		(10,557)
14.	2022	(59,174)	39,308		(19,866)
15.	2023	(1,069)	1,746		677
16.	2024	91,147	(45,752)		45,395
17.	2025	179,368	(66,472)		112,896
18.	2026	202,176	(64,125)		138,051
19.	2027	154,057	(63,364)		90,693
20.	2028	102,113	(61,180)		40,933
21.	2029	56,420	(59,158)		(2,738)
22.	2030	22,960	(53,149)		(30,189)
23.	2031	6,253	(42,837)		(36,584)
24.	2032	5,108	(31,731)		(26,623)
25.	2033	10,405	(19,832)		(9,427)
26.	2034	11,740	(6,346)		5,394
27.	2035	7,961			7,961
28.	2036	5,064			5,064
29.	2037	1,906			1,906
30.	2038				
31.	2039 and Later				
32.	Total (Lines 1 to 31)	4,801,294	1,609,767		6,411,061

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	176,243,160	XXX	XXX	176,243,160	0.0000		0.0000		0.0000	
2.	1	Highest Quality	2,200,876,805	XXX	XXX	2,200,876,805	0.0004	880,351	0.0023	5,062,017	0.0030	6,602,630
3.	2	High Quality	692,363,043	XXX	XXX	692,363,043	0.0019	1,315,490	0.0058	4,015,706	0.0090	6,231,267
4.	3	Medium Quality	46,831,404	XXX	XXX	46,831,404	0.0093	435,532	0.0230	1,077,122	0.0340	1,592,268
5.	4	Low Quality	1,994,013	XXX	XXX	1,994,013	0.0213	42,472	0.0530	105,683	0.0750	149,551
6.	5	Lower Quality	2,300,897	XXX	XXX	2,300,897	0.0432	99,399	0.1100	253,099	0.1700	391,152
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	3,120,609,322	XXX	XXX	3,120,609,322	XXX	2,773,244	XXX	10,513,626	XXX	14,966,869
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		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) (Page 2, Line 2.1, Net Admitted Asset)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations	124,394,520	XXX	XXX	124,394,520	0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
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)	124,394,520	XXX	XXX	124,394,520	XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
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		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	3,245,003,842	XXX	XXX	3,245,003,842	XXX	2,773,244	XXX	10,513,626	XXX	14,966,869
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
36.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
37.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
38.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
39.		Commercial Mortgages - All Other			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		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) (Page 2, Line 3, Net Admitted Asset)			XXX		XXX		XXX		XXX	
52.		Schedule DA Mortgages			XXX		0.0000 (c)		0.0000 (c)		0.0000 (c)	
53.		Total Mortgage Loans on Real Estate (Line 51 + 52)			XXX		XXX		XXX		XXX	

(a) Times the company's Experience Adjustment Factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1300 (d)		0.1300 (d)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					0.0000 (c)		0.0000 (c)		0.0000 (c)	
15.		Real Estate					0.0000 (e)		0.0000 (e)		0.0000 (e)	
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18.		Total Common Stock (Sum of Lines 1 through 17)(Page 2, Line 2.2, Net Admitted Asset)					XXX		XXX		XXX	
		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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	3,525,895	XXX	XXX	3,525,895	0.0004	1,410	0.0023	8,110	0.0030	10,578
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)	3,525,895	XXX	XXX	3,525,895	XXX	1,410	XXX	8,110	XXX	10,578
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
44.		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)			XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (d)		0.1300 (d)	
57.		Unaffiliated Private		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					0.0063		0.0120		0.0190	
68.		State Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
69.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70.		Total LIHTC					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets – Schedule BA		XXX			0.0000		0.1300		0.1300	
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)		XXX			XXX		XXX		XXX	
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	3,525,895			3,525,895	XXX	1,410	XXX	8,110	XXX	10,578

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using the same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

Overflow Page for Write-ins

N O N E

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,526,660
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		362
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,127
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		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,525,895
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,525,895

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,640,975,314
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,206,746,703
3.	Accrual of discount		5,258,717
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	143,384,323	
	4.4. Part 4, Column 11	125,438,028	268,822,351
5.	Total gain (loss) on disposals, Part 4, Column 19		(103,976,339)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,045,765,392
7.	Deduct amortization of premium		7,617,729
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,239,017	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	1,573,229	3,812,246
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		3,960,631,379
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		3,960,631,379

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	176,243,147	176,839,230	176,002,245	169,899,161
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	176,243,147	176,839,230	176,002,245	169,899,161
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,031,447	6,993,087	7,050,017	7,030,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,783,139	6,892,678	6,782,837	6,785,000
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	953,160,115	980,791,954	953,100,251	947,593,547
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	1,695,030,398	1,707,285,341	1,712,225,718	1,672,410,582
	9.	Canada	43,475,981	46,805,864	44,834,841	40,350,000
	10.	Other Countries	238,885,096	246,802,721	239,623,687	242,295,000
	11.	Totals	1,977,391,475	2,000,893,926	1,996,684,246	1,955,055,582
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	3,120,609,323	3,172,410,875	3,139,619,596	3,086,363,290
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	840,022,056	840,022,056	924,844,079	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	840,022,056	840,022,056	924,844,079	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	840,022,056	840,022,056	924,844,079	
	26.	Total Stocks	840,022,056	840,022,056	924,844,079	
	27.	Total Bonds and Stocks	3,960,631,379	4,012,432,931	4,064,463,675	

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	46,286,862	46,286,862			
2. Cost of short-term investments acquired	946,698,542	946,698,542			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	868,590,884	868,590,884			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	124,394,520	124,394,520			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	124,394,520	124,394,520			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors and Insurance Futures Options Owned

N O N E

Schedule DB - Part B - Verification - Options, Caps, Floors and Insurance Futures Options Written

N O N E

Schedule DB - Part C - Verification - Swaps and Forwards

N O N E

Schedule DB - Part D - Verification - Futures Contracts and Insurance Futures Contracts

N O N E

Schedule DB - Part E - Verification - Statement Value and Fair Value of Open Contracts

N O N E

Schedule DB - Part F - Section 1 - Replicated (Synthetic) Assets Open

N O N E

Schedule DB - Part F - Section 2 - Reconciliation of Replicated (Synthetic) Assets Open

N O N E

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 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
29452P-AB-2	EQUITABLE LIFE ASSURANCE SURPLUS NTS 144A 7.700% 12/01/15				Various	1FE	08/09/1999		3,531,038	3,842,108	3,525,895		(765)				271,040		0.000
2199999. Surplus Debentures, etc - Unaffiliated									3,531,038	3,842,108	3,525,895		(765)				271,040		XXX
3999999. Total - Unaffiliated									3,531,038	3,842,108	3,525,895		(765)				271,040		XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									3,531,038	3,842,108	3,525,895		(765)				271,040		XXX

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31339Y-RX-2	FHLB UNSEC'D BONDS				1	71,063	101.8060	76,333	75,000	74,622		631			3.750	4.643	JJ	1,242	2,813	08/13/2003	07/22/2010
3133M0-XJ-5	FHLB UNSEC'D NTS SER S-17				1	182,063	120.1900	180,284	150,000	170,600		(2,215)			6.850	4.676	JJ	4,367	10,275	03/29/2004	07/28/2017
3133MB-XH-5	FHLB UNSEC'D BONDS SER AM15			1	1	256,988	104.0900	218,588	210,000	214,510		(7,161)			7.470	3.877	FA	6,101	15,687	05/28/2003	08/11/2010
3134A4-DY-7	FHLMC GLOBAL NOTES				1	322,046	105.8290	343,944	325,000	324,527		370			5.625	5.752	MS	5,383	18,281	12/31/2001	03/15/2011
31359M-LS-0	FNMA UNSEC'D NTS				1	52,082	107.7990	53,899	50,000	50,548		(274)			5.375	4.756	MN	343	2,688	08/22/2003	11/15/2011
3136F3-B4-7	FNMA UNSEC'D NTS				1	7,235,480	101.4090	7,707,099	7,600,000	7,567,427		63,884			3.270	4.155	JD	690	248,520	04/16/2004	06/30/2010
761157-AE-6	RESOLUTION FNDG AGY SER B-2020				1	44,653	135.6300	40,689	30,000	40,840		(743)			9.375	5.000	AO	594	2,813	03/25/2004	10/15/2020
0199999. U.S. Governments - Issuer Obligations						8,164,375	XXX	8,620,836	8,440,000	8,443,074		54,492			XXX	XXX	XXX	18,720	301,077	XXX	XXX
17309*-9Z-7	FHA PROJ SECT 236 #92 (CITICORP)			2	1	1,491,801	100.0000	1,537,192	1,537,192	1,513,637		174			7.680	8.098	MON	9,838	9,838	12/09/1992	12/01/2017
36202C-QX-4	GNMA II POOL #2270			2	1	94,242	114.3140	106,632	93,280	94,014		(80)			8.000	7.876	MON	622	7,462	09/14/2000	08/20/2026
36202D-E3-1	GNMA II POOL #2854			2	1	11,066	114.5500	12,578	10,980	11,055		1			8.000	7.849	MON	73	878	01/07/2002	12/20/2029
36202D-F2-2	GNMA II POOL #2885			2	1	4,469	115.4600	5,116	4,431	4,467		2			8.500	7.988	MON	31	377	05/11/2000	02/20/2030
36202D-FH-9	GNMA II POOL #2868			2	1	265,419	114.6070	301,830	263,362	265,037		(78)			8.000	7.918	MON	1,756	21,069	01/07/2000	01/20/2030
36202D-G9-6	GNMA II POOL #2924			2	1	61,018	115.4600	69,857	60,503	60,986		50			8.500	8.073	MON	429	5,143	05/11/2000	05/20/2030
36202D-GT-2	GNMA II POOL #2910			2	1	2,676	115.4320	3,063	2,654	2,669		(1)			8.500	8.505	MON	19	226	05/11/2000	04/20/2030
36202D-HX-2	GNMA II POOL #2946			2	1	32,427	114.6070	36,996	32,281	32,411		(2)			8.000	7.874	MON	215	2,582	07/27/2000	07/20/2030
36202D-QN-4	GNMA II SF POOL #3161			2	1	267,032	108.3180	287,134	265,085	266,895		11			6.500	6.263	MON	1,436	17,231	11/21/2001	11/20/2031
36202D-WE-7	GNMA II POOL #3345			2	1	2,634,975	103.5030	2,734,973	2,642,407	2,634,994		(6)			5.000	5.057	MON	11,010	132,120	02/21/2003	02/20/2033
36202F-BK-1	Government National Mortgage A POOL 4542			2	1	9,312,574	104.9570	9,294,256	8,855,282	9,310,340		(2,234)			5.500	4.827	MON	40,587	81,173	09/30/2009	09/20/2039
36205G-AD-3	GNMA POOL #389804			2	1	3,736,550	103.6220	3,887,663	3,751,792	3,737,327		(112)			5.000	5.085	MON	15,632	187,590	01/23/2003	01/15/2033
3620A2-T5-5	GNMA			2	1	4,963,467	103.0280	5,038,949	4,890,868	4,962,784		(684)			5.000	4.820	MON	20,379	101,893	06/23/2009	05/15/2039
3620A9-P2-1	Government National Mortgage A POOL 723241			2	1	11,798,866	103.0280	11,592,765	11,252,085	11,798,258		(608)			5.000	4.620	MON	46,884		12/02/2009	10/15/2039
3620A9-PZ-8	Government National Mortgage A POOL 723240			2	1	8,360,357	103.0280	8,303,403	8,059,389	8,359,303		(1,054)			5.000	4.711	MON	33,581	33,581	11/03/2009	10/15/2039
3620A9-TN-1	Government National Mortgage A			2	1	16,485,726	104.8950	16,383,939	15,619,341	16,479,721		(6,005)			5.500	4.104	MON	71,589	143,177	10/14/2009	09/15/2039
3620AA-TX-6	Government National Mortgage A POOL 724266			2	1	20,672,874	104.8950	20,677,823	19,712,840	20,667,240		(5,634)			5.500	4.503	MON	90,351	180,701	10/06/2009	09/15/2039
3620AC-6M-1	GNM 2009-20 A POOL 726376			2	1	16,204,757	103.0280	15,969,285	15,499,991	16,203,971		(785)			5.000	4.646	MON	64,583		11/20/2009	10/15/2039
3620AC-DB-7	GNM 2009-20 A			2	1	842,057	104.8050	849,927	810,963	842,395		339			5.470	5.257	MON	3,697	10,990	12/01/2009	08/20/2059
3620AD-CD-2	Government National Mortgage A POOL 726468			2	1	12,541,535	103.0280	12,327,971	11,965,686	12,539,541		(1,993)			5.000	4.626	MON	49,857	49,857	11/13/2009	11/15/2039
36211W-K4-9	GNMA POOL #525115			2	1	44,305	115.0060	51,081	44,416	44,298		(1)			8.250	8.385	MON	305	3,664	05/12/2000	04/15/2030
36223D-5L-6	GNMA II POOL #305151			2	1	41,492	113.4300	46,955	41,395	41,389		(13)			8.250	8.302	MON	285	3,415	05/26/2000	02/20/2021
36223D-5Q-5	GNMA II POOL #305155			2	1	4,900	113.4300	5,545	4,888	4,893		(1)			8.250	8.201	MON	34	403	05/26/2000	03/20/2021
36223D-6C-5	GNMA II POOL #305167			2	1	45,527	113.4300	51,520	45,420	45,417		(12)			8.250	8.301	MON	312	3,747	05/26/2000	05/20/2021
36223S-R2-1	GNMA II POOL #316505			2	1	52,744	113.4300	59,688	52,621	52,620		(15)			8.250	8.303	MON	362	4,341	05/26/2000	10/20/2021
36225A-UJ-7	GNMA POOL #780585			2	1	201,125	114.8140	227,535	198,178	200,833		(80)			8.250	7.860	MON	1,362	16,350	07/27/2000	06/15/2027
36295P-YT-3	Government National Mortgage A POOL 676722			2	1	15,829,240	104.8950	15,834,648	15,095,684	15,815,019		(14,222)			5.500	2.085	MON	69,189	207,566	09/16/2009	02/15/2038
36296D-LC-0	Government National Mortgage A POOL 688023			2	1	6,167,421	105.7650	6,345,399	5,999,521	6,164,387		(2,785)			6.000	4.400	MON	29,998	312,898	12/19/2008	10/15/2038
36296G-6G-1	Government National Mortgage A POOL 691271			2	1	3,891,950	105.7650	4,100,308	3,876,807	3,891,695		(93)			6.000	5.828	MON	19,384	232,608	07/21/2008	07/15/2038
36296Q-3N-7	Government National Mortgage A POOL 698405			2	1	6,663,342	103.0280	6,702,756	6,505,781	6,662,351		(991)			5.000	4.682	MON	27,107	81,322	08/18/2009	07/15/2039
36296Q-H9-3	Government National Mortgage A POOL 697856			2	1	10,225,983	104.8950	10,229,476	9,752,092	10,218,575		(7,408)			5.500	2.733	MON	44,697	134,091	09/16/2009	02/15/2039
36296R-UT-2	Government National Mortgage A POOL 699094			2	1	1,867,435	106.4030	1,925,048	1,809,201	1,866,638		(474)			6.500	5.022	MON	9,800	117,598	09/18/2008	09/15/2038
36296X-HC-1	Government National Mortgage A POOL 704127			2	1	2,518,451	104.8950	2,560,130	2,440,655	2,516,860		(1,591)			5.500	3.603	MON	11,186	111,863	01/21/2009	01/15/2039
36297A-KW-2	Government National Mortgage A POOL 706009			2	1	4,778,722	104.8950	4,866,650	4,639,536	4,772,816		(897)			5.500	3.715	MON	21,265	21,265	02/10/2009	01/15/2039
36297C-YC-7	Government National Mortgage A POOL 708207			2	1	3,514,604	104.8950	3,594,541	3,426,792	3,513,478		(1,125)			5.500	4.719	MON	15,706	157,061	02/06/2009	02/15/2039
619999-AA-3	FHA 241(F) #052-12012L(MOSSHILL)			2	1	2,206,741	100.0000	2,195,762	2,195,762	2,201,759		(58)			8.200	8.239	MON	8,002	15,004	05/11/1995	06/01/2033
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						167,837,870	XXX	168,218,394	161,459,161	167,800,073		(48,465)			XXX	XXX	XXX	721,563	2,409,084	XXX	XXX
0399999. Total - U.S. Government Bonds						176,002,245	XXX	176,839,230	169,899,161	176,243,147		6,027			XXX	XXX	XXX	740,283	2,710,161	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
344612-FF-8	FONTANA CALIF PUB FING AUTH TA TAXABLE N FONTANA REDEV PJ B			1	1FE	2,210,000	96.7660	2,138,529	2,210,000	2,210,000					6.220	6.220	MS	45,821	137,462	10/17/2003	09/01/2023
68607L-XJ-1	Oregon ST GO TAX PENSION				1FE	3,840,017	101.1400	3,863,548	3,820,000	3,821,447		(3,390)			4.375	4.282	JD	13,927	167,125	10/31/2003	06/01/2010
68607L-XQ-5	Oregon ST GO TAX PENSION			2	1FE	1,000,000	99.1010	991,010	1,000,000	1,000,000					5.892	5.892	JD	4,910	58,920	10/28/2003	06/01/2027
1199999. U.S. States, Territories and Possessions - Issuer Obligations						7,050,017	XXX	6,993,087	7,030,000	7,031,447		(3,390)			XXX	XXX	XXX	64,658	363,507	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,050,017	XXX	6,993,087	7,030,000	7,031,447		(3,390)			XXX	XXX	XXX	64,658	363,507	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
504194-GD-7	LA QUINTA CALIF REDEV AGY TAX ALLOC REDEV PROJ AREA #1			2	1FE	825,000	101.4800	837,210	825,000	825,000					5.450	5.450	MS	14,988	44,963	09/03/2003	09/01/2013
625517-CY-1	MULTNOMAH CO OR SCH DIST #1J PORTLAND-GO TAX				1FE	1,260,000	101.4870	1,278,736	1,260,000	1,260,000					4.914	4.914	JD	2,752	61,916	05/07/2004	06/15/2010
68607V-KC-8	OR ST DEPT ADMINISTRATIVE TAXABLE SER 2003B				1FE	1,000,000	103.2810	1,032,810	1,000,000	1,000,000					4.050	4.050	AO	10,125	40,500	05/30/2003	04/01/2012
79771P-UA-1	SAN FRANCISCO CA RFA TAXABLE SAN FRAN REDEV PROJS-A				1FE	2,000,000	102.6970	2,053,940	2,000,000	2,000,000					4.740	4.740	FA	39,500	94,800	02/13/2003	08/01/2012
79771P-UB-9	SAN FRANCISCO CA RFA TAXABLE SAN FRAN REFEV PROJS-A				1FE	1,000,000	102.5290	1,025,290	1,000,000	1,000,000					4.880	4.880	FA	20,333	48,800	02/13/2003	08/01/2013
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SER A			2	1FE	697,837	94.9560	664,692	700,000	698,139		67			5.700	5.725	MN	6,650	39,900	12/10/2003	05/01/2026
1899999. U.S. Political Subdivisions - Issuer Obligations						6,782,837	XXX	6,892,678	6,785,000	6,783,139		67			XXX	XXX	XXX	94,348	330,879	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						6,782,837	XXX	6,892,678	6,785,000	6,783,139		67			XXX	XXX	XXX	94,348	330,879	XXX	XXX
362848-LT-8	GAINESVILLE FL TAXABLE SER B				1FE	1,040,000	101.4350	1,054,924	1,040,000	1,040,000					4.400	4.400	AO	11,440	45,760	01/30/2003	10/01/2013
45189F-AQ-7	ILLINOIS DEV FIN AUTH REV TAXABLE USE ENERGY PJ CHICAGO			1	2FE	2,514,405	92.5010	2,312,525	2,500,000	2,509,249		(2,992)			6.000	5.853	MS	50,000	150,000	12/18/2007	03/01/2014
45455C-DS-4	INDIAN WELLS CALIF REDEV AGY TAXABLE TAX ALLOC CONS A T			1	1FE	500,000	84.4430	422,215	500,000	500,000					5.460	5.460	MS	9,100	27,300	05/08/2003	09/01/2022
646139-D7-7	NJ TPK AUTH				1FE	161,895	99.4200	169,014	170,000	164,841		721			4.252	4.839	JJ	3,614	7,228	07/25/2005	01/01/2016
646139-D8-5	NJ TPK AUTH				1FE	4,770,002	99.0420	4,981,813	5,030,000	4,864,360		23,103			4.252	4.890	JJ	106,938	213,876	07/25/2005	01/01/2016
68583R-BL-5	OR CMNTY COLLEGE DIST TAX PENSION OBLIG MW 12.5				1FE	487,645	98.4650	492,325	500,000	491,422		776			5.197	5.452	JD	72	25,985	07/20/2004	06/30/2018
797299-AT-1	SAN DIEGO CA PUB FAC FIN AUTH TXBL LSE REV BNDS SER A			2	2FE	4,432,005	99.1240	4,460,580	4,500,000	4,473,216		4,603			7.400	7.552	FA	138,750	333,000	01/03/1997	02/01/2016
837147-A7-2	SC PUB SVC AUTH REV TAXABLE MW +25 SER 2004B				1FE	478,650	103.3540	516,770	500,000	493,515		3,016			4.170	4.858	JJ	10,425	20,850	07/21/2004	01/01/2012
897818-DB-3	TRUCKEE-DONNER PUB UTIL DIST C TAXABLE SER B			2	2	4,920,000	91.0040	4,477,397	4,920,000	4,920,000					5.750	5.750	JJ	141,450	282,900	03/28/2003	01/01/2013
2599999. U.S. Special Revenues - Issuer Obligations						19,304,602	XXX	18,887,563	19,660,000	19,456,603		29,227			XXX	XXX	XXX	471,789	1,106,899	XXX	XXX
31283G-EH-6	FHLMC POOL #G00136			2	1	27,025	114.3370	30,612	26,774	26,927		(16)			8.000	7.953	MON	178	2,142	03/03/2000	04/01/2023
31283H-K2-0	FHLMC POOL #G01213			2	1	194,262	107.1880	214,803	200,399	194,657		(115)			6.000	6.897	MON	1,002	12,024	04/27/2001	03/01/2031
31283H-QB-4	FHLMC POOL #G01350			2	1	1,654,399	105.3150	1,809,334	1,718,019	1,657,027		(3,268)			5.500	7.185	MON	7,874	94,491	05/31/2002	12/01/2031
31283K-BZ-0	FHLMC POOL #G10956			2	1	21,045	107.4670	23,810	22,156	21,520		(25)			6.500	8.168	MON	120	1,440	05/26/2000	09/01/2014
31283K-C9-7	FHLMC POOL #G10996			2	1	14,389	107.4670	16,280	15,149	14,671		5			6.500	8.343	MON	82	985	05/26/2000	02/01/2015
31283K-CR-7	FHLMC POOL #G10980			2	1	3,010	107.4670	3,406	3,169	3,070		4			6.500	8.370	MON	17	206	05/26/2000	12/01/2014
31288G-SK-9	FHLMC POOL #C77722			2	1	4,083,142	103.0350	4,224,877	4,100,441	4,083,786		(618)			5.000	5.100	MON	17,085	205,022	02/20/2003	03/01/2033
3128CU-EL-6	FHLMC POOL #G30139			2	1	572,394	109.0020	655,360	601,234	581,037		3,214			6.500	7.663	MON	3,257	39,080	01/10/2000	12/01/2018
3128CU-FL-5	FHLMC POOL #G30171			2	1	438,313	111.5430	503,057	450,997	441,109		(260)			7.000	7.787	MON	2,631	31,570	01/11/2000	01/01/2020
3128GB-7L-2	FHLMC POOL #E77199			2	1	33,001	107.4670	37,338	34,744	34,051		124			6.500	7.438	MON	188	2,258	05/26/2000	06/01/2014
3128GC-5B-4	FHLMC POOL #E78042			2	1	8,441	107.4670	9,550	8,887	8,509		(163)			6.500	12.553	MON	48	578	05/26/2000	08/01/2014
3128GC-V7-4	FHLMC POOL #E77838			2	1	1,758	107.4670	1,989	1,851	1,805		2			6.500	7.820	MON	10	120	05/26/2000	07/01/2014
3128GC-VD-1	FHLMC POOL #E77812			2	1	6,129	107.4670	6,934	6,452	6,317		114			6.500	7.491	MON	35	419	05/26/2000	07/01/2014
3128GD-2B-5	FHLMC POOL #E78870			2	1	2,232	107.4670	2,526	2,350	2,302		47			6.500	7.415	MON	13	153	05/26/2000	10/01/2014
3128GD-LB-4	FHLMC POOL #E78422			2	1	9,436	107.4670	10,676	9,934	9,725		173			6.500	7.481	MON	54	646	05/26/2000	08/01/2014
3128GD-N5-5	FHLMC POOL #E78512			2	1	4,921	107.4670	5,568	5,181	5,075		18			6.500	7.420	MON	28	337	05/26/2000	09/01/2014
3128GE-4B-1	FHLMC POOL #E79818			2	1	21,136	107.4360	23,906	22,252	21,777		523			6.500	7.403	MON	121	1,447	05/26/2000	01/01/2015
3128GG-AR-4	FHLMC POOL #E80016			2	1	11,864	107.4360	13,419	12,490	12,199		35			6.500	7.530	MON	68	812	05/26/2000	02/01/2015
3128GG-VJ-9	FHLMC POOL #E80617			2	1	14,011	107.4360	15,847	14,751	14,319		20			6.500	7.984	MON	80	959	05/26/2000	05/01/2015
3128LX-UH-1	FHLMC Pool #G02384			2	1	5,024,476	106.3130	5,328,325	5,011,946	5,024,170		(6)			6.000	5.860	MON	25,060	300,717	09/20/2007	11/01/2036
3128QJ-S3-1	Freddie Mac Pool 1G1438 Pool 1G1438			2	1	3,979,835	106.1830	4,247,290	3,999,991	3,979,994		7			5.765	5.940	MON	19,217	230,753	07/17/2007	01/01/2037
31292G-Z6-6	FHLMC POOL #C00765			2	1	234,912	110.4830	263,951	238,907	235,189		8			7.000	7.476	MON	1,394	16,723	11/10/2000	05/01/2029
31292G-ZZ-2	FHLMC POOL #C00760			2	1	69,365	108.2500	76,388	70,567	69,426		(38)			6.500	7.092	MON	382	4,587	12/19/2000	05/01/2029
31292H-2F-0	FHLMC POOL #C01674			2	1	2,614,168	105.2290	2,734,207	2,598,335	2,613,314		532			5.500	5.288	MON	11,909	142,908	11/03/2003	11/01/2033
31292H-4J-0	FHLMC POOL #C01725			2	1	2,806,057	105.2290	2,941,759	2,795,573	2,805,331		374			5.500	5.375	MON	12,813	153,757	12/03/2003	12/01/2033
31292H-7H-1	FHLMC POOL #C01796			2	1	5,362,251	102.8650	5,496,962	5,343,881	5,361,214		173			5.000	4.905	MON	22,266	267,194	03/29/2004	03/01/2034
31292H-AK-0	FHLMC POOL #C00910			2	1	15,911	112.4760	18,131	16,120	15,933		12			7.500	7.780	MON	101	1,209	06/15/2000	01/01/2030
31292H-JG-0	FHLMC POOL #C01163			2	1	344,425	107.1560	378,719	353,426	344,789		(179)			6.000	6.878	MON	1,767	21,206	03/28/2001	03/01/2031
31292H-JR-6	FHLMC POOL #C01172			2	1	153,925	108.1560	167,685	155,040	153,961		(14)			6.500	6.766	MON	840	10,078	04/27/2001	05/01/2031
31292H-JU-9	FHLMC POOL #C01175 (FG)			2	1	127,876	110.0950	139,154	126,395	127,710		(12)			7.000	6.808	MON	737	8,848	06/04/2001	05/01/2031
31292H-LQ-5	FHLMC POOL #C01235			2	1	588,736	107.1560	642,564	599,651	589,099		(209)			6.000	6.665	MON	2,998	35,979	08/27/2001	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31292H-MU-5	FHLMC POOL #C01271			2	1	782,341	108.1560	838,876	775,615	781,930		321			6.500	6.149	MON	4,201	50,415	01/31/2002	12/01/2031
31292H-NB-6	FHLMC POOL #C01286			2	1	946,443	107.1560	1,024,903	956,456	946,797		(236)			6.000	6.410	MON	4,782	57,387	02/26/2002	01/01/2032
31292H-NE-0	FHLMC POOL #C01289			2	1	1,685,619	105.3150	1,787,633	1,697,413	1,685,981		(165)			5.500	5.770	MON	7,780	93,358	08/28/2002	12/01/2031
31292H-P9-9	FHLMC POOL #C01348			2	1	3,316,313	105.3150	3,593,471	3,412,114	3,319,864		(2,918)			5.500	6.921	MON	15,639	187,666	07/26/2002	03/01/2032
31292H-X4-1	FHLMC POOL #C01599			2	1	5,535,672	105.2290	5,855,795	5,564,801	5,536,272		(532)			5.500	5.662	MON	25,505	306,064	08/22/2003	08/01/2033
31292H-X8-2	FHLMC POOL #C01603			2	1	4,087,364	100.5420	4,124,973	4,102,749	4,087,908		(287)			4.500	4.584	MON	15,385	184,623	06/26/2003	06/01/2033
31292H-YA-6	FHLMC POOL #C01605			2	1	4,734,116	100.5420	5,077,925	5,050,566	4,752,657		(6,133)			4.500	5.848	MON	18,940	227,276	10/16/2003	07/01/2033
31292J-BH-2	FHLMC POOL #C01840			2	1	3,001,545	105.1980	3,185,435	3,028,041	3,002,242		(425)			5.500	5.746	MON	13,879	166,542	06/23/2004	05/01/2034
31293V-HK-1	FHLMC POOL #C30234			2	1	110,216	108.2500	121,107	111,877	110,286		(142)			6.500	7.089	MON	606	7,272	12/18/2000	08/01/2029
31293W-Q5-2	FHLMC POOL #C31376			2	1	29,529	110.4830	33,873	30,659	29,766		27			7.000	7.465	MON	179	2,146	03/03/2000	09/01/2029
31294B-5X-9	FHLMC POOL #C35362			2	1	142,719	110.4830	167,106	151,250	143,374		(872)			7.000	8.497	MON	882	10,588	05/11/2000	01/01/2030
31294B-6G-5	FHLMC POOL #C35371			2	1	350	110.4830	401	363	352		2			7.000	7.456	MON	2	26	03/03/2000	01/01/2030
31294B-NK-7	FHLMC POOL #C34894			2	1	225	110.4830	258	234	227					7.000	7.461	MON	1	17	03/03/2000	12/01/2029
31294D-PD-7	FHLMC POOL #C36720			2	1	101,224	112.3800	117,576	104,624	101,878		79			7.500	7.937	MON	654	7,847	05/11/2000	03/01/2030
31294D-XJ-5	FHLMC POOL #C36981			2	1	18,642	112.3800	21,263	18,920	18,691		35			7.500	7.742	MON	118	1,419	03/03/2000	03/01/2030
31294F-QB-5	FHLMC POOL #C38550			2	1	44,547	112.3800	51,744	46,044	44,830		38			7.500	7.938	MON	288	3,453	05/11/2000	05/01/2030
31294G-ZZ-0	FHLMC POOL #C39760			2	1	28,162	112.3800	32,535	28,951	28,296		15			7.500	7.901	MON	181	2,171	05/26/2000	07/01/2030
31294J-YY-8	FHLMC POOL #E00727			2	1	430,037	106.3880	474,947	446,429	436,769		633			6.500	7.791	MON	2,418	29,018	01/13/2000	08/01/2014
31294K-C4-5	FHLMC POOL #E00991			2	1	404,556	107.1400	433,103	404,240	404,123		(41)			6.000	5.979	MON	2,021	24,254	08/09/2001	07/01/2016
31294K-M6-9	FHLMC POOL #E01281			2	1	4,664,974	105.4270	4,856,651	4,606,670	4,649,064		2,729			5.000	4.560	MON	19,194	230,333	12/17/2002	01/01/2018
31294K-SF-3	FHLMC POOL #E01418			2	1	8,724,041	102.1180	9,198,822	9,008,040	8,794,461		3,193			4.000	4.834	MON	30,027	360,321	09/19/2003	07/01/2018
31296J-WA-0	FHLMC POOL #A10641			2	1	6,043,627	100.5420	6,045,195	6,012,624	6,041,266		1,375			4.500	4.373	MON	22,547	270,568	06/24/2003	06/01/2033
31296L-PK-1	FHLMC POOL #A12226			2	1	4,056,723	102.9580	4,209,380	4,088,432	4,057,644		(2,002)			5.000	5.226	MON	17,035	204,422	12/23/2003	08/01/2033
31296P-FL-1	FHLMC POOL #A14671			2	1	1,501,518	102.9580	1,565,754	1,520,765	1,502,122		(723)			5.000	5.356	MON	6,337	76,038	12/30/2003	10/01/2033
31298H-F9-4	FHLMC POOL #C48292			2	1	243,324	107.1560	265,973	248,211	243,876		131			6.000	6.351	MON	1,241	14,893	03/01/2001	03/01/2031
31335H-KM-4	FHLMC POOL #C90300			2	1	178,642	111.5430	205,096	183,871	179,934		732			7.000	7.732	MON	1,073	12,871	01/11/2000	11/01/2019
31335H-KT-9	FHLMC POOL #C90306			2	1	168,643	111.5430	193,616	173,579	169,255		(934)			7.000	8.343	MON	1,013	12,151	01/11/2000	12/01/2019
31362W-3B-0	FNMA DUS POOL #73694 (30/15)			1	1	604,948	106.7540	633,921	593,814	600,490		(2)			8.060	7.938	MON	3,988		09/10/1996	10/01/2026
31362W-MM-5	FNMA DUS POOL #73264 (30/30/29)			1	1	13,593,548	106.0720	13,683,488	12,900,164	13,351,325		(25,656)			6.960	6.463	MON	74,821	897,851	02/04/1999	12/01/2025
31362W-TC-0	FNMA DUS POOL #73447 (30/30/20)			2	1	747,833	113.1900	795,978	703,223	732,841		(7)			7.400	6.816	MON	4,337		11/20/1998	05/01/2026
313637-EV-8	FNMA DUS POOL #109148 (30/18/17.5)			2	1	949,908	113.5070	1,044,907	920,565	929,193		(1,973)			7.000	6.593	MON	5,370	64,440	12/16/1997	12/01/2015
31368H-NN-9	Fannie Mae			2	1	138,754,642	102.7240	139,238,287	135,546,014	138,726,135		(28,507)			5.000	4.659	MON	564,775	1,694,325	08/27/2009	09/01/2039
31371G-SS-0	FNMA POOL #251729			2	1	143,213	109.0220	163,973	150,404	145,036		(547)			6.500	7.873	MON	815	9,776	01/10/2000	05/01/2018
31371H-5M-6	FNMA POOL #252952			2	1	225,849	109.0210	264,578	242,686	232,055		3,634			6.500	7.583	MON	1,315	15,774	05/11/2000	10/01/2019
31371H-6K-9	FNMA POOL #252974			2	1	6,823	114.9000	7,899	6,875	6,829		1			8.000	8.167	MON	46	550	05/11/2000	10/01/2019
31371H-VM-7	FNMA POOL #252720			2	1	814,427	112.8210	932,985	826,961	815,629		709			7.500	7.786	MON	5,169	62,022	01/07/2000	08/01/2029
31371J-B2-9	FNMA POOL #253057			2	1	92,421	114.7870	105,691	92,076	92,248		(20)			8.000	8.031	MON	614	7,366	01/06/2000	12/01/2029
31371J-BZ-6	FNMA POOL #253056			2	1	232,816	112.7550	266,594	236,436	233,347		379			7.500	7.729	MON	1,478	17,733	01/07/2000	12/01/2029
31371J-KE-3	FNMA POOL #253293			2	1	31,530	114.7030	36,440	31,769	31,557		11			8.000	8.166	MON	212	2,542	05/11/2000	03/01/2020
31371J-KN-3	FNMA POOL #253301			2	1	29,411	114.7030	33,990	29,633	29,436		8			8.000	8.165	MON	198	2,371	05/11/2000	04/01/2020
31371J-LZ-5	FNMA POOL #253344			2	1	176,995	114.7030	204,553	178,333	177,079		(5)			8.000	8.194	MON	1,189	14,266	05/11/2000	06/01/2020
31371K-4H-1	FNMA POOL #254724			2	1	9,671,892	103.0370	9,963,406	9,669,783	9,670,051		1,244			5.000	4.949	MON	40,291	483,489	03/25/2003	04/01/2033
31371K-6B-2	FNMA POOL #254766			2	1	2,840,982	103.1970	2,947,470	2,856,156	2,841,235		(168)			5.000	5.111	MON	11,901	142,807	04/21/2003	06/01/2033
31371K-ML-2	FNMA POOL #254263			2	1	642,202	108.0630	696,805	644,816	642,185		2			6.500	6.580	MON	3,493	41,913	03/27/2002	04/01/2032
31371K-NX-5	FNMA POOL #254306			2	1	1,383,386	106.4810	1,473,736	1,384,035	1,382,264		40			5.500	5.449	MON	6,344	76,122	06/28/2002	05/01/2017
31371K-UA-7	FNMA POOL #254477			2	1	2,873,977	105.2140	3,006,898	2,857,902	2,872,854		874			5.500	5.195	MON	13,099	157,185	09/26/2002	10/01/2032
31371K-VB-4	FNMA POOL #254510			2	1	1,108,487	105.3870	1,151,118	1,092,274	1,103,435		228			5.000	4.473	MON	4,551	54,614	10/30/2002	11/01/2017
31371K-VF-5	FNMA POOL #254514			2	1	2,811,386	105.2140	2,935,938	2,790,457	2,810,074		880			5.500	5.102	MON	12,790	153,475	10/30/2002	11/01/2032
31371K-XT-3	FNMA POOL #254590			2	1	4,086,303	105.3870	4,263,806	4,045,844	4,072,822		933			5.000	4.633	MON	16,858	202,292	11/30/2002	01/01/2018
31371K-XW-6	FNMA POOL #254593			2	1	1,523,441	103.0520	1,573,626	1,527,020	1,523,371		(119)			5.000	5.025	MON	6,363	76,351	12/27/2002	01/01/2033
31371L-DH-9	FNMA POOL #254904			2	1	683,658	105.1040	723,073	687,958	683,734		(27)			5.500	5.631	MON	3,153	37,838	06/30/2004	10/01/2033
31371N-QZ-1	FNMA POOL 257072			2	1	697,159	104.7920	721,323	688,340	696,919		(48)			5.500	5.063	MON	3,155	37,859	01/29/2008	02/01/2038
31376F-M7-9	FNMA POOL #354182			2	1	117,839	112.7030	134,533	119,369	118,062		154			7.500	7.718	MON	746	8,953	01/07/2000	11/01/2026
31377F-GU-4	FNMA DUS POOL #375611 (30/30/15)			2	1	710,973	107.0330	745,372	696,392	705,722		(3)			7.000	6.847	MON	4,062		12/17/1997	01/01/2028
31377F-JP-2	FNMA DUS POOL #375670 (30/18/17.5)			2	1	820,441	111.0420	921,110	829,514	823,776		324			6.350	6.529	MON	4,390	52,674	01/29/1998	03/01/2016
31377L-F6-5	FNMA DUS POOL #380089 (30/17.5/15)			2	1	552,520	111.4520	553,522	496,647	516,397		(3,666)			7.800	6.196	MON	3,228	38,738	02/04/1999	07/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31377L-HE-6	FNMA DUS POOL #380129 (30/17/15)			2	1	938,770	112.0240	949,568	847,648	879,273		(6,025)			7.910	6.408	MON	5,587	67,049	01/05/1999	07/01/2015
31377M-NC-1	FNMA DUS POOL #381187 (30/30/15)			1	1	280,097	106.2620	276,590	260,291	275,521		(3)			6.430	5.725	MON	1,395		09/20/2002	01/01/2029
31377N-HS-1	FNMA DUS POOL #381941 (30/18/15)			2	1	1,874,506	112.9630	2,106,969	1,865,180	1,865,073		(1,050)			7.455	7.429	MON	11,587	139,049	08/17/1999	09/01/2017
31377R-UP-3	FNMA DUS POOL #384990 (30/18/15)			1	1	1,160,132	110.7610	1,178,872	1,064,342	1,122,315		(2,375)			6.570	5.416	MON	5,827	29,883	09/20/2002	04/01/2020
31377S-5P-9	FNMA DUS POOL #386154 (30/18/15)			2	1	1,654,408	103.2320	1,684,712	1,631,968	1,644,999		(1,489)			5.320	5.154	MON	7,235	86,821	03/18/2003	04/01/2021
31377S-UU-0	FNMA DUS POOL #385895 (30/18/15)			2	1	1,443,604	104.7020	1,463,013	1,397,318	1,425,928		(2,728)			5.550	5.137	MON	6,463	77,551	01/27/2003	02/01/2021
31377T-VP-8	FNMA DUS POOL #386822 (20/20/19.5)			2	1	1,556,463	104.4600	1,572,804	1,505,647	1,542,091		(2,584)			5.400	5.017	MON	6,775	81,305	02/25/2004	02/01/2024
31377T-WH-5	FNMA DUS POOL #386848 (30/18/15)			2	1	1,776,846	102.3580	1,793,801	1,752,475	1,768,055		(1,580)			5.280	5.113	MON	7,711	92,531	02/25/2004	03/01/2022
31381G-MK-1	FNMA DUS PL #460362 (40/15.5/15.25)			2	1	913,850	111.9880	996,549	889,875	898,317		(11)			6.631	6.205	MON	5,081		08/21/2001	09/01/2015
31382F-4Y-2	FNMA POOL #481539			2	1	333,704	107.1880	367,684	343,029	334,204		(696)			6.000	6.838	MON	1,715	20,582	01/23/2001	01/01/2029
31383K-C3-9	FNMA POOL #505090			2	1	172,191	114.4720	195,522	170,803	171,618		(68)			8.000	7.984	MON	1,139	13,664	01/11/2000	10/01/2027
31384D-LH-3	FNMA POOL #520628			2	1	41,590	114.8450	48,273	42,033	41,636		6			8.000	8.191	MON	280	3,363	05/30/2000	11/01/2029
31384L-WU-4	FNMA POOL #527259			2	1	668,949	109.0210	783,661	718,817	678,801		(6,908)			6.500	8.651	MON	3,894	46,723	05/11/2000	11/01/2019
31384X-DR-6	FNMA POOL #536612			2	1	132,286	114.7030	152,883	133,286	132,398		17			8.000	8.165	MON	889	10,663	05/11/2000	04/01/2020
31385W-WR-6	FNMA DUS POOL #555156 (MEGA 30/15)			2	1	471,758	105.1950	481,958	458,157	464,913		(1,027)			6.000	5.554	MON	2,291	27,489	12/13/2002	09/01/2017
31385X-F8-5	FNMA POOL #555591			2	1	745,515	105.1040	788,495	750,203	745,585		(42)			5.500	5.647	MON	3,438	41,261	06/30/2004	07/01/2033
31386T-FM-2	FNMA (CL) POOL #572672			2	1	144,961	107.0000	160,423	149,928	145,171		(49)			6.000	7.287	MON	750	8,996	06/04/2001	04/01/2031
31387C-LV-1	FNMA CL POOL #580040			2	1	392,801	107.0000	430,936	402,744	393,066		(300)			6.000	7.168	MON	2,014	24,165	07/19/2001	06/01/2031
31389A-YB-3	FNMA POOL #620006			2	1	797,663	107.0000	878,481	821,010	798,494		(1,222)			6.000	7.326	MON	4,105	49,261	12/28/2001	01/01/2032
31389A-YC-1	FNMA POOL #620007			2	1	65,260	106.8750	71,788	67,170	65,328		(195)			6.000	7.553	MON	336	4,030	12/28/2001	01/01/2032
31390M-JS-4	FNMA POOL #650173			2	1	4,915,936	103.0520	5,077,876	4,927,485	4,915,744		(471)			5.000	5.022	MON	20,531	246,374	12/27/2002	11/01/2032
31401E-WG-0	FNMA POOL #706347			2	1	2,697,666	103.0370	2,799,703	2,717,196	2,698,063		(124)			5.000	5.219	MON	11,322	135,860	04/03/2003	05/01/2033
31402Q-H8-7	FNMA POOL #734755			2	1	3,206,569	102.5420	3,378,077	3,294,332	3,225,960		(1,120)			4.000	4.697	MON	10,981	131,773	10/03/2003	08/01/2018
31403D-V6-3	FNMA Pool 745937			2	1	14,360,117	106.2190	15,412,081	14,509,749	14,362,252		525			6.000	6.326	MON	72,549	870,585	07/03/2007	09/01/2036
31403F-QX-5	FNMA POOL #747570			2	1	3,807,880	106.8130	4,010,271	3,754,496	3,805,338		873			6.000	5.430	MON	18,772	225,270	05/26/2004	11/01/2033
31407J-HG-0	FNMA Pool 831931			2	1	1,006,876	106.2190	1,081,490	1,018,172	1,006,955		(16)			6.000	6.349	MON	5,091	61,090	06/25/2007	12/01/2036
31410V-3X-6	FNMA Pool 899114			2	1	8,474,584	104.9270	9,222,114	8,789,068	8,481,213		548			5.500	6.737	MON	40,283	483,399	07/03/2007	04/01/2037
31412L-UB-4	FNMA Pool 928578			2	1	3,051,748	106.0780	3,223,386	3,038,691	3,051,311		(74)			6.000	5.786	MON	15,193	182,321	09/17/2007	07/01/2037
31412Q-BN-8	FANNIE MAE			2	1	14,406,103	102.7240	14,475,097	14,091,251	14,402,446		(3,657)			5.000	4.557	MON	58,714	234,854	07/13/2009	07/01/2039
31412Q-HW-2	FANNIE MAE			2	1	9,738,186	102.7240	9,744,613	9,486,209	9,735,524		(2,663)			5.000	4.441	MON	39,526	118,578	08/31/2009	08/01/2039
31412T-5U-3	FANNIE MAE POOL 934759			2	1	14,440,661	102.7340	14,506,799	14,120,738	14,437,694		(2,967)			5.000	3.784	MON	58,836	588,364	02/23/2009	02/01/2039
31412T-RZ-8	FANNIE MAE POOL 934404			2	1	3,173,286	106.0160	3,315,482	3,127,353	3,172,348		(623)			6.000	5.572	MON	15,637	187,641	11/07/2008	09/01/2038
31412U-H5-2	FANNIE MAE POOL 935052			2	1	16,972,600	102.7240	16,937,397	16,488,257	16,964,612		(7,988)			5.000	4.155	MON	68,701	549,609	03/23/2009	03/01/2039
31412X-YV-0	FNMA POOL 938224			2	1	2,595,513	106.0780	2,788,123	2,628,368	2,595,866		(21)			6.000	6.356	MON	13,142	157,702	06/15/2007	07/01/2037
31412Y-AD-4	FNMA Pool 938404			2	1	1,329,079	106.0780	1,425,452	1,343,776	1,329,210		(23)			6.000	6.269	MON	6,719	80,627	06/25/2007	07/01/2037
31412Y-FS-6	FNMA POOL 938577			2	1	2,601,818	106.4060	2,813,336	2,643,956	2,602,592		224			6.000	6.357	MON	13,220	158,637	07/01/2007	09/01/2036
31413A-WS-8	FNMA Pool 939957 Pool 939957			2	1	5,691,535	106.0780	6,114,863	5,764,492	5,693,153		491			6.000	6.203	MON	28,822	345,870	07/19/2007	06/01/2037
31413Q-W9-5	FANNIE MAE POOL 952572			2	1	1,567,221	104.7920	1,624,298	1,550,025	1,566,733		(88)			5.500	5.186	MON	7,104	85,251	01/25/2008	09/01/2037
31414H-J8-1	FANNIE MAE POOL 966587			2	1	8,748,032	104.7920	9,053,337	8,639,365	8,745,042		(516)			5.500	5.058	MON	39,597	475,165	01/29/2008	01/01/2038
31414H-JV-0	FANNIE MAE POOL 966576			2	1	2,742,481	104.7920	2,837,975	2,708,206	2,741,435		(156)			5.500	4.916	MON	12,413	148,951	01/30/2008	01/01/2038
31414J-6W-8	FANNIE MAE POOL 968085			2	1	339,722	104.7920	358,691	342,290	339,747		10			5.500	5.695	MON	1,569	18,826	02/27/2008	02/01/2038
31414J-KK-8	FANNIE MAE POOL 967498			2	1	729,078	104.7920	753,186	718,746	728,749		(110)			5.500	4.762	MON	3,294	31,199	02/06/2008	01/01/2038
31414K-AW-0	FANNIE MAE POOL 968121			2	1	6,619,988	104.7920	6,967,682	6,649,078	6,620,031		23			5.500	5.586	MON	30,475	365,699	02/19/2008	02/01/2038
31414K-EW-6	FANNIE MAE POOL 968249			2	1	5,130,654	104.7920	5,345,596	5,101,163	5,129,681		(337)			5.500	5.262	MON	23,380	280,564	04/15/2008	02/01/2038
31414U-3L-0	FANNIE MAE POOL 977003			2	1	6,396,876	104.7920	6,649,369	6,345,320	6,395,324		(442)			5.500	5.342	MON	29,083	348,993	05/08/2008	04/01/2038
31415T-UL-2	FANNIE MAE POOL 988987			2	1	1,749,699	106.0160	1,835,168	1,731,036	1,748,741		(689)			6.000	5.335	MON	8,655	103,862	08/28/2008	09/01/2038
31415Y-XT-1	FANNIE MAE POOL 993590			2	1	18,938,019	102.7340	18,914,935	18,411,563	18,930,973		(7,045)			5.000	4.626	MON	76,715	460,289	05/22/2009	05/01/2039
31416H-UN-3	FANNIE MAE POOL AA0588			2	1	1,893,600	104.7760	1,925,812	1,838,028	1,892,657		(943)			5.500	5.140	MON	8,424	84,243	02/17/2009	02/01/2039
31416L-SJ-6	FANNIE MAE POOL AA3220			2	1	20,579,785	102.7240	20,478,042	19,935,012	20,570,351		(9,434)			5.000	4.535	MON	83,063	664,500	04/07/2009	04/01/2039
31416L-ZX-7	FANNIE MAE POOL AA3457			2	1	9,604,443	102.7240	9,640,128	9,384,494	9,601,038		(3,406)			5.000	4.432	MON	39,102	312,817	03/13/2009	03/01/2039
31416M-KD-5	Fannie Mae			2	1	15,239,955	102.7340	15,251,497	14,845,618	15,227,464		(12,491)			5.000	3.177	MON	61,857	185,570	08/31/2009	03/01/2039
31416R-GU-1	FANNIE MAE POOL AA7410			2	1	7,938,328	102.7240	7,953,251	7,742,350	7,935,714		(2,614)			5.000	4.654	MON	32,260	193,559	05/29/2009	05/01/2039
31416R-PC-1	FANNIE MAE POOL AA7618			2	1	2,982,457	102.7340	2,972,500	2,893,395	2,981,235		(1,222)			5.000	4.440	MON	12,056	84,391	05/06/2009	05/01/2039
31417K-SQ-1	FNMA Pool # AC1426			2	1	3,941,856	102.7240	3,952,278	3,847,473	3,941,036		(821)			5.000	4.754	MON	16,031	48,093	08/28/2009	08/01/2039
31417S-7M-6	Fannie Mae POOL AC6299			2	1	23,312,180	102.7240	22,881,771	22,275,000	23,310,080		(2,100)			5.000	4.627	MON	92,813		12/08/2009	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31417U-CB-9	Fannie Mae POOL AC7265			2	1	9,967,985	102.7240	9,905,212	9,642,549	9,966,493		(1,492)			5.000	4.733	MON	40,177	40,177	10/28/2009	11/01/2039
31417V-PR-8	FANNIE MAE POOL AC8531			2	1	66,096,224	102.7240	65,229,740	63,500,000	66,096,224					5.000	4.672	MON			12/18/2009	12/01/2039
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						608,907,061	XXX	619,992,468	598,302,284	608,437,794		(146,253)			XXX	XXX	XXX	2,337,673	18,000,202	XXX	XXX
312912-AN-8	FHLMC REMIC SER 1367 K (B_PAC)			2	1	184,572	107.0310	201,582	188,339	185,620		94			5.500	5.933	MON	863	10,359	09/28/2001	09/15/2022
312915-5A-5	FHLMC REMIC SER 1522 HZ (PAC Z)			2	1	496,419	106.5960	557,104	522,630	509,510		3,002			6.500	7.454	MON	2,831	33,971	06/04/1999	05/15/2023
31339L-MN-7	FHLMC REMIC SER 2395 VB (VADM)			2	1	1,645,507	105.5310	1,822,512	1,727,000	1,705,180		27			6.000	6.718	MON	8,635		12/07/2001	05/15/2019
31339N-TZ-9	FHLMC REMIC SER 2428 ED (B-PAC)			2	1	1,923,347	107.1250	2,068,145	1,930,586	1,924,957		164			6.000	6.103	MON	9,653	115,835	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC REMIC SER 1578 K (B-PAC)			2	1	390,215	106.5560	413,537	388,094	388,273		(175)			6.900	6.900	MON	2,232	26,779	11/09/1999	09/15/2023
3133T4-E7-7	FHLMC REMIC SER 1702 PX (PAC-Z)			2	1	1,298,667	104.8270	1,356,627	1,294,161	1,292,133		(789)			6.500	6.484	MON	7,010	84,120	02/14/2002	02/15/2012
3133T8-XJ-1	FHLMC REMIC SER 1941 E (SEQ)			2	1	304,112	109.0940	341,423	312,963	307,384		318			7.500	7.972	MON	1,956	23,472	03/18/1997	02/15/2027
3133TG-U4-9	FHLMC REMIC SER 2091 ZC (B-PAC-ACRL)			2	1	5,449,952	107.2580	6,102,799	5,689,857	5,571,625		39,370			6.000	6.759	MON	28,449	341,391	07/03/2002	11/15/2028
31359B-6U-6	FNMA REMIC SER 1993-149 M (B-PAC)			2	1	377,517	109.7920	416,043	378,938	377,729		11			7.000	7.051	MON	2,210	26,526	04/11/2002	08/25/2023
31359B-P4-3	FNMA REMIC SER 1993 133-KZ (B-PAC)			2	1	614,079	109.5780	693,791	633,148	622,153		1,705			7.000	7.561	MON	3,693	44,320	08/06/1993	08/25/2023
31359F-DA-3	FNMA REMIC SER 1993-202 J (BPAC)			2	1	713,186	105.7810	766,871	724,959	718,520		626			6.500	6.737	MON	3,927	47,122	02/04/1998	11/25/2023
31359K-M2-0	FNMA REMIC REMIC SER 1996-59 K (SEQ)			2	1	457,566	104.7810	486,514	464,313	461,640		469			6.500	6.739	MON	2,515	30,180	01/29/1998	07/25/2023
31359U-YS-8	FNMA REMIC SER 1998-58 ZB (ACRL)			2	1	1,455,896	107.4190	1,536,283	1,430,180	1,445,190		(2,858)			6.000	5.605	MON	7,151	85,811	01/27/2003	07/25/2028
31392D-6B-3	FNMA REMIC SER 2002-54 PG (BPAC)			2	1	1,804,647	107.3680	1,927,247	1,795,000	1,796,042		(2,760)			6.000	5.965	MON	8,975	107,700	08/27/2002	06/25/2022
31392E-3V-0	FNMA REMIC SER 2002-71 PZ (PAC-Z)			2	1	625,437	102.4530	690,765	674,225	636,768		8			5.500	6.370	MON	3,090		12/04/2002	11/25/2032
31392W-JK-7	FHLMC REMIC SER 2509 TF (BPAC)			2	1	2,640,891	105.1310	2,785,958	2,650,000	2,643,491		1,154			5.500	5.582	MON	12,146	145,750	10/15/2002	08/15/2031
31393C-5M-1	FNMA REMIC SER 2003-66 MZ (PAC Z)			2	1	564,509	96.5680	598,363	619,627	571,928		6			5.000	5.865	MON	2,582		12/12/2003	07/25/2023
31393C-JN-4	FNMA REMIC SER 2003-54 PE (PAC)			2	1	3,254,625	104.3920	3,444,946	3,300,000	3,282,100		7,632			5.000	5.220	MON	13,750	165,000	07/29/2003	08/25/2030
31393C-SZ-7	FNMA REMIC SER 2003-45 Z (PAC Z)			2	1	1,365,430	103.6840	1,487,995	1,435,131	1,377,370		6,140			5.500	6.051	MON	6,578	76,630	12/01/2009	06/25/2033
31393D-Y3-9	FNMA REMIC SER 2003-75 GZ (PAC Z)			2	1	341,096	94.6290	391,013	413,207	343,930		1,320			5.000	6.509	MON	1,722	20,112	12/01/2009	08/25/2023
31393E-4A-4	FNMA REMIC SER 2003-87 OC (PAC)			2	1	1,284,469	99.4860	1,412,989	1,420,284	1,360,311		34,942			3.500	4.755	MON	4,142	49,710	12/19/2003	04/25/2033
31393E-6H-7	FNMA REMIC SER 2003-W14 1A8 (WH-SEQ)			2	1	931,687	107.1560	998,673	931,978	930,431		(1)			5.858	5.884	MON	4,550		08/22/2003	09/25/2043
31393E-B2-4	FNMA REMIC 2003-93 MK (DUS 30/10/9.5)			1	1	5,501,836	111.5010	5,681,852	5,095,767	5,349,916		(21,479)			7.500	6.398	MON	31,849	323,479	08/21/2003	11/25/2019
31393E-CB-3	FNMA REMIC SER 2003-74 PT (PAC)			2	1	12,891,160	103.9220	13,344,663	12,841,000	12,818,161		(21,810)			5.000	4.939	MON	53,504	642,050	07/22/2003	07/25/2012
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z)			2	1	1,922,628	97.3060	2,135,507	2,194,628	1,939,379		14,895			5.000	6.065	MON	9,144	107,405	12/01/2009	09/25/2033
31393F-5B-8	FHLMC REMIC SER 2522 PE (BPAC)			2	1	3,295,371	104.9130	3,423,634	3,263,295	3,263,430		(9,348)			5.500	5.371	MON	14,957	179,482	12/02/2002	04/15/2013
31393F-5C-6	FHLMC REMIC SER 2522 PG (BPAC)			2	1	866,797	105.5600	923,654	875,000	869,835		1,324			5.500	5.646	MON	4,010	48,125	11/01/2002	11/15/2022
31393F-NQ-5	FHLMC REMIC SERIES 2532 CLASS BL			2	1	1,785,233	101.2090	1,776,832	1,755,607	1,769,038		(16,195)			4.250	1.879	MON	6,218	68,396	01/27/2009	10/15/2010
31393J-GV-4	FHLMC REMIC SER 2553 DJ (BPAC)			2	1	7,625,155	104.4720	7,844,818	7,509,000	7,540,105		(44,751)			5.000	4.823	MON	31,288	375,450	03/07/2003	04/15/2018
31393M-J3-6	FHLMC REMIC SER 2585 KZ (PAC-Z)			2	1	425,495	101.8530	442,547	434,495	425,991		430			5.500	5.726	MON	1,991	23,200	12/01/2009	03/15/2023
31393M-PD-7	FHLMC REMIC SER 2582 TD (BPAC)			2	1	17,389	99.9840	17,072	17,074	17,044		(9)			5.000	4.656	MON	71	272	11/26/2007	01/15/2010
31393P-BK-9	FHLMC REMIC SER 2595 AE (SEQ)			2	1	3,597,672	104.6460	3,871,909	3,700,000	3,637,468		10,740			5.000	5.357	MON	15,417	185,000	04/19/2004	04/15/2018
31393Q-DY-5	FHLMC REMIC SER 2615 PD (BPAC)			2	1	1,168,660	105.2930	1,196,130	1,136,000	1,147,706		(11)			5.500	5.157	MON	5,207		06/27/2003	02/15/2015
31393Q-Z4-7	FHLMC REMIC SER 2611 MZ (PAC-Z)			2	1	1,841,800	104.8330	1,918,220	1,829,792	1,835,000		(3,741)			5.500	5.462	MON	8,387	97,703	12/01/2009	05/15/2033
31393T-BH-8	FNMA REMIC SER 2003-92 JW (PAC)			2	1	2,390,049	104.3850	2,465,571	2,362,000	2,361,074		(6,465)			5.000	4.800	MON	9,842	118,100	12/08/2003	04/25/2012
31393T-UH-7	FNMA REMIC SER 2003-102 QB (B-PAC)			2	1	5,344,318	101.9740	5,463,495	5,357,712	5,340,426		(1,662)			5.000	5.038	MON	22,324	267,886	12/19/2003	12/25/2030
31393T-VN-3	FNMA REMIC SER 2003-100 KA (B-VADM)			2	1	127,638	101.7140	133,368	131,121	130,126		58			5.000	5.999	MON	546	546	07/22/2004	10/25/2018
31393U-N2-5	FNMA REMIC SER 2004-7 Z (ACRL)			2	1	9,374,211	102.7380	10,163,474	9,892,586	9,460,642		75,259			5.500	6.093	MON	45,341	528,224	12/01/2009	02/25/2034
31393V-7E-5	FHLMC REMIC SER 2634 LG (PAC)			2	1	10,813,688	102.6250	11,062,964	10,780,000	10,770,948		(9,908)			4.000	3.960	MON	35,933	431,200	06/06/2003	05/15/2011
31393V-JG-7	FHLMC REMIC SER 2626 TB (PAC)			2	1	2,649,900	105.9620	2,797,392	2,640,000	2,641,220		(4,917)			5.000	4.974	MON	11,000	132,000	03/02/2004	10/15/2032
31393W-BQ-1	FHLMC REMIC SER 2640 PV (PAC)			2	1	1,404,750	104.4940	1,505,757	1,441,000	1,424,699		6,062			5.000	5.369	MON	6,004	72,050	09/24/2003	06/15/2023
31393W-BR-9	FHLMC REMIC SER 2640 PZ (PAC Z)			2	1	918,155	97.8420	1,010,720	1,033,018	930,443		11			5.000	6.037	MON	4,304		12/30/2003	07/15/2033
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z)			2	1	1,952,219	100.9790	2,086,265	2,066,036	1,979,684		20,619			5.000	5.634	MON	8,608	100,558	12/01/2009	07/15/2033
31393X-ZU-4	FNMA REMIC SER 2004-17 DZ (Z-PAC)			2	1	3,063,929	101.7960	3,279,682	3,221,808	3,073,781		6,534			5.500	6.033	MON	14,767	172,031	12/01/2009	04/25/2034
31393Y-ZS-7	FNMA REMIC SER 2004-44 LT (SEQ)			2	1	7,042,500	101.6410	8,131,264	8,000,000	7,388,448		132,113			4.500	5.919	MON	30,000	360,000	06/18/2004	06/25/2024
31394A-BC-9	FNMA REMIC SER 2004-53 NB (PAC)			2	1	6,822,484	102.6920	6,880,384	6,700,000	6,695,121		(31,969)			5.500	5.142	MON	30,708	368,500	06/18/2004	04/25/2011
31394B-NS-9	FNMA REMIC SER 2004-87 UC (PAC)			2	1	10,432,180	103.3090	10,809,269	10,463,006	10,431,712		(95)			4.500	4.541	MON	39,236	470,835	11/12/2004	03/25/2029
31394G-H2-2	FHLMC REMIC SER 2649 KA (SEQ)			2	1	1,688,636	104.2510	1,860,083	1,784,240	1,723,197		4,936			4.500	5.890	MON	6,691	80,291	10/21/2003	07/15/2018
31394G-HT-3	FHLMC REMIC SER 2649 OC (PAC)			2	1	855,578	104.5730	888,866	850,000	849,903		(1,238)			5.000	4.919	MON	3,542	42,500	07/25/2003	04/15/2012
31394H-4D-0	FHLMC REMIC SER 2662 PG (BPAC)			2	1	1,558,419	101.2410	1,558,283	1,539,179	1,537,274		(7,687)			5.500	5.291	MON	7,055	84,655	08/06/2003	09/15/2010
31394H-DR-9	FHLMC REMIC SER 2665 GJ (BPAC)			2	1	7,938,400	102.2660	8,192,561	8,011,000	7,987,988		16,926			4.750	4.926	MON	31,710	380,523	01/28/2004	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31394H-KR-1	FHLMC REMIC SER 2656 PD (PAC)			2	1	2,472,970	104.6900	2,593,418	2,477,228	2,472,906		(11)			4.500	4.542	MON	9,290	111,475	10/02/2003	07/15/2018
31394K-D3-5	FHLMC REMIC SER 2690 VZ (PAC Z)			2	1	1,058,317	97.4550	1,193,095	1,224,255	1,068,461		7,973			5.000	6.175	MON	5,101	59,587	12/01/2009	10/15/2033
31394M-KN-9	FHLMC REMIC SER 2714 LZ (PAC Z)			2	1	2,443,849	101.6030	2,654,936	2,613,049	2,473,187		7,385			5.500	6.234	MON	11,976	31,542	12/01/2009	12/15/2033
31394N-2S-6	FHLMC REMIC SER 2717 LH (PAC)			2	1	2,113,828	103.4320	2,249,655	2,175,000	2,134,292		11,958			5.500	5.852	MON	9,969	119,625	12/10/2003	12/15/2033
31394P-VH-3	FHLMC REMIC SER 2743 MZ (PAC Z)			2	1	7,578,260	96.9260	8,343,065	8,607,700	7,640,093		60,601			5.000	6.019	MON	35,865	418,952	12/01/2009	02/15/2034
31394T-C6-0	FHLMC REMIC 2759 BC			2	1	11,670,473	104.7460	12,197,718	11,645,000	11,634,573		(8,862)			5.000	4.981	MON	48,521	582,250	08/04/2004	01/15/2013
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC)			2	1	3,308,900	98.4240	3,460,502	3,515,931	3,332,873		17,207			5.000	5.555	MON	14,650	171,127	12/01/2009	03/15/2034
31395A-V4-4	FHLMC REMIC SER 2812 OG (PAC)			2	1	8,861,505	101.3390	10,147,084	10,013,000	9,117,081		90,489			5.000	6.157	MON	41,721	441,250	06/01/2004	06/15/2034
31395E-QX-8	FHLMC REMIC SER 2840 OQ (PAC)			2	1	680,761	103.1800	705,054	683,324	681,894		194			4.500	4.583	MON	2,562	30,750	09/08/2004	10/15/2027
31395F-E6-7	FHLMC SER 2836 XQ (PAC)			2	1	13,093,860	103.2420	13,520,502	13,095,906	13,076,637		(2,822)			4.500	4.511	MON	49,110	589,315	09/08/2004	09/15/2027
31395H-MA-5	FHLMC 2877 MV			2	1	12,541,539	103.8610	12,912,831	12,432,753	12,435,384		(14,743)			4.750	4.588	MON	49,213	468,607	10/06/2004	04/15/2012
31395H-R7-7	FHLMC SER 2870 Class JG (PAC)			2	1	9,046,199	103.3250	9,255,881	8,958,018	8,958,778		(18,600)			4.750	4.562	MON	35,459	425,506	12/20/2004	11/15/2011
31395U-PZ-8	FHLMC 2982			2	1	3,775,796	100.6370	3,881,388	3,856,812	3,841,657		22,224			4.500	5.940	MON	14,463	173,556	07/25/2006	01/15/2025
31395X-MV-4	FHLMC 3015 DM			2	1	4,997,483	104.2820	5,214,110	5,000,000	4,993,512		(1,302)			5.000	5.028	MON	20,833	250,000	08/23/2005	02/15/2031
31396F-MZ-3	FHLMC 3074-HC			2	1	2,390,011	102.0520	2,541,090	2,490,000	2,421,263		10,622			5.000	5.553	MON	10,375	124,500	12/20/2005	04/15/2034
31396V-F7-8	FANNIE MAE SERIES 200745 CLASS PG			2	1	6,513,968	105.8620	6,814,903	6,437,523	6,490,817		(11,772)			6.000	5.800	MON	32,188	386,251	01/30/2008	06/25/2016
31396W-E7-7	FANNIE MAE Series 2007-65 Class PA			2	1	1,427,197	105.3510	1,497,717	1,421,644	1,422,547		(1,886)			6.000	5.640	MON	7,108	85,299	06/20/2007	07/25/2012
31396W-E9-3	FANNIE MAE SERIES 2007-65 CLASS PC			2	1	4,708,474	106.8310	5,054,160	4,731,000	4,709,616		269			6.000	6.090	MON	23,655	240,000	07/09/2007	07/25/2035
31396W-GJ-9	FANNIE MAE SERIES 200755 CLASS PE			2	1	6,039,906	106.2470	6,390,763	6,015,000	6,022,967		(5,101)			6.000	5.904	MON	30,075	253,200	10/15/2007	06/25/2014
31396W-V8-6	FANNIE MAE SERIES 200776 CLASS PC			2	1	7,338,913	105.9660	7,613,650	7,185,000	7,256,802		(57,855)			6.000	5.382	MON	35,925	431,100	01/08/2008	08/25/2012
31396X-FW-9	FANNIE MAE SERIES 200777 CLASS PC			2	1	10,075,000	106.7940	10,679,380	10,000,000	10,040,724		(20,127)			6.000	5.856	MON	50,000	600,000	12/18/2007	06/25/2015
31397A-WK-5	FHR 3199 Series 3216 Class PA			2	1	2,228,610	101.1550	2,227,559	2,202,116	2,204,726		(12,078)			6.000	4.892	MON	11,011	132,127	11/21/2006	08/15/2010
31397B-2S-9	FHR 3210 PC			2	1	5,756,231	101.0660	5,764,011	5,703,209	5,704,248		(28,329)			6.000	5.121	MON	28,516	342,193	01/10/2007	07/15/2010
31397G-6P-0	FREDDIE MAC Series 3287 Class PM			2	1	3,982,188	106.5550	4,262,192	4,000,000	3,986,000		2,333			6.000	6.124	MON	20,000	240,000	06/08/2007	10/15/2035
31397H-AS-7	FREDDIE MAC Series 3312 Class DP			2	1	4,389,957	105.7660	4,785,925	4,525,000	4,445,113		35,432			5.500	6.195	MON	20,740	248,875	06/15/2007	04/15/2032
31397H-LD-8	FREDDIE MAC Series 3322 Class AB			2	1	12,853,625	102.1370	13,077,348	12,803,782	12,805,075		(27,673)			5.500	5.087	MON	58,684	704,208	12/18/2007	01/15/2011
31397H-VK-1	FREDDIE MAC Series 3334 Class KC			2	1	3,613,269	106.8230	3,888,364	3,640,000	3,620,227		4,124			6.000	6.179	MON	18,200	218,400	06/08/2007	09/15/2033
31397J-MJ-0	Freddie Mac Series 3341 AB (Seq)			2	1	7,023,985	104.1880	7,333,640	7,038,833	7,023,226		(530)			6.000	6.061	MON	35,194	422,330	07/09/2007	04/15/2034
31397J-XT-6	Freddie Mac 3344 MC			2	1	985,000	105.5230	1,055,230	1,000,000	990,709		4,079			5.500	5.889	MON	4,583	55,000	10/11/2007	06/15/2033
38373Q-PY-1	GNMA REMIC SER 2003-41 BX (B-PAC)			2	1	6,132,703	103.7120	6,378,270	6,150,000	6,134,302		625			4.500	4.548	MON	23,063	276,750	05/16/2003	05/20/2033
38373S-LY-1	GNMA REMIC SER 2003-12 OZ (PAC - Z)			2	1	2,321,234	101.5130	2,323,289	2,288,671	2,310,569		(5,875)			5.250	5.146	MON	10,013	116,807	12/01/2009	02/20/2033
38373V-P9-5	GNMA REMIC Series 2002-84 Class PH			2	1	526,719	106.5280	532,642	500,000	517,186		(5,045)			6.000	5.416	MON	2,500	30,000	02/17/2005	11/16/2032
38373X-DZ-6	GNMA REMIC SER 2002-45 TC (BPAC)			2	1	1,197,148	107.3030	1,320,904	1,231,000	1,206,331		1,933			6.000	6.316	MON	6,155	73,860	06/13/2002	06/16/2032
38373Y-D9-2	GNMA REMIC SER 2003-4 MZ (PAC Z)			2	1	2,089,507	102.2830	2,199,140	2,150,048	2,102,380		12,319			5.500	5.854	MON	9,854	114,804	12/01/2009	01/20/2033
38374L-5H-0	GOVERNMENT NATIONAL MTG ASSOC Series 2005-60 Class WZ			2	1	622,577	99.7770	629,922	631,327	623,053		588			5.500	5.671	MON	2,894	33,710	12/01/2009	09/20/2035
3837H1-MJ-7	GNMA REMIC SER 1998-12 E (SEQ)			2	1	1,081,667	106.3130	1,156,692	1,088,011	1,082,903		154			6.500	6.629	MON	5,893	70,721	01/28/1999	05/20/2028
2799999. U.S. Special Revenues - Defined Multi-Class Residential Mortgage-Backed Securities						320,381,705	XXX	337,223,446	325,379,124	320,774,156		266,925			XXX	XXX	XXX	1,423,673	16,168,926	XXX	XXX
31392D-AV-4	FNMA REMIC SER 2002-M1 C (ACES)			2	1	183,677	103.4110	174,219	168,473	175,207		(1,157)			6.170	4.761	MON	866	11,261	03/03/2004	02/25/2016
38373M-AR-1	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ)			2	1	4,170,206	110.7860	4,357,951	3,933,666	4,164,699		(7,178)			7.021	6.595	MON	23,014	264,821	12/01/2009	03/16/2041
38373M-LQ-1	GNMA REMIC 2004-51 B			2	1	153,000	104.2040	156,307	150,000	151,656		(1,314)			4.982	4.065	MON	623	7,473	12/19/2008	01/16/2012
2999999. U.S. Special Revenues - Defined Multi-Class Commercial Mortgage-Backed Securities						4,506,883	XXX	4,688,477	4,252,139	4,491,562		(9,649)			XXX	XXX	XXX	24,503	283,555	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						953,100,251	XXX	980,791,954	947,593,547	953,160,115		140,250			XXX	XXX	XXX	4,257,638	35,559,582	XXX	XXX
001192-AE-3	AGL CAPITAL CORP				2FE	9,008,300	103.5490	9,319,446	9,000,000	9,005,132		(879)			4.950	4.937	JJ	205,425	445,500	02/10/2005	01/15/2015
00209T-AA-3	AT&T BROADBAND CORP UNSEC'D NTS				2FE	585,867	115.2700	730,810	634,000	614,054		5,110			8.375	9.539	MS	15,634	53,098	11/15/2002	03/15/2013
01310Q-CS-2	ALBERTSONS INC MTN SER B				3FE	3,165,210	92.5000	2,775,000	3,000,000	3,091,735		(9,095)			6.960	6.445	JD	17,400	208,800	02/03/1999	08/01/2017
013817-AP-6	ALCOA INC BASIC				2FE	1,440,640	96.6830	1,372,899	1,420,000	1,437,180		(1,409)			5.720	5.549	FA	28,880	81,224	05/02/2007	02/23/2019
013817-AQ-4	ALCOA INC BASIC				2FE	488,046	92.8590	445,721	480,000	487,086		(396)			5.870	5.700	FA	10,018	28,176	05/02/2007	02/23/2022
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	3,125,590	107.9090	3,237,264	3,000,000	3,064,968		(7,186)			7.800	7.387	AO	49,400	234,000	01/27/1998	10/15/2016
025816-AQ-2	AMERICAN EXPRESS COMPANY NOTES				1FE	3,079,320	104.3380	3,130,140	3,000,000	3,033,869		(8,641)			4.875	4.526	JJ	67,438	146,250	02/17/2004	07/15/2013
026609-AM-9	WYETH				1FE	12,320,370	106.8260	11,750,882	11,000,000	11,276,728		(218,903)			6.950	4.769	MS	225,103	781,000	09/24/2004	03/15/2011
032654-AE-5	ANALOG DEVICES				2FE	4,978,800	104.3190	5,215,965	5,000,000	4,980,705		1,905			5.000	5.097	JJ	125,694		06/25/2009	07/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
035229-CE-1	ANHEUSER-BUSCH CO NOTES				2FE	1,930,912	110.5800	1,769,280	1,600,000	1,689,776		(37,817)			7.500	4.783	MS	35,333	120,000	08/13/2002	03/15/2012
035229-CP-6	ANHEUSER-BUSCH CO NTS				2FE	1,989,440	102.3220	2,046,432	2,000,000	1,995,954		1,218			4.375	4.447	JJ	40,347	87,500	02/12/2004	01/15/2013
035229-CV-3	ANHEUSER-BUSCH CO NTS				2FE	1,988,700	102.1560	2,043,116	2,000,000	1,993,194		820			5.050	5.110	AO	21,322	101,000	10/08/2003	10/15/2016
035229-CW-1	ANHEUSER-BUSCH CO UNSEC'D NTS				2FE	2,767,080	97.5570	2,926,695	3,000,000	2,832,901		13,494			5.000	5.792	MS	50,000	150,000	06/28/2004	03/01/2019
035229-DD-2	ANHEUSER-BUSCH CO BASIC				2FE	10,918,310	101.3570	12,162,852	12,000,000	11,018,910		66,773			5.500	6.819	JJ	304,333	550,000	11/19/2008	01/15/2018
037411-AN-5	APACHE CORP DEBS				1FE	2,019,430	116.8300	2,336,598	2,000,000	2,011,173		(1,015)			7.000	6.908	FA	58,333	140,000	06/12/1998	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				1FE	4,300,370	119.3850	5,372,339	4,500,000	4,365,852		9,102			7.625	8.081	JJ	171,563	343,125	01/13/2000	07/01/2019
037411-AQ-8	APACHE CORP UNSEC'D SR NTS				1FE	901,744	109.0280	872,222	800,000	829,719		(12,085)			6.250	4.520	AO	10,556	50,000	03/27/2003	04/15/2012
039483-AN-2	ARCHER DANIELS MIDLAND CO				1FE	899,000	109.4430	1,094,429	1,000,000	915,292		2,157			6.750	7.624	JD	3,000	67,500	08/13/1999	12/15/2027
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC				1FE	23,558,738	106.5120	25,741,917	24,168,000	23,621,309		38,316			5.450	5.796	MS	387,829	1,208,156	09/25/2008	03/15/2018
040555-CD-4	AZ PUB SVC CO SR UNSEC'D NTS				2FE	3,225,150	107.4880	3,224,649	3,000,000	3,062,254		(26,435)			6.500	5.469	MS	65,000	195,000	09/25/2002	03/01/2012
046003-JU-4	ASSOC CORP OF N AMER				1FE	1,206,113	101.1100	1,263,879	1,250,000	1,222,682		2,141			6.950	7.290	MN	14,479	86,875	06/03/1999	11/01/2018
049560-AF-2	ATMOS ENERGY BASIC				2FE	1,918,680	104.7820	2,095,634	2,000,000	1,950,252		8,852			4.950	5.549	AO	20,900	99,000	02/28/2006	10/15/2014
054937-AC-1	BBT CORPORATION SUB NTS				1FE	2,258,640	106.2100	2,124,208	2,000,000	2,056,258		(33,482)			6.500	4.637	FA	54,167	130,000	02/05/2003	08/01/2011
054937-AE-7	BBT CORPORATION NTS				1FE	1,743,053	103.8620	1,817,583	1,750,000	1,746,005		54			5.200	5.245	JD	2,022	45,500	12/16/2003	12/23/2015
05523U-AD-2	BAE Systems Holdings Series 144A				2FE	8,998,200	103.0190	9,271,701	9,000,000	8,999,106		134			5.200	5.202	FA	176,800	468,000	07/20/2005	08/15/2015
057224-AK-3	BAKER-HUGHES INC				1FE	7,869,978	113.6620	8,581,458	7,550,000	7,816,779		(6,911)			6.875	6.548	JJ	239,345	519,063	08/25/1999	01/15/2029
059438-AG-6	BANC ONE CORP SUB DEBS				1FE	771,255	110.2890	827,165	750,000	767,036		(565)			7.750	7.500	JJ	26,802	58,125	06/04/1999	07/15/2025
060505-AD-6	BANK OF AMERICA CORP NOTES				1FE	4,225,420	100.7140	3,524,990	3,500,000	3,515,286		(123,122)			7.800	4.154	FA	103,133	273,000	07/23/2003	02/15/2010
071813-AP-4	BAXTER INT'L INC DEBS				1FE	1,141,660	121.9650	1,219,654	1,000,000	1,113,195		(3,524)			7.650	6.540	FA	31,875	76,500	02/04/1999	02/01/2027
072732-AA-8	BAYER CORP NOTES 144A				1FE	8,663,520	113.2270	9,058,176	8,000,000	8,305,507		(42,885)			7.125	6.322	AO	142,500	570,000	09/24/1998	10/01/2015
072732-AC-4	BAYER CORP DEBS 144A				1FE	1,427,880	95.8360	1,437,540	1,500,000	1,439,663		1,487			6.650	7.045	FA	37,683	66,500	12/18/2007	02/15/2028
07385T-AJ-5	BEAR STEARNS CO INC NTS				1FE	2,591,446	110.0330	2,860,866	2,600,000	2,595,853		719			5.700	5.738	MN	18,937	148,200	10/30/2002	11/15/2014
075811-AE-9	BECKMAN COULTER INC				2FE	10,377,950	109.0250	10,902,480	10,000,000	10,349,991		(27,959)			6.000	5.249	JD	50,000	316,667	06/23/2009	06/01/2015
079857-AG-3	BELLSOUTH CORP NOTES				1FE	2,693,309	100.7980	2,440,312	2,421,000	2,427,154		(49,559)			7.750	5.624	FA	70,881	187,628	02/12/2004	02/15/2010
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				1FE	701,181	105.9740	688,834	650,000	691,402		(1,497)			7.000	6.354	AO	11,375	45,500	11/08/2001	10/01/2025
081437-AF-2	BEMIS CO INC				2FE	5,418,650	109.9450	5,497,225	5,000,000	5,406,783		(11,867)			6.800	5.687	FA	145,444		08/11/2009	08/01/2019
091802-AB-4	BLACK & DECKER 144A				2FE	6,132,780	99.7940	5,987,622	6,000,000	6,110,233		(2,892)			7.050	6.873	JJ	211,500	423,000	02/01/1999	07/01/2028
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SER B				1FE	4,479,200	103.4180	5,170,905	5,000,000	4,703,234		45,679			4.125	5.396	JD	9,167	206,250	06/24/2004	06/15/2015
10138M-AG-0	BOTTLING GROUP LLC BASIC				1FE	4,927,750	108.1840	5,409,220	5,000,000	4,937,756		8,104			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	1,180,600	118.7940	1,187,941	1,000,000	1,141,343		(6,870)			7.150	5.637	JD	3,178	71,500	04/29/2003	06/15/2023
110122-AL-2	BRISTOL MYERS SQUIBB CO BASIC				1FE	1,232,275	108.3840	1,354,795	1,250,000	1,241,853		1,984			5.250	5.451	FA	24,792	65,625	08/06/2004	08/15/2013
117043-AG-4	BRUNSWICK CORP NOTES				5FE	2,301,127	70.0000	1,610,000	2,300,000	2,300,897		(25)			7.125	7.121	FA	68,281	163,875	07/31/1997	08/01/2027
120568-AC-4	BUNGE LTD FINANCE CORP UNSEC'D SR NTS				2FE	5,728,650	109.2720	5,463,595	5,000,000	5,263,532		(84,996)			7.800	5.725	AO	82,333	390,000	08/27/2003	10/15/2012
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	4,216,815	102.2270	4,293,534	4,200,000	4,209,037		(1,837)			5.350	5.293	AO	47,437	224,700	04/12/2005	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP				2FE	4,804,300	99.1450	4,957,260	5,000,000	4,874,720		18,795			5.100	5.633	JJ	117,583	255,000	12/07/2005	07/15/2015
121897-WQ-1	BURLINGTON NORTHN INC SR NOTES				2FE	1,281,310	128.4910	1,284,912	1,000,000	1,218,964		(11,826)			8.750	6.163	FA	30,625	87,500	11/05/2003	02/25/2022
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				2FE	4,991,250	99.0680	4,953,410	5,000,000	4,991,458		208			4.700	4.722	AO	63,319		09/21/2009	10/01/2019
122014-AE-3	BURLINGTON RESOURCES DEBENTURES				1FE	12,331,900	130.1120	13,011,150	10,000,000	11,640,601		(87,423)			9.125	7.048	AO	228,125	912,500	01/29/1999	10/01/2021
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,051,400	98.3100	1,966,202	2,000,000	2,047,149		(852)			6.400	6.209	AO	27,022	128,000	11/04/2003	10/15/2033
126408-AP-8	CSX CORP NTS				2FE	6,038,560	106.2080	5,841,418	5,500,000	5,611,362		(87,886)			6.750	4.991	MS	109,313	371,250	08/03/2004	03/15/2011
126408-BL-6	CSX CORP DEBS				2FE	12,083,531	115.8380	12,150,258	10,489,000	11,355,357		(89,873)			7.900	6.467	MN	138,105	828,631	02/01/1999	05/01/2017
126408-GJ-6	CSX CORP				2FE	9,985,050	103.7390	10,373,930	10,000,000	9,988,423		1,245			5.600	5.619	MN	93,333	560,000	04/25/2007	05/01/2017
126650-AW-0	CVS CORP 144A			2	2FE	13,265,005	91.4050	12,474,249	13,647,240	13,301,028		5,486			5.298	5.746	MON	42,177	621,960	10/17/2005	01/11/2027
126650-BH-2	CVS CORP BASIC				2FE	1,920,050	105.5410	2,110,828	2,000,000	1,935,928		6,600			5.750	6.297	JD	9,583	115,000	07/19/2007	06/01/2017
127391-AA-8	CADETS TRUST Series 144A				1	4,983,900	95.7990	4,789,955	5,000,000	4,993,412		1,066			4.800	4.841	JJ	110,667	144,000	07/09/2003	07/15/2013
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	3,461,220	130.2280	3,906,834	3,000,000	3,326,914		(17,888)			8.875	7.435	MN	44,375	266,250	08/17/1999	05/01/2021
14149Y-AF-5	CARDINAL HEALTH INC SR UNSEC'D NTS				2FE	8,536,562	104.4490	8,068,662	7,725,000	7,876,395		(128,231)			6.750	4.932	FA	196,988	521,438	11/10/2004	02/15/2011
14149Y-AG-3	CARDINAL HEALTH INC BASIC				2FE	4,479,100	98.1140	4,905,695	5,000,000	4,694,085		47,225			4.000	5.307	JD	8,889	200,000	12/10/2004	06/15/2015
14149Y-AQ-1	CARDINAL HEALTH INC BASIC				2FE	987,742	101.8370	1,018,371	1,000,000	989,709		1,059			6.000	6.174	JD	2,667	60,000	03/17/2008	06/15/2017
141781-AC-8	CARGILL INC 144A				1FE	13,366,489	113.3880	14,173,538	12,500,000	13,172,174		(23,307)			7.375	6.813	AO	230,469	921,875	02/17/1999	10/01/2025
141781-AE-4	CARGILL INC 144A SR NOTES				1FE	7,747,810	112.1440	7,850,108	7,000,000	7,594,629		(19,076)			7.500	6.649	MS	175,000	525,000	02/01/1999	09/01/2026
141784-BH-0	CARGILL, INC MTN 144A				1FE	2,198,599	105.7370	2,299,771	2,175,000	2,194,671		(529)			6.875	6.788	MN	24,922	149,531	02/04/1999	05/01/2028
14912L-4E-8	CATERPILLAR FINL SVCS				1FE	2,916,425	115.6390	2,890,963	2,500,000	2,907,129		(9,296)			7.150	4.913	FA	67,528		09/22/2009	02/15/2019
16132N-AV-8	CHARTER ONE BANK FSB				1FE	5,549,500	102.1010	5,105,030	5,000,000	5,165,680		(64,455)			6.375	4.877	MN	40,729	318,750	02/26/2003	05/15/2012
172967-CC-3	CITIGROUP INC UNSEC'D SUB NTS				1FE	513,745	86.0420	430,212	500,000	512,578		(240)			6.000	5.804	AO	5,083	30,000	02/19/2004	10/31/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	985,621	99.2540	992,540	1,000,000	990,467		119			5.000	5.176	JD	2,222	25,000	09/26/2005	06/15/2016
191219-AN-4	COCA-COLA ENTERPRISES DEB				1FE	1,173,304	112.5770	1,238,346	1,100,000	1,117,988		(7,688)			8.500	7.636	FA	38,958	93,500	03/02/2000	02/01/2012
191219-AU-8	COCA-COLA ENTERPRISES DEBS				1FE	544,800	109.9770	549,884	500,000	536,050		(1,662)			6.750	5.972	MS	9,938	33,750	11/12/2003	09/15/2023
191219-BB-9	COCA-COLA ENTERPRISES DEBS				1FE	3,351,215	115.3530	4,037,366	3,500,000	3,413,132		8,224			7.125	7.561	FA	103,906	249,375	08/06/1999	08/01/2017
191219-BE-3	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	317,901	112.3380	337,014	300,000	315,796		(435)			6.750	6.268	MS	5,963	20,250	05/07/2004	09/15/2028
195869-AD-4	COLONIAL PIPELN UNSEC'D SR NTS 144A				1FE	2,561,960	126.0380	2,520,752	2,000,000	2,505,757		(11,673)			8.375	6.197	MN	27,917	167,500	06/17/2004	11/01/2030
20029P-AG-4	COMCAST CABLE CORP NTS				2FE	2,583,220	119.8120	2,396,232	2,000,000	2,406,203		(43,972)			8.875	5.474	MN	29,583	177,500	08/01/2005	05/01/2017
20030N-AG-6	COMCAST CORP				2FE	2,333,725	102.6980	2,567,443	2,500,000	2,366,361		10,577			4.950	5.960	JD	5,500	99,000	12/18/2007	06/15/2016
20030N-AH-4	COMCAST CORP BASIC				2FE	3,975,120	103.3480	4,133,920	4,000,000	3,993,175		7,457			5.450	5.654	MN	27,856	218,000	07/06/2007	11/15/2010
20030N-AL-5	COMCAST CORP				2FE	991,100	107.6920	1,076,919	1,000,000	993,320		865			5.900	6.031	MS	17,372	59,000	06/11/2007	03/15/2016
20030N-AZ-4	COMCAST CORP				2FE	5,985,780	104.9040	6,294,264	6,000,000	5,986,528		748			5.700	5.731	JJ	183,350		06/15/2009	07/01/2019
20035C-AB-6	COMERICA BANK				1FE	9,310,848	92.7030	8,899,507	9,600,000	9,388,422		21,698			5.200	5.558	FA	178,880	499,200	02/16/2006	08/22/2017
202795-FJ-4	COMMONWEALTH EDISON CO FMB				2FE	1,725,138	110.5520	1,556,576	1,408,000	1,537,141		(35,652)			7.625	4.585	AO	22,665	107,360	02/11/2004	04/15/2013
202795-HE-3	COMMONWEALTH EDISON CO 1ST MORTGAGE SER 98				2FE	1,044,218	107.8780	1,014,049	940,000	969,348		(12,390)			6.150	4.641	MS	17,022	57,810	02/06/2003	03/15/2012
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	1,792,420	107.1640	2,143,274	2,000,000	1,822,581		4,034			7.000	7.916	AO	35,000	140,000	08/10/1999	10/01/2028
208251-AE-8	CONOCO INC SR NOTES				1FE	946,140	113.3550	1,133,545	1,000,000	954,260		1,048			6.950	7.399	AO	14,672	69,500	06/07/1999	04/15/2029
20825C-AR-5	CONOCOPHILLIPS				1FE	24,831,500	109.4550	27,363,675	25,000,000	24,843,065		11,565			5.750	5.840	FA	598,958	710,764	01/29/2009	02/01/2019
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	25,292,415	108.5930	22,261,524	20,500,000	24,879,048		(93,908)			7.600	5.868	AO	389,500	1,558,000	01/18/2005	04/01/2032
210371-AH-3	CONSTELLATION ENERGY GRP				2FE	1,535,369	108.5030	1,464,793	1,350,000	1,414,308		(26,529)			7.000	4.739	AO	23,625	94,500	12/27/2004	04/01/2012
210371-AK-6	CONSTELLATION ENERGY GRP BASIC				2FE	935,353	100.2700	1,002,699	1,000,000	958,876		6,323			4.550	5.432	JD	2,022	45,500	12/20/2005	06/15/2015
224044-AG-2	COX COMMUNICATIONS INC.				2FE	2,118,320	110.8970	2,217,946	2,000,000	2,089,712		(3,106)			7.625	7.141	JD	6,778	152,500	12/21/1995	06/15/2025
224044-BH-9	COX COMMUNICATIONS INC.				2FE	4,022,560	106.1280	4,245,116	4,000,000	4,014,430		(2,089)			5.500	5.426	AO	55,000	220,000	07/20/2005	10/01/2015
224040-AF-5	COX COMMUNICATIONS INC.				2FE	1,001,310	106.7250	1,067,253	1,000,000	1,000,733		(67)			6.850	6.838	JJ	31,586	68,500	01/30/1998	01/15/2018
224050-AL-8	COX ENTERPRISES NOTES 144A				2FE	1,200,890	103.9350	1,039,347	1,000,000	1,024,038		(33,090)			7.875	4.353	MS	23,188	78,750	01/23/2004	09/15/2010
22541L-AB-9	CREDIT SUISSE FB USA INC NOTES				1FE	6,919,820	107.8380	7,537,904	6,990,000	6,973,474		8,092			6.125	6.261	MN	54,706	428,138	11/01/2001	11/15/2011
233331-AJ-6	DTE ENERGY BASIC				2FE	7,707,242	94.0460	6,771,298	7,200,000	7,667,220		(9,240)			6.375	5.861	AO	96,900	459,000	01/25/2005	04/15/2033
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	943,830	105.6930	951,238	900,000	937,126		(1,034)			6.650	6.271	FA	24,938	59,850	11/07/2001	08/01/2028
24240V-AE-1	DEAN WITTER, DISCOVER NOTES				1FE	962,960	109.2800	1,092,798	1,000,000	986,424		3,024			6.750	7.166	AO	14,250	67,500	06/04/1999	10/15/2013
24240V-AM-3	DEAN WITTER, DISCOVER DEBS				1FE	5,026,059	107.4550	5,426,488	5,050,000	5,048,935		1,783			6.750	6.753	JJ	170,438	185,625	12/21/2007	01/01/2016
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN				1FE	17,547,233	108.4310	17,354,430	16,005,000	17,510,646		(36,588)			5.750	4.433	MS	288,868		09/24/2009	09/10/2018
25468P-CG-9	THE WALT DISNEY CO MTNC				1FE	5,431,800	109.7480	5,487,400	5,000,000	5,410,452		(21,348)			6.000	4.695	JJ	136,667	150,000	07/07/2009	07/17/2017
25468P-CK-0	THE WALT DISNEY CO				1FE	5,173,850	107.1420	5,357,095	5,000,000	5,165,813		(8,037)			5.500	5.045	MS	80,972	136,736	05/20/2009	03/15/2019
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	14,228,266	109.3940	13,892,975	12,700,000	14,103,126		(28,451)			6.750	5.868	JD	38,100	857,250	01/14/2005	12/15/2032
257867-AR-2	RR DONNELLEY & SONS CO BASIC				2FE	3,828,462	96.8220	3,776,050	3,900,000	3,844,502		8,477			5.500	5.810	MN	27,408	214,500	12/18/2007	05/15/2015
260003-AH-1	DOVER CORP				1FE	6,492,120	105.8100	6,348,588	6,000,000	6,477,757		(14,363)			5.450	4.288	MS	96,283		09/11/2009	03/15/2018
260543-BA-0	DOW CHEMICAL DEBS				2FE	2,395,940	106.9940	2,139,874	2,000,000	2,305,282		(17,365)			9.000	7.015	AO	45,000	180,000	10/14/2003	04/01/2021
260543-BV-4	DOW CHEMICAL BASIC				2FE	17,164,680	101.5860	18,864,483	18,570,000	17,276,215		105,094			5.700	6.769	MN	135,252	1,058,490	12/02/2008	05/15/2018
263534-BG-3	DUPONT (EI) DE NEMOURS DEBS				1FE	1,532,048	110.0100	1,540,144	1,400,000	1,513,635		(3,510)			6.500	5.770	JJ	41,961	91,000	12/04/2003	01/15/2028
263534-BT-5	DUPONT (EI) DE NEMOURS BASIC				1FE	10,633,800	109.1170	12,002,859	11,000,000	10,665,139		28,666			6.000	6.468	JJ	304,333	636,167	11/24/2008	07/15/2018
264399-DW-3	DUKE ENERGY CORP NOTES				1FE	2,410,315	108.1120	2,549,286	2,358,000	2,371,763		(6,177)			6.250	5.942	JJ	67,956	147,375	06/25/2002	01/15/2012
26439R-AJ-5	DUKE CAPITAL CORP UNSEC'D SR NTS				2FE	2,006,720	107.5210	2,150,422	2,000,000	2,002,406		(679)			6.250	6.207	FA	47,222	125,000	02/20/2002	02/15/2013
26882P-AN-2	ERAC USA FINANCE CO NOTES 144A				2FE	8,660,960	104.8510	7,968,653	7,600,000	7,762,274		(110,669)			8.000	5.849	JJ	280,356	440,000	09/25/2002	01/15/2011
26882P-AR-3	ERAC USA FINANCE CO NOTES 144A				2FE	1,498,470	88.3790	1,325,685	1,500,000	1,498,575		23			6.700	6.708	JD	8,375	100,500	05/25/2004	06/01/2034
26882P-BD-3	ERAC USA FINANCE CO Series 144A				2FE	18,258,675	104.8550	19,136,001	18,250,000	18,255,093		(1,643)			5.800	5.789	AO	223,461	1,058,500	10/16/2007	10/15/2012
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	4,551,498	107.2680	5,095,240	4,750,000	4,634,427		10,582			7.125	7.544	AO	71,448	338,438	02/01/1999	10/15/2017
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	10,169,000	108.3700	10,836,950	10,000,000	10,128,409		(5,203)			7.250	7.104	JJ	334,306	725,000	01/29/1999	01/15/2024
283695-AZ-7	EL PASO NATURAL GAS DEBS				2FE	6,770,302	116.6890	6,584,772	5,643,000	6,440,241		(41,467)			8.625	6.880	JJ	224,427	486,709	02/05/1999	01/15/2022
31331F-AP-6	FEDERAL EXPRESS PTC'S			2	2FE	1,087,163	105.8120	1,058,119	1,000,000	1,073,196		(7,125)			7.580	6.367	JJ	37,689	75,800	12/18/2007	07/02/2019
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	1,295,489	81.5780	1,060,511	1,300,000	1,297,117		276			4.500	4.532	JD	4,875	58,500	05/20/2003	06/01/2018
337158-AE-9	FIRST TENNESSEE BANK				2FE	10,322,786	86.7350	9,020,388	10,400,000	10,346,900		6,889			5.650	5.748	AO	146,900	587,600	03/29/2006	04/01/2016
33716M-AA-5	FIRST TENNESSEE BANK SUB BK NOTES				2FE	3,031,660	92.9620	2,788,857	3,000,000	3,012,265		(3,306)			4.625	4.493	MN	17,729	138,750	05/07/2003	05/15/2013
341081-ER-4	FL PWR & LT 1ST MTGE				1FE	5,025,900	104.6760	5,233,815	5,000,000	5,023,462		(444)			5.950	5.913	AO	74,375	297,500	10/20/2003	10/01/2033
341099-CC-1	FL PWR CORP FMB				1FE	1,099,274	105.2400	1,157,642	1,100,000	1,099,746		73			4.800	4.808	MS	17,600	52,800	07/21/2003	03/01/2013
341100-AL-2	FL PWR CORP NOTES				1FE	1,062,380	105.4630	1,054,630	1,000,000	1,059,075		(1,735)			6.750	6.202	FA	28,125	67,500	12/21/2007	02/01/2028
350259-AB-3	FOSTERS FIN CORP 144A				2FE	14,050,412	102.0470	14,771,318	14,475,000	14,237,375		41,735			4.875	5.270	AO	176,414	691,031	03/23/2005	10/01/2014
362320-AT-0	GTE CORP DEBS				1FE	6,045,200	123.0970	6,154,840	5,000,000	5,785,186		(33,224)			8.750	6.793	MN	72,917	350,000	09/15/2003	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
362333-AH-9	GTE FLA INC DEBS				1FE	999,480	96.1860	961,862	1,000,000	999,583		1			6.860	6.864	FA	28,583		01/29/1998	02/01/2028
362337-AJ-6	GTE NORTH INC DEB				1FE	906,210	100.4090	1,004,089	1,000,000	998,357		13,066			6.375	7.771	FA	24,083	63,750	06/13/2000	02/15/2010
369550-AL-2	GENERAL DYNAMICS CORP SR NTS UNSEC'D				1FE	997,670	102.5810	1,025,808	1,000,000	999,733		414			4.500	4.544	FA	17,000	45,000	07/21/2004	08/15/2010
36962G-XS-8	GENERAL ELEC CAP CORP NTS SER A				1FE	5,197,050	107.1380	5,356,875	5,000,000	5,053,171		(23,080)			5.875	5.338	FA	110,972	293,750	08/28/2002	02/15/2012
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC				1FE	18,247,450	107.8590	19,414,674	18,000,000	18,215,906		(19,356)			5.650	5.469	MN	129,950	960,500	05/21/2008	05/15/2018
38141G-CU-6	GOLDMAN SACHS UNSEC'D SR NTS				1FE	2,516,515	100.4230	2,510,580	2,500,000	2,515,207		(301)			6.125	6.075	FA	57,847	153,125	02/25/2004	02/15/2033
40428E-JQ-3	HSBC BANK USA SUB NOTES				1FE	925,200	104.3890	1,043,893	1,000,000	962,660		7,588			4.625	5.626	AO	11,563	46,250	06/03/2004	04/01/2014
40429C-CR-1	HSBC FINANCE CORP BASIC				1FE	2,499,441	103.8920	2,545,352	2,450,000	2,479,265		(4,731)			5.250	4.990	AO	27,154	128,625	04/28/2005	04/15/2015
40429C-CS-9	HSBC FINANCE CORP BASIC				1FE	9,784,900	103.3000	10,330,040	10,000,000	9,862,756		21,013			5.000	5.291	JD	1,389	500,000	12/28/2005	06/30/2015
427866-AK-4	HERSHEY FOOD CORP NTS				1FE	1,242,966	111.4640	1,281,839	1,150,000	1,205,233		(19,267)			6.950	4.973	FA	30,194	79,925	12/21/2007	08/15/2012
438516-AK-2	HONEYWELL INC NOTES				1FE	3,606,090	101.2030	3,036,090	3,000,000	3,016,101		(97,140)			7.500	4.139	MS	75,000	225,000	03/04/2003	03/01/2010
438516-AX-4	HONEYWELL INC BASIC				1FE	13,177,793	105.4730	12,814,970	12,150,000	13,155,228		(22,565)			5.300	4.097	MS	214,650		10/07/2009	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	9,964,300	103.5470	10,354,670	10,000,000	9,966,662		2,362			5.000	5.046	FA	188,889	243,056	02/17/2009	02/15/2019
441060-AD-2	HOSPIRA INC BASIC				2FE	3,171,690	108.3360	3,250,080	3,000,000	3,090,788		(17,723)			5.900	5.131	JD	7,867	177,000	12/13/2004	06/15/2014
441812-JW-5	HOUSEHOLD FIN CORP NTS				1FE	3,472,560	106.3520	3,722,334	3,500,000	3,496,585		1,726			6.375	6.433	AO	47,104	223,125	12/18/2007	10/15/2011
450679-BX-2	ITT CORP				2FE	16,958,141	107.9820	16,899,105	15,650,000	16,931,017		(27,123)			6.125	5.008	MN	159,760	479,281	10/06/2009	05/01/2019
45068H-AF-3	ITT HARTFORD GROUP INC DEBS				2FE	9,129,750	103.2080	8,772,663	8,500,000	8,796,447		(38,338)			7.300	6.569	MN	103,417	547,500	01/28/1999	11/01/2015
46625H-AX-8	JPMORGAN CHASE & CO BASIC				1FE	6,993,280	104.0700	7,284,886	7,000,000	6,996,107		618			5.250	5.262	MN	61,250	367,500	12/28/2005	05/01/2015
478366-AE-7	JOHNSON CONTROLS INC DEB				2FE	1,741,276	110.2590	1,598,757	1,450,000	1,596,439		(23,981)			7.700	5.430	MS	37,217	111,650	12/03/2002	03/01/2015
487836-AZ-1	KELLOGG COMPANY BASIC				1FE	4,033,080	108.5260	4,341,052	4,000,000	4,020,316		(6,320)			5.125	4.936	JD	15,944	205,000	11/30/2007	12/03/2012
487836-BB-3	KELLOGG COMPANY				1FE	9,973,600	102.9770	10,297,700	10,000,000	9,975,711		2,111			4.450	4.494	MN	38,319	233,625	05/18/2009	05/30/2016
49228R-AE-3	KERN RIVER FUNDING CORP CO GTY SR NTS 144A			2	1FE	812,912	99.7500	801,392	803,400	809,582		(570)			4.893	4.763	MON	109	39,311	01/26/2004	04/30/2018
49306B-NR-0	KEY BANK SR BNK NTS				1FE	1,650,000	93.2000	1,537,795	1,650,000	1,650,000					5.091	5.091	MS	22,167	84,002	03/21/2003	03/26/2015
49326F-AA-8	KEY BANK NA SUB BK NOTES				2FE	1,385,369	103.0100	1,236,120	1,200,000	1,235,338		(25,085)			7.300	4.984	MN	14,600	87,600	02/10/2003	05/01/2011
49337E-AA-8	KEYSPAN GAS EAST UNSEC'D NTS				1FE	7,885,017	100.4820	7,195,495	7,161,000	7,176,892		(185,555)			7.875	5.174	FA	234,970	563,929	07/17/2007	02/01/2010
494550-AH-9	KINDER MORGAN ENERGY PRTNRS NOTES				2FE	9,956,400	105.7540	10,575,360	10,000,000	9,992,625		4,682			6.750	6.815	MS	198,750	540,000	03/01/2002	03/15/2011
50075N-AH-7	KRAFT FOOD INC NTS				2FE	1,122,360	107.7730	1,077,731	1,000,000	1,035,909		(13,744)			6.250	4.660	JD	5,208	62,500	10/02/2002	06/01/2012
505862-AE-2	LAFARGE NORTH AMER INC				2FE	7,662,908	106.8440	8,333,863	7,800,000	7,755,364		10,382			6.875	7.058	JD	23,833	536,250	10/25/2002	07/15/2013
532457-AM-0	LILLY (ELI) & CO. NTS				1FE	423,864	116.3840	407,345	350,000	411,251		(2,488)			7.125	5.434	JD	2,078	24,938	03/29/2004	06/01/2025
539830-AE-9	LOCKHEED MARTIN CORP BONDS				1FE	1,138,100	118.9070	1,189,071	1,000,000	1,068,402		(8,548)			7.650	6.322	MN	12,750	76,500	01/29/1999	05/01/2016
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				1FE	2,697,798	105.8360	2,857,577	2,700,000	2,698,183		26			6.150	6.155	MS	55,350	166,050	12/18/2006	09/01/2036
546268-AF-0	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	6,949,085	111.7750	7,433,011	6,650,000	6,744,179		(25,040)			7.625	7.129	AO	107,047	507,063	12/21/1999	04/15/2013
546268-AG-8	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	540,845	115.5050	577,526	500,000	530,344		(1,261)			7.650	6.962	JD	3,188	38,250	02/26/1998	12/01/2023
548661-AK-3	LOWE'S COS INC DEBS				1FE	3,981,235	109.9690	4,398,740	4,000,000	3,984,554		395			6.500	6.536	MS	76,556	260,000	08/27/1999	03/15/2029
55259P-AC-0	M&I MARSHALL & ILSLEY BK SUB NTS				2FE	1,254,756	88.6370	1,063,645	1,200,000	1,219,391		(6,677)			5.250	4.600	MS	20,475	63,000	01/30/2004	09/04/2012
55263E-CE-3	MBNA CORP NTS SER F				1FE	3,572,460	109.1920	3,275,769	3,000,000	3,176,678		(74,575)			7.500	4.653	MS	66,250	225,000	01/23/2004	03/15/2012
55616X-AA-5	MACYS RETAIL HOLDINGS				3FE	6,592,215	103.5000	6,701,625	6,475,000	6,572,216		(9,454)			7.450	7.188	JJ	222,434	482,388	12/18/2007	07/15/2017
564759-MJ-4	MANUFACTURERS & TRADERS TRUST UNSEC'D SUB NTS				1FE	280,218	104.6910	261,728	250,000	253,392		(4,319)			8.000	6.110	AO	5,000	20,000	06/27/2002	10/01/2010
565849-AA-4	MARATHON OIL CORP SR UNSEC'D NTS				2FE	1,053,450	107.4900	1,074,903	1,000,000	1,015,410		(6,432)			6.125	5.373	MS	18,035	61,250	02/11/2003	03/15/2012
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	3,080,940	102.5740	3,077,223	3,000,000	3,067,703		(7,022)			6.375	5.995	JD	8,500	191,250	01/09/2008	06/15/2017
573275-AN-4	MARTIN MARIETTA TECH DEBS				1FE	1,100,150	113.3520	1,133,524	1,000,000	1,002,097		(547)			7.375	7.302	AO	15,569	73,750	06/08/1999	04/15/2013
58013M-EB-6	MCDONALD'S CORP				1FE	6,386,940	110.5170	6,631,020	6,000,000	6,364,707		(22,233)			5.800	4.853	AO	73,467	174,000	05/26/2009	10/15/2017
581557-AM-7	MCKESSON CORP BASIC				2FE	6,003,350	109.9110	5,495,565	5,000,000	5,877,677		(28,663)			7.650	5.998	MS	127,500	382,500	01/26/2005	03/01/2027
581557-AV-7	MCKESSON CORP				2FE	3,840,960	104.8880	4,195,528	4,000,000	3,872,754		13,709			5.700	6.258	MS	76,000	228,000	08/02/2007	03/01/2017
58155Q-AA-1	MCKESSON CORP NTS				2FE	9,244,559	110.2340	8,873,805	8,050,000	8,443,949		(174,543)			7.750	5.240	FA	259,948	623,875	12/06/2004	02/01/2012
587405-AB-7	MERCANTILE BANKSHARES CORP SUB NTS				1FE	3,338,161	101.2110	3,304,536	3,265,000	3,292,631		(7,706)			4.625	4.345	AO	31,879	151,006	02/25/2004	04/15/2013
589331-AN-7	MERCK AND CO.,INC.				1FE	19,873,800	103.9440	20,788,780	20,000,000	19,879,073		5,273			5.000	5.081	JD	2,778	513,889	06/22/2009	06/30/2019
590188-JB-5	MERRILL LYNCH & CO. INC. UNSEC'D NTS				1FE	1,056,180	101.5940	1,015,938	1,000,000	1,049,532		(1,398)			6.750	6.292	JD	5,625	67,500	06/28/2004	06/01/2028
59018Y-SH-5	MERRILL LYNCH & CO NTS SER B				1FE	779,552	102.8000	822,403	800,000	796,949		3,478			4.500	4.970	MN	5,700	36,000	06/03/2004	11/04/2010
59022C-CS-0	Merrill Lynch & CO BASIC				1FE	957,440	98.0170	980,172	1,000,000	966,102		3,543			5.700	6.284	MN	9,342	57,000	06/14/2007	05/02/2017
595620-AC-9	MIDAMERICAN ENERGY NTS				1FE	9,209,880	106.4200	9,577,764	9,000,000	9,074,933		(22,386)			5.125	4.827	JJ	212,688	461,250	01/24/2003	01/15/2013
59562V-AF-4	MIDAMERICAN ENERGY HLDGS UNSEC'D SR NTS				2FE	5,700,915	108.9090	5,990,006	5,500,000	5,621,905		(40,228)			5.875	5.005	JJ	135,533	323,125	12/18/2007	10/01/2012
600388-AB-8	MILLER BREWING CO NOTES (144A)				2FE	3,583,166	106.4740	3,652,055	3,430,000	3,496,594		(16,421)			5.500	4.908	FA	71,268	188,650	01/23/2004	08/15/2013
626717-AA-0	MURPHY OIL CORP NTS				2FE	941,810	100.0910	1,000,906	1,000,000	950,363		1,113			7.050	7.542	MN	11,750	70,500	06/04/1999	05/01/2029
629527-AU-6	NABISCO INC DEBS				2FE	5,847,600	114.9330	5,746,650	5,000,000	5,419,583		(63,871)			7.550	5.736	JD	16,778	377,500	11/07/2001	06/15/2015
63534P-AB-3	NATIONAL CITY BANK SUB NTS				1FE	859,303	104.4270	788,424	755,000	774,986		(15,943)			6.250	3.970	MS	13,894	47,188	03/10/2004	03/15/2011

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
63538W-AA-6	NATIONAL CITY BANK OF PA SUB NTS				1FE	2,995,872	106.2760	2,550,612	2,400,000	2,545,242		(76,549)			7.250	3.744	AO	33,833	174,000	06/25/2003	10/21/2011
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	4,637,880	105.8500	5,239,580	4,950,000	4,748,155		13,378			6.875	7.468	MN	43,484	340,313	05/25/2004	05/15/2019
637432-BS-3	NATL RURAL UTIL CO-OP COLL TRUST			2	1FE	430,558	107.9920	460,046	426,000	428,616		(98)			7.350	7.245	MN	5,219	31,311	12/13/1996	11/01/2026
637432-CG-8	NATL RURAL UTIL CO-OP SEC'D COLL TRUST				1FE	1,486,016	109.1260	1,396,809	1,280,000	1,416,482		(12,007)			6.550	5.039	MN	13,973	83,840	05/08/2003	11/01/2018
638585-AN-9	NATIONSBANK CORP SUB NOTES				1FE	3,458,070	109.7110	3,839,868	3,500,000	3,479,184		2,846			7.750	7.883	FA	102,472	271,250	08/11/1999	08/15/2015
638585-AP-4	NATIONSBANK CORP SUB NOTES				1FE	2,608,002	103.7930	2,352,976	2,267,000	2,551,542		(10,582)			7.250	6.008	AO	34,698	164,358	10/20/2003	10/15/2025
638585-AU-3	NATIONSBANK CORP SUB NOTES				1FE	1,888,118	108.5670	1,628,505	1,500,000	1,726,683		(27,732)			7.800	5.108	MS	34,450	117,000	04/17/2003	09/15/2016
653522-DQ-2	NIAGARA MOHAWK PWR CORP 144A				1FE	3,000,000	99.6940	2,990,817	3,000,000	3,000,000					3.553	3.553	AO	27,536		09/21/2009	10/01/2014
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	4,694,287	105.0720	4,386,739	4,175,000	4,545,400		(18,746)			7.990	6.905	MS	98,222	333,583	02/04/1999	04/01/2022
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				2FE	1,045,630	108.7890	1,087,892	1,000,000	1,040,331		(1,126)			6.950	6.567	MS	20,464	69,500	06/03/2004	03/15/2028
655844-AE-8	NORFOLK SOUTHERN CORP BONDS				2FE	3,732,431	117.0630	4,214,268	3,600,000	3,672,862		(7,323)			7.700	7.337	MN	35,420	277,200	08/06/1999	05/15/2017
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	1,791,324	100.6190	1,811,137	1,800,000	1,793,034		317			5.800	5.841	JD	8,700	104,400	12/04/2003	12/01/2023
66586G-BZ-9	NORTHERN TRUST CO NTS				1FE	2,233,020	104.9350	2,098,698	2,000,000	2,042,987		(34,766)			6.300	4.409	MS	42,000	126,000	11/24/2003	03/07/2011
67019E-AA-5	NSTAR UNSEC'D NTS				1FE	1,068,040	100.7970	1,007,966	1,000,000	1,004,023		(32,347)			8.000	4.634	FA	30,222	80,000	12/18/2007	02/15/2010
67461F-FS-1	OCCIDENTAL PETROLEUM NTS				1FE	1,500,000	100.7370	1,511,057	1,500,000	1,500,000					4.250	4.250	MS	18,771	63,750	02/26/2003	03/15/2010
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				2FE	2,146,840	110.6090	2,212,188	2,000,000	2,131,422		(2,588)			7.000	6.441	MN	23,333	140,000	09/09/2002	05/01/2032
69320D-AA-7	PC FINANCIAL PARTNERSHIP BASIC				2FE	1,944,240	104.8530	2,097,050	2,000,000	1,958,631		7,228			5.000	5.490	MN	12,778	100,000	12/18/2007	11/15/2014
693304-AD-9	PECO ENERGY CO FMB				1FE	3,075,810	106.6360	3,199,077	3,000,000	3,025,106		(8,420)			4.750	4.423	AO	35,625	142,500	02/27/2003	10/01/2012
693304-AL-1	PECO ENERGY CO				1FE	18,980,325	105.0930	18,391,328	17,500,000	18,967,259		(13,066)			5.350	4.129	MS	312,083		11/23/2009	03/01/2018
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	14,718,020	105.7540	12,690,528	12,000,000	14,487,229		(52,305)			7.450	5.794	FA	337,733	894,000	01/21/2005	08/15/2032
713409-AC-4	PEPSI BOTTLING GROUP SR NTS SER B				1FE	3,206,293	116.8290	4,089,022	3,500,000	3,248,119		5,585			7.000	7.725	MS	81,667	245,000	08/13/1999	03/01/2029
71343P-AA-9	PEPSIAMERICAS INC BASIC			1	1FE	5,192,605	106.1820	5,840,005	5,500,000	5,277,266		37,067			4.875	5.814	JJ	123,635	268,125	08/15/2007	01/15/2015
713448-BJ-6	PEPSICO INC BASIC				1FE	3,890,562	122.7260	4,786,295	3,900,000	3,891,445		734			7.900	7.935	MN	51,350	314,091	10/21/2008	11/01/2018
71713U-AQ-5	PHARMACIA CORPORATION DEBS				1FE	4,557,956	112.5020	5,062,586	4,500,000	4,536,801		(2,986)			6.500	6.378	JD	24,375	292,500	10/31/2000	12/01/2018
718507-BH-8	PHILLIPS PETROLEUM SR DEBS				1FE	5,995,080	112.8920	6,773,502	6,000,000	5,997,312		227			6.650	6.657	JJ	183,983	399,000	02/08/1999	07/15/2018
720180-AJ-0	PIEDMONT NATURAL GAS NTS SER D				1FE	5,248,500	106.1930	5,309,670	5,000,000	5,059,593		(30,969)			6.550	5.821	MN	54,583	320,295	11/26/2002	09/26/2011
742651-CV-2	PRIVATE EXPORT FUNDING GOVT GUARNTY NTS				1FE	79,450	106.8710	74,810	70,000	71,961		(1,412)			6.070	3.885	AO	720	4,249	03/08/2004	04/30/2011
742718-CB-3	PROCTOR & GAMBLE CO BONDS				1FE	995,770	102.2860	1,022,859	1,000,000	996,168		75			5.500	5.529	FA	22,917	55,000	01/22/2004	02/01/2034
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	5,105,888	121.9490	5,336,915	4,376,350	5,044,114		(54,461)			9.360	6.336	JJ	204,813	409,626	11/24/2008	08/01/2020
755111-AU-5	RAYTHEON DEBS				1FE	2,592,869	113.6640	3,068,933	2,700,000	2,633,064		5,199			6.400	6.771	JD	7,680	172,800	07/02/1999	12/15/2018
758202-AD-7	REED ELSEVIER CAPITAL				2FE	2,995,920	103.9480	3,118,425	3,000,000	2,998,421		594			4.625	4.648	JD	6,167	138,750	06/07/2005	06/15/2012
771196-AQ-5	ROCHE HLDGS INC 144A				1FE	1,687,658	106.9840	1,818,723	1,700,000	1,689,560		1,902			5.000	5.166	MS	28,333	43,917	02/18/2009	03/01/2014
771196-AS-1	ROCHE HLDGS INC 144A				1FE	27,953,552	109.8850	31,207,368	28,400,000	27,982,325		28,773			6.000	6.213	MS	568,000	880,400	02/18/2009	03/01/2019
775371-AU-1	ROHM & HAAS CO DEBS				3FE	1,183,488	106.5380	1,001,455	940,000	1,154,180		(5,739)			7.850	5.874	JJ	34,025	73,790	02/13/2004	07/15/2029
78355H-BF-5	RYDER SYSTEM INC MTN				2FE	1,191,613	99.7290	1,246,608	1,250,000	1,224,658		3,903			6.500	6.970	JD	6,771	81,250	01/28/1998	04/01/2015
78355H-JK-6	RYDER SYSTEM INC				2FE	4,823,156	99.4190	4,871,531	4,900,000	4,840,128		6,862			5.850	6.071	MN	47,775	286,650	07/10/2007	11/01/2016
786514-BL-2	SAFEWAY INC				2FE	1,022,750	102.6340	1,026,336	1,000,000	1,002,738		(4,233)			4.950	4.500	FA	18,563	49,500	10/15/2004	08/16/2010
786514-BM-0	SAFEWAY INC				2FE	770,983	107.8260	814,083	755,000	768,957		(2,026)			5.625	5.170	FA	16,044	21,234	03/13/2009	08/15/2014
795770-AK-2	SALTON SEA FUNDING CORP SR SERIES E			2	2FE	1,425,411	103.4960	1,464,713	1,415,236	1,416,850		(1,387)			8.300	8.166	MN	10,115	117,465	01/14/2000	05/30/2011
803111-AK-9	SARA LEE CORP UNSEC'D NTS				2FE	691,274	106.6900	677,478	635,000	650,185		(8,379)			6.250	4.769	MS	11,686	39,688	07/21/2004	09/15/2011
803111-AQ-6	SARA LEE CORP NTS				2FE	1,854,500	102.2460	2,044,928	2,000,000	1,911,918		22,684			3.875	5.287	JD	3,444	77,500	12/18/2007	06/15/2013
80851Q-CX-0	CHAS SCHWAB CORP NOTES				1FE	1,055,000	101.1510	1,011,505	1,000,000	1,004,279		(25,695)			8.050	5.354	MS	26,833	80,500	12/18/2007	03/01/2010
81211K-AJ-9	SEALED AIR CORP NTS 144A				3FE	3,926,722	105.7360	4,166,006	3,940,000	3,934,506		1,366			5.625	5.669	JJ	102,194	221,625	06/26/2003	07/15/2013
835495-AF-9	SONOCO PRODUCTS NTS UNSEC'D				2FE	4,971,000	107.2210	5,361,060	5,000,000	4,988,214		2,597			6.500	6.570	MN	41,528	325,000	10/30/2001	11/15/2013
837004-BV-1	SC ELEC & GAS CO NTS				1FE	571,175	110.9770	554,886	500,000	563,802		(1,435)			6.625	5.610	FA	13,802	33,125	02/12/2004	02/01/2032
842400-EE-9	SOUTHN CA ED CO NOTES				1FE	10,451,970	100.1800	10,518,921	10,500,000	10,499,746		6,529			7.625	7.691	JJ	369,177	800,625	01/27/2000	01/15/2010
843646-AF-7	SOUTHERN POWER CO BASIC				2FE	6,691,720	104.0820	7,285,719	7,000,000	6,801,370		29,955			4.875	5.476	JJ	157,354	341,250	01/11/2006	07/15/2015
844730-AG-6	SOUTHTRUST CORP NTS				1FE	1,747,270	104.7610	1,833,312	1,750,000	1,748,644		260			5.800	5.820	JD	4,511	101,500	05/19/2004	06/15/2014
844895-AS-1	SOUTHWEST GAS CORP BASIC				2FE	5,855,388	108.8410	5,550,901	5,100,000	5,387,597		(111,550)			7.625	5.069	MN	49,690	388,875	06/23/2005	05/15/2012
86664R-AB-2	SUN CANADA FINL CO SUB NOTE 144A				1FE	1,495,935	99.6170	1,494,258	1,500,000	1,498,138		242			7.250	7.276	JD	4,833	108,750	12/14/1995	12/15/2015
86787G-AB-8	SUNTRUST BANK ATLANTA SUB BK NOTES				2FE	558,020	103.9390	519,697	500,000	510,354		(7,893)			6.375	4.645	AO	7,969	31,875	02/07/2003	04/01/2011
870836-AC-7	SWISS BANK CORP NY SUB DEBS				1FE	3,364,536	99.9160	2,797,634	2,800,000	3,274,037		(18,383)			7.500	5.828	JJ	96,833	210,000	07/21/2004	07/15/2025
870836-AD-5	SWISS BANK CORP NY SUB DEBS				1FE	5,202,553	106.2890	5,633,338	5,300,000	5,280,297		13,498			7.000	7.062	AO	78,322	266,000	12/21/2007	10/15/2015
87083K-AM-4	SWISS BANK CORP-NY SUB NOTES				1FE	4,007,810	105.0520	4,202,076	4,000,000	4,018,607		(2,091)			7.375	7.287	JD	13,111	295,000	12/18/2007	06/15/2017
870845-AC-8	SWISS BANK CORP-NY SUB DEBS				1FE	1,156,138	100.7920	1,007,915	1,000,000	1,136,045		(2,775)			7.750	6.409	MS	25,833	46,500	12/21/2007	09/01/2026
871928-AX-5	TIERS CORP BND BKD CTF-AGC 144A			2	4FE	2,112,138	77.5800	1,433,907	1,848,294	1,994,013		(17,091)			8.125	5.980	MS	44,218	150,174	10/02/2002	09/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
879240-AX-7	TELECOMMUNICATIONS INC DEBS				2FE	1,070,640	113.5040	1,135,035	1,000,000	1,024,934		(5,920)			7.875	7.075	FA	32,813	78,750	06/04/1999	08/01/2013
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS 144A			2	2FE	2,038,479	98.2240	2,002,276	2,038,479	2,038,479					6.125	6.172	MJSD	347	124,857	10/09/2003	03/30/2023
880394-AD-3	TENNECO PACKAGING DEBS				2FE	5,190,042	108.1640	4,632,656	4,283,000	4,930,272		(36,545)			8.125	5.614	JD	15,466	268,450	11/26/2007	06/15/2017
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	1,055,010	110.8950	1,108,951	1,000,000	1,029,523		(3,041)			7.500	6.974	AO	18,750	75,000	01/27/1998	04/01/2017
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	3,303,120	120.6830	3,620,502	3,000,000	3,233,881		(9,725)			9.150	8.169	FA	114,375	289,500	01/13/2000	02/01/2023
887315-AY-5	TIME WARNER COMPANIES INC BONDS				2FE	7,348,294	110.2960	8,351,628	7,572,000	7,433,648		11,360			6.875	7.164	JD	23,137	558,435	12/20/1999	06/15/2018
887315-BA-6	TIME WARNER COMPANIES INC DEB				2FE	945,657	110.6450	995,801	900,000	924,472		(3,105)			8.050	7.482	JJ	33,408	76,950	12/14/2000	01/15/2016
887315-BH-1	TIME WARNER COMPANIES INC DEBS				2FE	12,293,735	108.5930	12,081,016	11,125,000	12,001,465		(36,550)			7.570	6.697	FA	350,901	897,788	02/18/1999	02/01/2024
88731E-AD-2	TIME WARNER NOTES				2FE	1,113,850	114.7880	1,147,882	1,000,000	1,033,996		(10,778)			8.875	7.482	AO	22,188	88,750	11/03/1999	10/01/2012
88731E-AF-7	TIME WARNER DEB				2FE	4,867,183	118.4590	5,626,807	4,750,000	4,841,210		(3,749)			8.375	8.135	MS	117,134	397,813	01/20/2000	03/15/2023
900262-AR-7	TURNER BROADCASTING SYSTEM /TURNER BROADCAST SR NOTES				2FE	5,223,350	113.9540	5,697,690	5,000,000	5,081,565		(19,550)			8.375	7.833	JJ	209,375	443,750	12/20/1999	07/01/2013
9021EQ-AD-6	Tyco/tyco intl fin sa				2FE	4,532,160	112.1950	4,487,784	4,000,000	4,530,939		(1,221)			6.875	5.273	JJ	126,806		12/15/2009	01/15/2021
904764-AG-2	UNILEVER CAPITAL NTS				1FE	11,700,221	105.4090	11,542,296	10,950,000	11,124,400		(200,807)			7.125	5.140	MN	130,031	780,188	08/15/2007	11/01/2010
904764-AH-0	UNILEVER CAPITAL NTS				1FE	5,204,700	106.6350	5,331,750	5,000,000	5,184,865		(3,911)			5.900	5.611	MN	37,694	295,000	01/22/2004	11/15/2032
907818-AZ-1	UNION PACIFIC CORP BONDS				2FE	7,392,420	111.0790	7,775,495	7,000,000	7,190,502		(24,859)			7.000	6.452	FA	204,167	490,000	01/29/1999	02/01/2016
907818-CK-2	UNION PACIFIC CORP UNSEC'D NTS				2FE	1,082,140	105.4770	1,054,773	1,000,000	1,014,887		(13,622)			6.650	5.158	JJ	30,664	66,500	06/17/2004	01/15/2011
907818-CV-8	UNION PACIFIC CORP BASIC				2FE	3,566,138	103.8370	3,893,888	3,750,000	3,614,887		22,558			4.875	5.708	JJ	84,297	182,813	10/09/2007	01/15/2015
907818-CZ-9	UNION PACIFIC CORP BASIC				2FE	10,056,400	105.5100	10,550,960	10,000,000	10,048,297		(4,752)			5.750	5.673	MN	73,472	575,000	12/20/2007	11/15/2017
913017-AR-0	UNITED TECHNOLOGIES DEB				1FE	653,854	129.4860	653,903	505,000	614,488		(7,961)			8.875	5.940	MN	5,727	44,819	05/07/2004	11/15/2019
913017-BC-2	UNITED TECHNOLOGIES NOTES				1FE	2,136,980	105.5250	2,110,498	2,000,000	2,042,992		(47,422)			7.125	4.574	MN	18,208	142,500	12/18/2007	11/15/2010
913017-BD-0	UNITED TECHNOLOGIES UNSEC'D NTS				1FE	4,385,860	105.9870	4,107,004	3,875,000	3,961,294		(70,912)			6.350	4.363	MS	82,021	246,063	06/27/2003	03/01/2011
920355-AC-8	VALSPAR CORP				2FE	6,817,966	95.6940	6,698,559	7,000,000	6,857,282		19,946			5.100	5.635	FA	148,750	357,000	12/18/2007	08/01/2015
925524-AH-3	CBS CORP GLOBAL BONDS				2FE	1,809,060	107.8540	1,617,812	1,500,000	1,775,410		(6,432)			7.875	6.274	JJ	49,547	118,125	11/07/2003	07/30/2030
929903-AM-4	WACHOVIA CORP BASIC				1FE	5,786,580	88.2660	5,295,978	6,000,000	5,796,382		3,435			5.500	5.755	FA	137,500	330,000	01/10/2007	08/01/2035
94973V-AH-0	WELLPOINT INC BASIC				1FE	3,818,388	94.7820	3,412,145	3,600,000	3,802,982		(3,715)			5.950	5.531	JD	9,520	214,200	05/12/2005	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				1FE	985,770	103.0250	1,030,252	1,000,000	988,621		1,176			5.875	6.067	JD	2,611	58,750	07/19/2007	06/15/2017
949748-AE-7	WELLS FARGO BANK NA UNSEC'D GLOBAL NTS				1FE	3,081,382	103.2510	2,632,890	2,550,000	2,590,471		(83,681)			7.550	4.102	JD	5,348	192,525	07/28/2003	06/21/2010
961548-AQ-7	WESTVACO CORP DEB			2	3FE	2,697,418	92.6540	2,298,746	2,481,000	2,656,443		43,135			7.650	6.939	MS	55,885	189,797	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			2	3FE	3,203,480	87.6100	2,606,398	2,975,000	3,130,473		(5,787)			7.500	6.653	JD	9,917	223,125	09/12/2002	06/15/2027
961548-AY-0	WESTVACO CORP BASIC				3FE	4,403,644	97.5820	4,488,777	4,600,000	4,408,371		3,473			7.950	8.355	FA	138,153	365,700	02/14/2005	02/15/2031
976843-BB-7	WISC PUB SVC CO FMB				1FE	335,019	106.1850	318,555	300,000	308,342		(4,986)			6.125	4.290	FA	7,656	18,375	01/23/2004	08/01/2011
976843-BC-5	WISC PUB SVC CO SR SEC'D				1FE	2,066,320	105.3580	2,107,156	2,000,000	2,022,937		(7,217)			4.875	4.451	JD	8,125	97,500	02/27/2003	12/01/2012
983024-AJ-9	WYETH				1FE	1,998,160	107.4870	2,149,734	2,000,000	1,998,659		180			5.500	5.513	FA	41,556	113,000	11/08/2005	02/15/2016
989701-AM-9	ZIONS BANCORP BASIC				3FE	12,234,848	70.6990	8,625,229	12,200,000	12,223,634		(3,351)			5.500	5.461	MN	83,875	671,000	01/25/2006	11/16/2015
136375-BD-3	CANADIAN NAT'L RAILWAY UNSEC'D NTS		A		1FE	3,891,454	115.3600	4,251,009	3,685,000	3,863,663		(5,045)			6.900	6.444	JJ	117,244	254,265	12/04/2003	07/15/2028
136385-AB-7	CANADIAN NATL RESOURCES NTS		A		2FE	16,541,231	107.1230	17,166,397	16,025,000	16,252,008		(138,402)			6.700	5.722	JJ	495,083	1,073,675	10/30/2007	07/15/2011
136385-AD-3	CANADIAN NATL RESOURCES SR NTS		A		2FE	3,032,880	106.9970	3,209,904	3,000,000	3,020,027		(6,622)			5.450	5.186	AO	40,875	163,500	12/18/2007	10/01/2012
136454-AB-1	CDN PAC RAIL CO PTC SER 97-A2		A		2FE	1,000,000	106.1190	1,061,194	1,000,000	1,000,000					7.650	7.650	JAN	73,950	76,500	01/14/1997	01/13/2014
44881H-AF-1	HYDRO-QUEBEC YANKEE MTNB		A		1FE	4,620,350	133.2550	4,663,918	3,500,000	4,253,170		(45,713)			9.400	6.607	MN	46,608	329,000	02/17/1999	12/11/2020
44881H-EU-4	HYDRO-QUEBEC MTN SER B		A		1FE	1,105,345	120.4550	1,192,501	990,000	1,087,118		(3,385)			8.400	7.321	MS	21,483	83,160	06/04/1999	03/28/2025
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	498,078	119.5640	478,256	400,000	478,324		(3,864)			7.875	5.743	AO	7,875	31,500	05/07/2004	04/01/2023
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	12,653,020	128.2010	13,140,603	10,250,000	12,027,080		(84,773)			9.250	7.054	AO	200,160	855,625	12/21/2007	10/15/2021
884903-BA-2	THOMSON CORPORATION BASIC		A		1FE	1,492,470	109.4710	1,642,067	1,500,000	1,494,585		1,348			5.950	6.065	JJ	41,154	95,448	06/17/2008	07/15/2013
049255-AG-7	ATLAS COPCO AB 144A		F		1FE	27,298,259	100.8160	28,026,792	27,800,000	27,362,265		46,142			5.600	5.866	MN	168,653	1,556,800	09/02/2008	05/22/2017
05565Q-BJ-6	BP Capital PLC		F		1FE	15,857,388	102.2530	16,258,227	15,900,000	15,860,152		2,764			4.750	4.784	MS	232,869	377,625	03/05/2009	03/10/2019
111021-AD-3	BRITISH TELECOM PLC - SPON ADR		F		2FE	7,640,430	107.1320	7,499,240	7,000,000	7,192,917		(189,703)			9.125	5.630	JD	28,389	621,250	07/17/2007	12/15/2010
202712-AE-5	COMMONWEALTH BANK OF AUSTRALIA GLOBAL NOTES		F		1FE	736,488	103.3610	620,165	600,000	609,668		(22,623)			8.500	4.528	JD	4,250	51,000	09/11/2003	06/01/2010
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	8,015,920	107.6180	8,609,448	8,000,000	8,014,415		(1,311)			5.750	5.721	AO	86,889	460,000	06/11/2008	10/23/2017
25244S-AB-7	DIAGEO FINANCE BV NOTES		F		1FE	991,650	103.2140	1,032,142	1,000,000	998,338		1,276			3.875	4.013	AO	9,688	38,750	03/30/2004	04/01/2011
26054C-BR-3	DOW CAPITAL BV NOTES SER G		F		2FE	2,477,888	104.8900	2,087,301	1,990,000	2,377,037		(19,996)			8.640	6.352	JD	14,328	171,936	02/18/2004	06/01/2022
35177P-AK-3	FRANCE TELECOM UNSEC'D NTS (Rtng-Adj Cpn)		F		1FE	1,809,885	107.1770	1,607,655	1,500,000	1,557,904		(47,594)			7.750	4.308	MS	38,750	116,250	02/19/2004	03/01/2011
4041A2-AF-1	HBOS PLC NTS 144A		F		2FE	10,864,230	75.5130	8,306,452	11,000,000	10,876,357		2,266			6.000	6.090	MN	110,000	660,000	11/05/2003	11/01/2033
45687A-AA-0	INGERSOLL-RAND GL HLD CO BASIC		F		2FE	9,630,200	110.8400	11,083,960	10,000,000	9,664,159		27,525			6.875	7.409	FA	259,722	687,500	10/08/2008	08/15/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	3,005,910	106.4060	3,192,180	3,000,000	3,005,427		(440)			5.750	5.722	MS	52,708	172,500	06/03/2008	03/11/2018
597433-AD-3	MIDLAND BANK PLC UNSEC'D SUB NTS		F		1FE	1,138,810	104.3000	1,043,003	1,000,000	1,025,399		(20,096)			6.950	4.748	MS	20,464	69,500	08/12/2003	03/15/2011

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
656531-AF-7	NORSK HYDRO NTS		F		1FE	5,168,228	114.4410	5,950,942	5,200,000	5,182,165		1,624			6.700	6.756	JJ	160,651	348,400	01/15/1998	01/15/2018
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		2FE	5,067,300	109.8480	5,492,400	5,000,000	5,060,312		(5,154)			6.500	6.315	JJ	149,861	341,250	07/10/2008	07/15/2018
78572M-AD-7	SABMILLER PLC SABMILLER PLC 144A		F		2FE	2,082,030	109.7000	2,194,000	2,000,000	2,062,525		(7,714)			6.500	5.913	JJ	65,000	130,000	06/11/2007	07/01/2016
78572M-AF-2	SABMILLER PLC 144A		F		2FE	14,294,852	109.2910	15,628,584	14,300,000	14,295,343		391			6.500	6.505	JJ	428,603	924,336	07/10/2008	07/15/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	78,029,082	98.7990	77,359,304	78,300,000	78,035,198		6,116			4.300	4.343	MS	925,898		09/15/2009	09/22/2019
879385-AC-6	TELEFONICA EUROPE BV GLOBAL		F		1FE	3,056,040	104.6110	3,138,324	3,000,000	3,005,530		(7,430)			7.750	7.475	MS	68,458	232,500	12/14/2000	09/15/2010
879385-AD-4	TELEFONICA EUROPE BV NTS		F		1FE	1,087,866	124.5040	1,120,537	900,000	1,069,761		(3,779)			8.250	6.570	MS	21,863	74,250	06/03/2004	09/15/2030
881575-AA-2	TESCO PLC-ADR 144A		F		1FE	4,926,150	105.2470	5,262,325	5,000,000	4,935,710		6,316			5.500	5.705	MN	35,139	275,000	07/10/2008	11/15/2017
902118-BL-1	TYCO INT'L		F		2FE	2,422,220	120.7750	2,415,496	2,000,000	2,411,083		(11,137)			8.500	5.574	JJ	78,389		09/01/2009	01/15/2019
915436-AE-9	UPM-Kymmene Corp Series 144A		F		3FE	4,230,633	93.8050	3,846,009	4,100,000	4,177,256		(13,480)			5.625	5.186	JD	19,219	230,625	08/30/2005	12/01/2014
915436-AF-6	UPM-Kymmene Corp Series 144A		F		3FE	3,948,041	85.7520	3,412,930	3,980,000	3,956,953		2,204			5.500	5.590	JJ	91,816	218,900	08/03/2005	01/30/2018
92857T-AG-2	VODAFONE GROUP PLC - ADR NEW UNSEC'D NTS		F		1FE	1,809,197	100.7640	1,738,179	1,725,000	1,729,127		(33,052)			7.750	5.737	FA	50,504	133,688	06/14/2007	02/15/2010
92857T-AH-0	VODAFONE GROUP PLC - ADR NEW NTS		F		1FE	1,197,590	119.8590	1,198,589	1,000,000	1,175,433		(4,237)			7.875	6.322	FA	29,750	78,750	11/05/2003	02/15/2030
92857W-AP-5	VODAFONE GROUP PLC		F		1FE	22,837,400	106.2170	28,678,536	27,000,000	23,244,663		375,718			5.625	8.237	FA	523,125	1,518,750	11/25/2008	02/27/2017
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,520,417,197	XXX	1,549,179,696	1,470,814,999	1,500,001,184		(3,403,167)			XXX	XXX	XXX	25,080,486	77,745,606	XXX	XXX
05948X-AH-4	BOA MTGE SEC SER 2003-2 1A8 (BPAC-SUB)			2	1Z*	2,493,750	82.8180	2,070,448	2,500,000	2,492,500		(917)			5.750	5.805	MON	11,979	143,750	04/30/2003	04/25/2033
05948X-MX-6	BOA MTGE SEC SER 2003-5 1A39 (PAC-SUB)			2	1Z*	2,488,525	84.1530	2,078,582	2,470,000	2,480,654		(4,925)			5.500	5.460	MON	11,321	135,850	07/01/2003	06/25/2033
05948X-RE-3	BOA MTGE SEC SER 2003-6 CLASS 1A30			2	1Z*	298,783	99.9850	299,066	299,110	298,203		(276)			4.750	4.750	MON	1,184	14,208	11/15/2004	08/25/2033
05948X-RK-9	BOA MTGE SEC SER 2003-6 1A35 (PAC-SUP)			2	1Z*	615,793	80.2590	513,488	639,785	629,263		8,501			5.250	5.792	MON	2,799	33,589	09/15/2003	08/25/2033
05949A-TC-4	BOA MTGE SEC SER 2004-8 1A20 (PAC)			2	1Z*	10,018,253	84.8660	8,284,580	9,762,000	9,941,329		(44,308)			6.000	5.758	MON	48,810	585,707	01/14/2005	09/25/2034
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7			2	2Z*	9,066,371	96.2790	8,670,710	9,005,863	8,999,178		(14,871)			5.750	5.431	MON	43,153	517,837	03/09/2007	10/25/2011
05953Y-AY-7	BANC OF AMERICA FUNDING CORP 2007-4 2A3			2	1Z*	2,623,846	86.8180	2,279,215	2,625,282	2,620,177		(1,371)			5.500	5.416	MON	12,033	144,390	05/11/2007	06/25/2037
06050H-A6-5	BOA MTGE SEC SER 2002-10 2A7 (SUP)			2	1Z*	30,753	96.9940	29,361	30,270	30,507		(41)			5.000	4.377	MON	126	1,514	02/18/2003	10/25/2017
06050H-ZT-8	BOA MTGE SEC SER 2002-10 1A34 (SUP/BPAC)			2	1Z*	72,302	92.7520	65,747	70,885	71,541		(322)			6.000	5.531	MON	354	4,253	02/13/2003	08/25/2032
12543P-AJ-2	Countrywide Home Loan Mortgage 2006-21 A9			2	1Z*	3,559,850	96.2970	3,413,103	3,544,343	3,534,914		(5,305)			5.750	5.505	MON	16,983	203,800	12/05/2006	09/25/2010
12669D-4H-8	COUNTRYWIDE HOME LOANS SER 2003-11 A6 (B-PAC/SUB)			2	1Z*	5,663,130	95.9080	5,431,366	5,663,130	5,663,130					5.000	4.999	MON	23,596	283,156	04/29/2003	05/25/2033
12669D-QF-8	COUNTRYWIDE HOME LOANS SER 2002-32 1A21 (SUPP/MEZZ)			2	1Z*	339,007	90.4180	300,512	332,360	333,659		(974)			6.000	5.647	MON	1,662	19,942	01/27/2003	03/25/2032
12669E-ME-3	COUNTRYWIDE HOME LOANS SER 2003-18 A10 (ACRL-SUB)			2	1Z*	570,599	86.9300	499,022	574,052	570,882		725			5.500	5.612	MON	2,631	30,652	12/01/2009	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SER 2003-28 A2 (PAC-SUB)			2	1Z*	1,676,541	98.0350	1,644,630	1,677,590	1,673,684		(1,344)			4.150	4.151	MON	5,802	69,620	07/03/2003	08/25/2033
12669E-ZG-4	COUNTRYWIDE HOME LOANS SER 2003-34 A6 (PAC)			2	1Z*	4,507,031	100.5100	4,522,968	4,500,000	4,489,676		(9,766)			5.250	5.228	MON	19,688	236,250	09/10/2003	09/25/2012
12669F-F3-2	COUNTRY WIDE HOME LOANS SER 2004-J5 A5 (NAS)			2	1Z*	1,802,499	75.2000	1,406,923	1,870,903	1,834,550		16,186			5.500	6.066	MON	8,575	102,900	06/21/2004	07/25/2034
22541N-W7-0	CSFB MTGE SECURITIES CORP SER 2003-8 3A25 (B-PAC)			2	1Z*	501,719	59.0740	295,369	500,000	498,809		(2,474)			5.500	5.449	MON	2,292	27,500	05/20/2003	07/25/2011
22541Q-PU-0	CSFB MTGE SECURITIES CORP SER 2003-21 1A21 (PAC)			2	1Z*	860,336	98.4320	861,927	875,660	870,617		3,797			5.250	5.591	MON	3,831	45,972	05/21/2004	09/25/2033
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL)			2	1Z*	698,795	100.4330	708,962	705,904	702,681		3,665			5.250	5.459	MON	3,088	36,027	12/01/2009	07/25/2033
32051D-YZ-9	FIRST HORIZON ASSET SECURITIES SER 2003-5 2A3 (RETAIL, AS)			2	1Z*	878,000	91.5690	803,978	878,000	878,000					5.000	5.014	MON	3,658	43,900	05/20/2003	07/25/2018
32052R-AG-5	FIRST HORIZON MTG PASS-THROUGH 2006-3 1A7			2	1Z*	419,714	99.4690	413,799	416,009	414,805		(2,109)			6.250	5.442	MON	2,167	26,001	11/27/2006	03/25/2010
36228F-QL-3	GSR MORTGAGE LOAN TRUST SER 2003-4F 2A5 (BPAC-SUB)			2	1Z*	3,526,318	100.8050	3,537,002	3,508,774	3,503,216		(11,396)			5.750	5.673	MON	16,813	201,754	07/22/2003	12/25/2032
46630G-BC-8	JP MORGAN MORTGAGE TRUST			2	1Z*	3,894,740	96.0530	3,769,136	3,924,017	3,902,730		2,891			5.290	5.512	MON	17,300	207,786	01/09/2007	07/25/2035
760985-VA-6	RFSC SER 2003-RM2 AI6 (PAC)			2	2Z*	1,273,633	81.6380	1,020,471	1,250,000	1,264,036		(6,569)			5.500	5.342	MON	5,729	68,692	05/16/2003	04/25/2033
929227-2X-3	WASHINGTON MUTUAL SER 2003-S5 1A19 (PAC-SUB)			2	1Z*	477,908	75.7700	378,849	500,000	477,989		(1,515)	24,291		5.500	6.186	MON	2,292	27,500	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SER 2004-CB1 3A3 (ACRL)			2	1Z*	2,122,857	79.9750	1,901,301	2,377,357	2,121,462		(4,129)	(89,951)		5.500	6.229	MON	10,896	126,923	12/01/2009	06/25/2034
949804-AD-0	WELLS FARGO MBS SER 2003-7 A4 (PAC)			2	1Z*	5,692,755	91.5510	5,457,355	5,961,000	5,842,030		54,598			4.500	5.121	MON	22,354	268,277	12/08/2003	08/25/2018
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						66,173,808	XXX	60,657,870	66,462,294	66,140,222		(22,249)	(65,660)		XXX	XXX	XXX	301,116	3,607,750	XXX	XXX
02149D-AJ-8	Countrywide Alt. Loan Trust Series 2006-HY13 Class 3A1			2	1Z*	5,282,057	66.8600	4,266,181	6,380,729	5,283,117		(10,336)	1,113,593		5.911	7.311	MON	31,433	379,908	12/29/2006	01/25/2047
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5			2	1Z*	9,259,575	92.8520	9,678,177	10,423,230	9,264,919		90,673	1,134,241		5.500	21.768	MON	47,773	573,278	11/26/2007	05/25/2037
126694-HK-7	COUNTRYWIDE HOME LOANS 2005-25 A6			2	1Z*	15,076,961	73.3010	11,288,339	15,400,000	15,196,728		60,969			5.500	5.838	MON	70,583	847,000	11/18/2005	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
126694-TX-6	COUNTRYWIDE HOME LOANS 2005-30 A8			2	1Z*	12,256,309	73.9970	9,397,657	12,700,000	12,375,663		53,808			5.500	5.964	MON	58,208	698,500	12/05/2005	01/25/2036
12669G-2V-2	Countrywide Home Loans 2005-16 A3			2	1Z*	6,255,125	70.0700	4,547,556	6,490,000	6,331,394		39,134			5.500	6.022	MON	29,746	356,950	11/09/2005	09/25/2035
161630-BX-5	CHASE MORTGAGE FINANCE CORP 2007-A1 12A1			2	1Z*	984,892	81.8660	854,823	1,044,168	985,264		(577)	56,843		5.944	13.973	MON	5,172	61,973	02/08/2007	03/25/2037
172973-4J-5	CITICORP MTG SEC INC 2005-8 2A3			2	1Z*	3,138,789	84.3140	2,740,215	3,250,000	3,189,497		19,716			5.000	5.591	MON	13,542	162,500	01/26/2006	11/25/2020
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10			2	2Z*	3,096,533	85.9350	2,646,932	3,080,170	3,080,796		(6,677)			6.000	5.624	MON	15,401	184,810	01/11/2007	04/25/2012
57643M-LY-8	Mastr Asset Securitization 2006-1 1A2			2	1Z*	4,908,422	89.0410	4,363,029	4,900,000	4,891,987		(8,458)			5.750	5.705	MON	23,479	281,717	03/17/2006	08/25/2012
76110V-RC-4	RESIDENTIAL FUNDING MTG 2005-HI1 A4			2	1Z*	80,166	97.6980	79,290	81,158	80,217		(410)			4.700	4.839	MON	318	3,814	04/13/2007	08/25/2034
94984H-AA-3	Wells Fargo Series 2006-12 A1			2	1Z*	7,922,365	97.1410	7,651,110	7,876,333	7,867,002		(18,310)			6.000	5.548	MON	39,382	472,579	10/06/2006	02/25/2011
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						68,261,194	XXX	57,513,309	71,625,788	68,546,584		219,532	2,304,677		XXX	XXX	XXX	335,037	4,023,029	XXX	XXX
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1FE	9,197,070	84.3630	8,267,574	9,800,000	9,290,881		51,698			5.492	6.439	MON	44,851	538,216	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN 2009-UB1			2	1FE	7,460,156	90.8080	8,172,738	9,000,000	7,534,743		74,587			5.615	8.948	MON	42,115	212,501	07/02/2009	06/24/2050
07383F-5J-3	BEAR STEARNS COMM'L MTGE SER 2005-T18 AAB			2	1FE	7,244,318	100.9480	7,273,325	7,205,000	7,212,391		(7,430)			4.823	4.751	MON	28,958	347,497	04/19/2005	04/13/2014
07383F-X2-9	BEAR STEARNS COMM'L MTGE SER 2004-PWR6 A3			2	1FE	10,519,347	99.7480	10,465,539	10,492,000	10,482,429		(2,760)			4.355	4.360	MON	38,077	456,927	12/18/2007	11/11/2041
07387B-CK-7	Bear Stearns Commercial Mtg 2005-T20 AAB			2	1FE	14,619,810	102.5460	14,910,116	14,540,000	14,561,593		(15,070)			5.133	5.064	MON	62,200	755,516	10/20/2005	06/12/2014
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW14 CLASS A4			2	1FE	16,988,906	96.0890	17,296,092	18,000,000	17,163,645		98,313			5.201	6.113	MON	78,015	936,180	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW17 CLASS A4			2	1FE	6,213,594	87.5580	5,691,251	6,500,000	6,251,963		26,391			5.694	6.424	MON	30,843	370,110	06/26/2008	06/11/2050
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4			2	1FE	4,046,992	94.6420	4,258,886	4,500,000	4,100,849		24,407			5.471	7.156	MON	20,516	145,893	09/25/2008	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T28 CLASS A4			2	1FE	276,813	96.3100	385,238	400,000	287,076		9,230			5.742	11.666	MON	1,914	22,968	11/13/2008	09/11/2042
12513E-AF-1	Citigroup / Deutsche Bank 2005-CD1 ASB			2	1FE	9,733,426	102.3310	9,926,146	9,700,000	9,704,990		(7,595)			5.224	5.188	MON	42,230	513,803	10/27/2005	01/15/2015
126175-AB-4	Commercial Mtg Pass-Through Series 2003-LB1A class A2			2	1FE	7,759,375	97.9850	7,838,832	8,000,000	7,890,409		29,291			4.084	4.559	MON	27,227	326,720	02/14/2005	06/10/2038
17313K-AF-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS A4			2	1FE	9,991,990	89.7940	8,979,430	10,000,000	9,990,953		(631)			6.092	6.159	MON	50,765	617,985	04/11/2008	12/10/2049
20046F-AU-4	COMM SER 2001-J2A B (C_SUB 144A)			2	1FE	2,456,250	105.5390	2,638,475	2,500,000	2,485,228		4,630			6.304	6.606	MON	13,133	157,600	04/12/2002	07/16/2034
201730-AD-0	COMM MTG ASSET TRUST 1999-C1 A4 (COMM)			2	1FE	3,218,086	107.8530	3,774,845	3,500,000	3,435,189		30,445			6.975	8.158	MON	13,563	244,206	01/21/2000	01/17/2032
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC Series 2004-C5 Class AAB			2	1FE	27,142,263	100.7670	27,262,216	27,054,706	27,049,254		(20,211)			4.587	4.546	MON	103,417	1,241,000	03/17/2005	11/15/2037
36228C-LS-0	GS MTG SEC CORP II 2001-GL3A A2 144A			2	1FE	3,670,605	104.8750	3,513,309	3,350,000	3,433,779		(55,375)			6.449	4.680	MON	18,003	216,042	05/04/2005	08/05/2011
36228C-UV-3	GS MTG SEC CORP II SER 2005-ROCK CLASS 144A			2	1FE	1,020,083	80.5620	805,622	1,000,000	1,017,057		(1,310)			5.366	5.258	MON	4,472	49,188	05/17/2005	05/03/2025
36228C-VS-9	GS MTG SEC CORP II Series 2005-GG4 Class AABB			2	1FE	16,568,547	97.9070	16,310,394	16,659,000	16,599,185		7,490			4.756	4.862	MON	66,025	792,302	07/19/2005	07/10/2039
36228C-VU-4	GS MTG SEC CORP II SERIES 2005GG4 CLASS A4A			2	1FE	818,438	96.8170	968,166	1,000,000	841,663		22,962			4.751	8.658	MON	3,959	43,551	12/23/2008	07/10/2039
396789-ES-4	Greenwich Cap Fund 2003-C2 A4			2	1FE	3,585,352	101.8790	3,820,451	3,750,000	3,646,517		25,985			4.915	5.857	MON	15,359	184,313	07/13/2007	01/05/2036
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007CB18 CLASS A4			2	1FE	1,497,598	87.1170	1,306,749	1,500,000	1,497,574		(8)			5.440	5.501	MON	6,800	81,600	12/04/2007	06/12/2047
46630E-AD-2	JP Morgan Chase Commercial 2006-CB17 ASB			2	1FE	3,896,250	100.4630	4,018,528	4,000,000	3,928,574		13,659			5.415	5.934	MON	18,050	216,600	07/09/2007	12/12/2043
52108H-SZ-8	LB-UBS COMMERCIAL MTGE TRUST 2003-C5 A3			2	1FE	35,321,085	101.6160	36,746,198	36,162,001	35,898,925		93,269			4.254	4.721	MON	85,463	1,538,331	03/31/2005	07/15/2027
52109R-BM-2	LB-UBS Commercial Mortgage Tru SERIES 2007C7 CLASS A3			2	1FE	5,209,145	87.7710	4,695,749	5,350,000	5,227,502		12,156			5.866	6.321	MON	17,435	313,831	06/13/2008	09/15/2045
61745M-N8-2	MORGAN STANLEY CAPITAL I 2004-IQ8 A4			2	1FE	8,770,756	98.1940	8,547,779	8,705,000	8,722,196		(11,028)			4.900	4.799	MON	35,545	426,545	04/26/2005	11/15/2013
61745M-W3-3	MORGAN STANLEY CAPITAL I 2005-T17 AAB			2	1FE	1,586,276	100.8620	1,592,023	1,578,424	1,579,611		(1,475)			4.630	4.567	MON	6,090	73,081	01/20/2005	06/13/2014
61745M-W4-1	MORGAN STANLEY CAPITAL I 2005-T17 A5			2	1FE	13,122,375	98.1790	12,812,360	13,050,000	13,080,139		(9,376)			4.780	4.734	MON	51,982	623,790	01/20/2005	12/13/2014
655356-JK-0	NOMURA ASC 1998-D6 A2 (COMM)			2	1FE	8,518,463	110.2720	9,202,223	8,345,000	8,393,751		(15,581)			6.992	6.849	MON	32,417	590,580	02/02/1999	02/15/2013
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						240,453,369	XXX	241,480,254	245,641,131	241,308,066		376,663			XXX	XXX	XXX	959,424	12,036,876	XXX	XXX
02586G-AR-3	American Express Issuance Trut 2008-2 A			2	1FE	4,459,584	100.4270	4,679,903	4,660,000	4,638,949		164,879			4.020	7.869	MON	8,326	187,332	11/24/2008	01/18/2011
045424-FK-9	ASC NOMURA-MEGADEAL SER 1997-D5 A2 (COMM)			2	1FE	11,220,000	107.0000	11,770,033	11,000,000	11,050,555		(19,090)			6.879	6.750	MON	42,040	768,523	02/06/1998	07/14/2012
05947U-L9-7	Banc of America Commercial Mtg 2005-2 AAB			2	1FE	12,797,570	101.2860	13,016,976	12,851,678	12,798,575		7,057			4.742	4.914	MON	50,786	610,556	07/18/2007	07/10/2043
05947U-XM-5	Banc of America Commercial Mtg 2004-5 A2			2	1FE	155,972	99.9240	158,572	158,692	157,444		87			4.176	5.122	MON	552	6,627	12/18/2007	11/10/2041
17305E-CH-6	Citibank Credit CArd Issuance 2004-A8			2	1FE	3,929,594	106.4470	4,364,315	4,100,000	3,978,430		20,796			4.900	5.594	JD	11,719	200,900	07/20/2007	12/12/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS A4			2	1FE	14,987,986	88.3550	13,827,479	15,650,000	15,092,594		60,239			5.444	6.126	MON	70,999	851,986	05/30/2008	03/10/2039
55264T-DE-8	MBNA CREDIT CARD MASTER NOTE 2005-A6			2	1FE	3,909,375	102.0240	4,080,972	4,000,000	3,980,365		30,352			4.500	5.362	MON	8,000	180,000	07/20/2007	01/15/2013
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A4			2	1FE	7,126,209	85.2050	6,160,307	7,230,000	7,137,767		8,114			5.809	6.066	MON	34,999	419,991	07/16/2008	12/12/2049
921796-HC-5	VANDERBILT MORTGAGE FINANCE 1999-C IA5 (CMO-MH)			2	1FE	3,000,000	96.3290	2,889,858	3,000,000	3,000,000					8.005	8.128	MON	20,013	240,150	08/18/1999	10/07/2029
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						61,586,290	XXX	60,948,415	62,650,370	61,834,679		272,434			XXX	XXX	XXX	247,434	3,466,065	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,956,891,858	XXX	1,969,779,544	1,917,194,582	1,937,830,735		(2,556,787)	2,239,017		XXX	XXX	XXX	26,923,497	100,879,326	XXX	XXX
4199999. Total - Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
06605H-AA-6	BANKAMERICA CORP CAP NOTES 144A			1	3FE	1,068,080	98.0000	980,000	1,000,000	1,028,234		(4,035)			8.070	7.342	JD	224	80,700	01/30/1998	12/31/2010
17305H-AA-6	CITIGROUP CAPITAL III				3FE	497,109	74.7590	373,796	500,000	497,404		29			7.625	7.671	JD	3,177	38,125	10/14/1998	12/01/2036
302570-AW-6	FPL GROUP CAPITAL			1	1FE	11,339,443	92.5000	10,314,675	11,151,000	11,297,100		(17,041)			6.350	6.110	AO	177,022	708,089	05/08/2007	10/01/2016
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II 144A			1	1FE	3,378,957	95.5040	3,113,424	3,260,000	3,326,722		(2,603)			8.380	8.007	MN	34,907	92,180	10/29/1997	05/15/2017
481227-AA-4	JPMC CAPITAL XVIII				1FE	6,596,921	97.1530	5,974,928	6,150,000	6,582,245		(6,068)			6.950	6.397	FA	159,097	427,425	04/20/2007	08/17/2036
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				2FE	15,186,038	63.2490	8,728,307	13,800,000	15,068,343		(15,047)			7.899	7.129	MS	363,354	1,090,062	02/03/1999	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				2FE	1,725,840	81.4630	1,629,252	2,000,000	1,760,692		5,235			7.380	8.700	AO	25,010	147,600	10/20/2000	04/06/2028
4299999. Hybrid Securities - Issuer Obligations						39,792,388	XXX	31,114,382	37,861,000	39,560,740		(39,530)			XXX	XXX	XXX	762,791	2,584,181	XXX	XXX
4899999. Total - Hybrid Securities						39,792,388	XXX	31,114,382	37,861,000	39,560,740		(39,530)			XXX	XXX	XXX	762,791	2,584,181	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						1,601,511,416	XXX	1,621,688,242	1,550,590,999	1,581,276,187		(3,362,301)			XXX	XXX	XXX	26,492,792	82,432,149	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						776,744,931	XXX	788,210,862	759,761,445	776,237,867		(194,718)			XXX	XXX	XXX	3,059,236	20,409,286	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						386,555,513	XXX	397,881,316	391,841,418	386,914,378		244,676	(65,660)		XXX	XXX	XXX	1,724,789	19,776,676	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						68,261,194	XXX	57,513,309	71,625,788	68,546,584		219,532	2,304,677		XXX	XXX	XXX	335,037	4,023,029	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						244,960,252	XXX	246,168,731	249,893,270	245,799,628		367,014			XXX	XXX	XXX	983,927	12,320,431	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						61,586,290	XXX	60,948,415	62,650,370	61,834,679		272,434			XXX	XXX	XXX	247,434	3,466,065	XXX	XXX
8399999 - Total Bonds						3,139,619,596	XXX	3,172,410,875	3,086,363,290	3,120,609,323		(2,453,363)	2,239,017		XXX	XXX	XXX	32,843,215	142,427,636	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
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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
008892-10-1	AIM VI Capital Appreciation I			375,797.000	7,639,944	20.330	7,639,944	9,353,354		43,490		1,264,243		1,264,243		L	12/31/2009
008892-41-6	AIM VI Global Health Car Ser I			48,949.000	776,817	15.870	776,817	825,826		2,423		161,614		161,614		U	12/31/2009
008892-50-7	AIM VI International Growth I			202,704.000	5,272,334	26.010	5,272,334	5,328,723		68,751		1,196,593		1,196,593		L	12/31/2009
008892-52-3	AIM VI Glob Real Estate Ser I			1,223,455.000	14,852,743	12.140	14,852,743	18,355,189				3,603,020		3,603,020		U	12/31/2009
008892-53-1	AIM VI Sm Cap Equity Fd Ser II			5,670.000	71,957	12.690	71,957	60,465		87		15,464		15,464		L	12/31/2009
008892-65-5	AIM VI International Growth II			573,764.000	14,705,574	25.630	14,705,574	13,801,428		173,325		3,171,767		3,171,767		L	12/31/2009
008892-74-7	AIM VI Cap Development Ser II			87,608.000	962,811	10.990	962,811	1,013,830				251,866		251,866		L	12/31/2009
008892-75-4	AIM VI Capital Appreciation II			101,205.000	2,024,104	20.000	2,024,104	1,924,221		4,947		333,173		333,173		L	12/31/2009
008892-85-3	AIM VI Cap Development Ser I			56,406.000	636,819	11.290	636,819	743,573				179,949		179,949		L	12/31/2009
024936-10-6	American Century Value			1,236,960.000	6,531,150	5.280	6,531,150	7,216,881		248,951		857,131		857,131		L	12/31/2009
024936-20-5	American Century International			2,313,908.000	17,886,510	7.730	17,886,510	20,480,723		261,020		4,141,149		4,141,149		L	12/31/2009
024936-40-3	American Century Balanced			4,511,016.000	25,938,345	5.750	25,938,345	28,359,738		928,383		1,949,248		1,949,248		L	12/31/2009
024936-75-9	American Century Large Co Val			147,211.000	1,268,962	8.620	1,268,962	1,108,957		36,111		230,219		230,219		L	12/31/2009
024936-85-8	American Century VP Ultra II			27,682.000	222,563	8.040	222,563	202,680		156		47,941		47,941		L	12/31/2009
024936-88-2	American Century VP Ultra Cl I			89,035.000	722,961	8.120	722,961	800,022		1,437		174,813		174,813		L	12/31/2009
02507T-20-9	American Century Inflat Protec			752,183.000	8,070,920	10.730	8,070,920	7,804,107		119,240		479,604		479,604		L	12/31/2009
02507T-30-8	Amer Cent VP Inflation Protect			6,953.000	74,673	10.740	74,673	73,793		584		1,482		1,482		L	12/31/2009
23338G-40-6	DWS Captial Growth VIP B			94,593.000	1,594,834	16.860	1,594,834	1,396,224		6,381		277,601		277,601		L	12/31/2009
23338G-60-4	DWS Global Opportunities B			5,148.000	57,194	11.110	57,194	54,231		69		2,963		2,963		L	12/31/2009
23338G-85-1	DWS International VIP B			9,116.000	75,295	8.260	75,295	104,567		2,556		16,086		16,086		L	04/23/2009
23338G-86-9	DWS International VIP A			1,390,790.000	11,487,928	8.260	11,487,928	16,270,677		394,908		2,450,949		2,450,949		L	12/31/2009
23338H-68-5	DWS Balanced VIP A			1,069,619.000	21,948,577	20.520	21,948,577	24,635,785		678,181		3,433,734		3,433,734		L	12/31/2009
23338H-79-2	DWS VIP Money Market Cl A			39,646.000	39,646	1.000	39,646	39,646		62						L	12/15/2009
23338H-80-0	DWS Global Thematic B			3,625.000	29,907	8.250	29,907	25,089		57		4,600		4,600		L	12/09/2009
23339F-40-7	DWS Small Cap Index A			5,926.000	58,666	9.900	58,666	53,603		1,697		8,840		8,840		L	11/02/2009
261976-60-9	Dreyfus Quality Bond			1,112,619.000	12,327,815	11.080	12,327,815	12,124,911		502,391		1,014,564		1,014,564		U	12/31/2009
261976-80-7	Dreyfus Appreciation			252,529.000	7,929,415	31.400	7,929,415	8,847,597		609,259		841,988		841,988		U	12/31/2009
262014-20-2	Dreyfus Stock Index			1,016,990.000	26,787,518	26.340	26,787,518	29,473,533		1,425,158		3,869,273		3,869,273		U	12/31/2009
26201X-10-9	Dreyfus Socially Responsible			224,151.000	5,886,195	26.260	5,886,195	5,631,025		36,699		1,356,439		1,356,439		U	12/31/2009
26202A-20-7	Dreyfus Midcap Stock			1,915,689.000	20,038,108	10.460	20,038,108	24,658,137		203,005		4,837,366		4,837,366		U	12/31/2009
26202A-80-1	Dreyfus Technology Growth			537,040.000	5,365,031	9.990	5,365,031	4,690,371		14,282		1,738,277		1,738,277		U	12/31/2009
313916-10-8	Federated Capital Income			271,463.000	2,353,583	8.670	2,353,583	2,517,357		115,282		392,519		392,519		U	12/31/2009
313916-30-6	Federated High Income Bond			1,001,062.000	6,677,080	6.670	6,677,080	6,560,763		518,109		1,637,043		1,637,043		U	12/31/2009
313916-60-3	Federated International Equity			117,564.000	1,617,684	13.760	1,617,684	1,881,229		34,203		431,636		431,636		U	12/31/2009
315802-20-7	Fidelity Growth Opportunities			827,807.000	12,011,477	14.510	12,011,477	13,728,287		48,491		3,563,818		3,563,818		L	12/31/2009
315802-50-4	Fidelity Balanced			6,205.000	83,202	13.410	83,202	86,335		1,557		20,697		20,697		L	12/28/2009
315802-70-2	Fidelity Growth & Income			919,115.000	10,174,603	11.070	10,174,603	11,954,330		97,030		2,028,788		2,028,788		L	12/31/2009
317613-30-5	Ibbotson Conserv ETF Ast All 1			15,455.000	162,894	10.540	162,894	159,194		1,053		11,581		11,581		U	10/07/2009
317613-40-4	Ibbotson Inc & Gr ETF Ast All1			26,347.000	249,234	9.460	249,234	259,921		2,705		25,434		25,434		U	09/01/2009
317613-50-3	Ibbotson Balance ETF Ast All 1			141,859.000	1,288,082	9.080	1,288,082	1,234,549		11,204		163,706		163,706		U	12/16/2009
317613-60-2	Ibbotson Growth ETF Ast All 1			68,765.000	591,384	8.600	591,384	583,369		3,954		64,999		64,999		U	11/23/2009
317613-70-1	Ibbotson Aggress Grow ETF AA 1			57,206.000	462,790	8.090	462,790	416,161		2,092		73,663		73,663		U	10/29/2009
317613-80-0	Ibbotson Aggress Grow ETF AA 2			238,027.000	1,918,495	8.060	1,918,495	1,721,328		13,927		377,645		377,645		L	12/31/2009
317613-85-9	Ibbotson Conservative ETF AA 2			52,853.000	557,075	10.540	557,075	515,356		3,699		41,617		41,617		L	12/31/2009
317613-86-7	Ibbotson Growth ETF Ast All 2			208,823.000	1,781,260	8.530	1,781,260	1,547,053		11,400		227,153		227,153		L	12/31/2009
317613-87-5	Ibbotson Balance ETF Ast All 2			388,738.000	3,564,724	9.170	3,564,724	3,102,034		25,868		457,719		457,719		L	12/30/2009
317613-88-3	Ibbotson Inc & Growth ETF AA 2			97,321.000	955,696	9.820	955,696	890,834		6,633		64,860		64,860		L	12/29/2009
355150-22-8	FTVIP Founding Funds Alloc 2			50,544.000	360,882	7.140	360,882	335,990		7,945		58,078		58,078		U	12/24/2009
355150-23-6	FTVIP Founding Funds Alloc I			9,260.000	66,212	7.150	66,212	59,018		1,612		11,297		11,297		U	12/22/2009
355150-26-9	Franklin Flex Cap Growth Sec			67,038.000	732,729	10.930	732,729	620,982				161,118		161,118		U	12/31/2009
355150-41-8	Franklin Income Sec Fund Cl II			552,199.000	7,797,055	14.120	7,797,055	8,402,222		471,911		1,430,633		1,430,633		U	12/31/2009
355150-42-6	Franklin U.S. Government			2,309,599.000	29,724,535	12.870	29,724,535	29,244,284		951,672		(196,960)		(196,960)		U	12/31/2009
355150-48-3	Templeton Developing Mkts			925,346.000	9,049,885	9.780	9,049,885	9,470,825		217,828		3,199,953		3,199,953		U	12/31/2009
355150-49-1	Templeton Growth			700,634.000	7,286,593	10.400	7,286,593	8,862,623		173,453		1,494,220		1,494,220		U	12/31/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
355150-52-5	Franklin Small Cap			530,324.000	8,946,563	16.870	8,946,563	10,062,871				2,504,947		2,504,947		U	12/31/2009
355150-55-8	Mutual Shares Security			710,393.000	10,357,534	14.580	10,357,534	12,278,551		162,355		1,872,076		1,872,076		U	12/31/2009
355150-56-6	Templeton Global Bond Fd Cl 2			479,180.000	8,304,182	17.330	8,304,182	8,003,815		732,646		242,040		242,040		U	12/31/2009
355150-59-0	Franklin Small Cap Value Sec			735,682.000	9,394,659	12.770	9,394,659	8,814,218		396,601		1,718,812		1,718,812		U	12/31/2009
355150-67-3	Franklin Small Cap Value Cl 1			726.000	9,442	13.000	9,442	9,435		502		1,693		1,693		U	06/15/2009
355150-70-7	Templeton Global Bond Fd Cl 1			11,004.000	194,991	17.720	194,991	184,793				10,198		10,198		U	12/22/2009
355150-76-4	Templeton Growth Securiti Cl 1			5,452.000	57,576	10.560	57,576	76,301		1,653		12,048		12,048		U	06/15/2009
355150-77-2	Templeton Develp Mkts Sec Cl 1			10,945.000	108,025	9.870	108,025	102,608		3,561		40,156		40,156		U	12/21/2009
355150-83-0	Franklin Zero Coupon 2010 Cl 1			6,094.000	97,504	16.000	97,504	97,382				122		122		U	09/04/2009
355150-87-1	Franklin US Government Cl 1			467.000	6,111	13.080	6,111	5,925		240		(42)		(42)		U	06/15/2009
355150-88-9	Franklin Inc Securities Cl 1			912.000	13,163	14.430	13,163	15,594		908		2,567		2,567		U	06/15/2009
449797-64-6	ING Global Resources Port Cl S			184,869.000	3,301,759	17.860	3,301,759	3,850,633		7,875		840,582		840,582		L	12/31/2009
449797-78-6	ING JP Morgan Emerg Mkt Eqty 2			186,637.000	3,803,657	20.380	3,803,657	2,832,014		46,357		1,510,489		1,510,489		L	12/31/2009
480906-10-6	JP Morgan Ins Trst US Equlty I			314,073.000	4,375,032	13.930	4,375,032	4,440,436				(65,404)		(65,404)		U	12/31/2009
480906-60-1	JP Morgan InsTrst MidCapVal I			1,307,215.000	7,281,188	5.570	7,281,188	8,436,457				(1,155,269)		(1,155,269)		U	12/31/2009
480906-77-5	JP Morgan Ins Trst Intl Equ I			1,977,605.000	18,866,350	9.540	18,866,350	22,653,187		269,795		(3,786,837)		(3,786,837)		U	12/31/2009
641222-70-8	NeuberBerm AMT Regency Port I			1,646.000	20,181	12.260	20,181	17,221		532		2,961		2,961		U	10/15/2009
641222-83-1	NeuberBerm AMT Regency Port S			1,255.000	16,576	13.210	16,576	13,746		216		2,830		2,830		U	11/18/2009
641222-85-6	NeuberBerm AMT Mid Cap Grow S			18,499.000	386,072	20.870	386,072	334,435				80,681		80,681		U	12/31/2009
641222-87-2	NeuberBerm AMT Guardian Port S			3,009.000	47,820	15.890	47,820	48,557		391		9,273		9,273		U	12/28/2009
693394-40-5	PIMCO Total Return Port Admin			26,874.000	290,776	10.820	290,776	293,999		13,737		(3,310)		(3,310)		L	12/31/2009
693394-59-5	PIMCO Com Real Ret Strat Admin			782,390.000	6,728,558	8.600	6,728,558	7,285,882		838,491		854,321		854,321		L	12/31/2009
693394-63-7	PIMCO All Assets Port Advisor			89,735.000	942,218	10.500	942,218	894,416		52,228		76,736		76,736		L	12/31/2009
693394-65-2	PIMCO All Asset Portfolio Admn			7,093.000	74,126	10.450	74,126	76,065		4,122		2,366		2,366		L	12/30/2009
724027-18-0	Pioneer Bond VCT Cl I			1,950,751.000	22,219,049	11.390	22,219,049	21,038,663		1,099,139		2,103,306		2,103,306		L	12/31/2009
724027-20-6	Pioneer Mid Cap Value VCT Cl I			1,380,531.000	19,990,084	14.480	19,990,084	25,579,516		260,778		3,769,817		3,769,817		L	12/31/2009
724027-23-0	Pioneer Growth Opp VCT Cl I			4,443,291.000	85,044,598	19.140	85,044,598	97,458,094				25,810,297		25,810,297		L	12/31/2009
724027-30-5	Pioneer Real Estate VCT Cl 1			3,407.000	44,423	13.040	44,423	35,167		1,594		9,638		9,638		L	12/22/2009
724027-61-0	Pioneer High Yield VCT Cl 1			1,282.000	12,216	9.530	12,216	9,321		415		2,895		2,895		L	12/31/2009
724027-62-8	Pioneer High Yield VCT Cl II			271,349.000	2,580,526	9.510	2,580,526	2,144,811		99,119		578,417		578,417		L	12/31/2009
724027-64-4	Pioneer Strtegic Inc VCT Cl II			604,956.000	6,085,862	10.060	6,085,862	5,971,713		501,608		472,711		472,711		L	12/31/2009
724027-70-1	Pioneer Money Market VCT Cl I			9,382,289.000	9,382,289	1.000	9,382,289	9,382,289		12,421						L	12/31/2009
724027-75-0	Pioneer Emerg Mkts VCT Cl II			265,829.000	7,161,446	26.940	7,161,446	6,521,439		38,643		2,395,896		2,395,896		L	12/31/2009
724027-81-8	Pioneer Real Est VCT Prt Cl II			225,061.000	2,932,543	13.030	2,932,543	2,632,976		83,892		799,461		799,461		L	12/31/2009
724027-82-6	Pioneer Eqty Income VCT Cl II			454,052.000	7,650,777	16.850	7,650,777	8,535,671		176,419		851,438		851,438		L	12/31/2009
724027-86-7	Pioneer Emerging Mkt VCT Cl 1			2,718.000	74,305	27.340	74,305	63,102		64		11,269		11,269		L	09/04/2009
724027-87-5	Pioneer Fund VCT Cl I			4,947,030.000	96,961,786	19.600	96,961,786	109,516,588		1,455,680		17,990,668		17,990,668		L	12/31/2009
866167-20-8	Summit S&P MidCap 400 Index			246.000	13,439	54.660	13,439	13,749				(310)		(310)		U	12/30/2009
866167-40-6	Summit Balanced Index			1,415.000	64,254	45.420	64,254	58,716		1,407		5,538		5,538		U	12/30/2009
866167-50-5	Summit Lehman Aggreg Bond Indx			22,061.000	1,121,129	50.820	1,121,129	1,146,109		56,423		(29,864)		(29,864)		U	12/31/2009
866167-54-7	Summit EAFE Internatl Index F			1,166.000	85,373	73.190	85,373	85,050		726		322		322		U	12/31/2009
866167-55-4	Summit S&P MidCap 400 Cl F			1,376.000	75,818	55.100	75,818	60,469		323		15,349		15,349		U	12/30/2009
866167-68-7	Summit Russell 2000 SmCap Id F			15,636.000	787,761	50.380	787,761	623,996		10,569		167,781		167,781		U	12/31/2009
866167-69-5	Summit EAFE International Indx			476.000	33,769	70.890	33,769	27,966		654		9,588		9,588		U	12/30/2009
866167-79-4	Summit Russell 2000 Sm Cap Idx			385.000	19,335	50.190	19,335	20,144		310		718		718		U	12/30/2009
866167-81-0	Summit Nasdaq 100 Ind			3,380.000	86,218	25.510	86,218	64,746		63		21,473		21,473		U	12/30/2009
921925-20-2	Vanguard VIF Tot Bnd Mkt InvCl			343,163.000	4,039,029	11.770	4,039,029	3,914,258		118,131		53,735		53,735		L	12/21/2009
921925-30-1	Vanguard VIF Equity Index Port			12,253.000	258,657	21.110	258,657	300,913		9,568		44,115		44,115		L	12/21/2009
921925-40-0	Vanguard VIF Balance Port Inv1			46,322.000	803,687	17.350	803,687	833,052		24,824		111,665		111,665		L	12/22/2009
921925-70-7	Vanguard VIF Intern'l Port Inv			93,931.000	1,508,524	16.060	1,508,524	1,386,011		34,006		358,576		358,576		L	12/28/2009
921925-80-6	Vanguard VIF High Yield Bond I			116,514.000	869,197	7.460	869,197	807,259		45,367		151,242		151,242		L	12/21/2009
921925-81-4	Vanguard VIF Total Stk Mkt Idx			128,068.000	2,782,909	21.730	2,782,909	2,568,089		100,195		465,636		465,636		L	12/28/2009
921925-82-2	Vanguard VIF Capital Grwth Prt			7,251.000	109,056	15.040	109,056	97,382				11,674		11,674		L	09/04/2009
921925-84-8	Vanguard VIF REIT Index Inv Cl			62,226.000	516,478	8.300	516,478	466,137		32,709		91,550		91,550		L	12/28/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
921925-85-5	Vanguard VIF MidCap Idx Inv Cl			150,721.000	1,811,664	12.020	1,811,664	1,647,596		64,738		403,871		403,871		L	12/28/2009
921925-88-9	Vanguard VIF Small Com Growth			6,160.000	82,919	13.460	82,919	78,716		695		22,186		22,186		L	12/21/2009
922174-10-7	Fidelity Money Market			6,296,348.000	6,296,348	1.000	6,296,348	6,296,348		5,921						L	12/31/2009
922174-20-6	Fidelity VIP High Income Initl			253,529.000	1,341,167	5.290	1,341,167	1,461,347		95,178		265,887		265,887		L	12/31/2009
922174-30-5	Fidelity Equity Income			1,359,789.000	22,858,059	16.810	22,858,059	27,709,195		439,714		4,662,228		4,662,228		L	12/31/2009
922174-40-4	Fidelity Growth			984,842.000	29,584,642	30.040	29,584,642	33,834,141		136,851		6,195,254		6,195,254		L	12/31/2009
922174-46-1	Fidelity VIP Freedm 2030 Ser 2			15,119.000	136,070	9.000	136,070	118,858		2,617		17,145		17,145		L	12/31/2009
922174-49-5	Fidelity Vip Freedm 2025 Ser 2			26,722.000	247,709	9.270	247,709	213,182		8,805		45,078		45,078		L	12/31/2009
922174-50-3	Fidelity VIP Overseas Inital			190,673.000	2,869,632	15.050	2,869,632	3,602,158		61,729		528,038		528,038		L	12/31/2009
922174-53-7	Fidelity VIP Freedm 2020 Ser 2			56,161.000	532,403	9.480	532,403	473,203		20,494		95,954		95,954		L	12/31/2009
922174-56-0	Fidelity VIP Freedm 2015 Ser 2			6,790.000	66,136	9.740	66,136	61,173		2,658		8,820		8,820		L	12/31/2009
922174-59-4	Fidelity VIP Freedm 2010 Ser 2			10,206.000	99,411	9.740	99,411	97,369		4,019		14,780		14,780		L	12/31/2009
922174-66-9	Fidelity VIP Freedom Inc Ser 2			5,274.000	52,581	9.970	52,581	54,029		2,358		3,940		3,940		L	12/28/2009
922174-83-4	Fidelity VIP Money Mkt Serv Cl			23,176,165.000	23,176,165	1.000	23,176,165	23,176,165		29,960						L	12/31/2009
922174-87-5	Fidelity VIP Overseas Ser 2			7,181.000	107,138	14.920	107,138	114,963		1,752		4,224		4,224		L	12/31/2009
922175-10-4	Fidelity VIP Invest Grade Bd I			115,775.000	1,444,870	12.480	1,444,870	1,428,961		109,647		59,706		59,706		L	12/31/2009
922175-20-3	Fidelity Asset Manager			404,306.000	5,255,978	13.000	5,255,978	5,775,995		119,172		1,010,839		1,010,839		L	12/31/2009
922175-30-2	Fidelity Index 500			50,667.000	6,060,750	119.620	6,060,750	6,742,970		220,017		991,574		991,574		L	12/31/2009
922175-40-1	Fidelity Asset Manager: Growth			45,643.000	577,837	12.660	577,837	589,437		8,912		127,204		127,204		L	12/31/2009
922175-50-0	Fidelity Contrafund			2,319,321.000	47,824,392	20.620	47,824,392	57,485,610		575,499		11,389,528		11,389,528		L	12/31/2009
922176-40-9	Fidelity VIP Mid Cap Initial			3,261.000	83,298	25.540	83,298	75,198		830		8,592		8,592		L	12/18/2009
922176-80-5	Fidelity Mid-Cap Advisor			432,753.000	10,862,112	25.100	10,862,112	11,062,706		89,110		2,559,855		2,559,855		L	12/31/2009
933702-10-2	Wanger Small Cap			34,962.000	959,705	27.450	959,705	939,872				267,810		267,810		L	12/31/2009
9299999. Mutual Funds					840,022,056	XXX	840,022,056	924,844,079		17,183,171		143,384,323		143,384,323		XXX	XXX
9799999 - Total Common Stocks					840,022,056	XXX	840,022,056	924,844,079		17,183,171		143,384,323		143,384,323		XXX	XXX
9899999 - Total Preferred and Common Stocks					840,022,056	XXX	840,022,056	924,844,079		17,183,171		143,384,323		143,384,323		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 50 , the total $ value (included in Column 8) of all such issues $ 233,154,329

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
17309*-9Z-7	FHA PROJ SECT 236 #92 (CITICORP) 7.680% 12/01/17		12/31/2009	Symetra BOLI U-Life		1,513,461	1,537,192	8,526
36202F-BK-1	Government National Mortgage A POOL 4542 5.500% 09/20/39		09/30/2009	Morgan Stanley & Co., Inc.		9,312,574	8,855,282	27,058
3620A2-T5-5	GNMA 5.000% 05/15/39		06/23/2009	JP Morgan Securities, Inc.		4,963,467	4,890,868	12,906
3620A9-P2-1	Government National Mortgage A POOL 723241 5.000% 10/15/39		12/02/2009	JP Morgan Securities, Inc.		11,798,866	11,252,085	31,256
3620A9-PZ-8	Government National Mortgage A POOL 723240 5.000% 10/15/39		11/03/2009	Banc of America Securities		8,360,357	8,059,389	20,148
3620A9-TN-1	Government National Mortgage A 5.500% 09/15/39		10/14/2009	UBS PaineWebber, Inc.		16,485,726	15,619,341	47,726
3620AA-TX-6	Government National Mortgage A POOL 724266 5.500% 09/15/39		10/06/2009	Banc of America Securities		20,672,874	19,712,840	61,984
3620AC-6M-1	GNM 2009-20 A POOL 726376 5.000% 10/15/39		11/20/2009	JP Morgan Securities, Inc.		16,204,757	15,499,991	43,056
3620AC-DB-7	GNM 2009-20 A 5.470% 08/20/59		07/16/2009	Banc of America Securities		831,094	800,000	2,917
3620AC-DB-7	GNM 2009-20 A 5.470% 08/20/59		12/01/2009	Interest Capitalization		10,963	10,963	
3620AD-CD-2	Government National Mortgage A POOL 726468 5.000% 11/15/39		11/13/2009	JP Morgan Securities, Inc.		12,541,535	11,965,686	29,914
36295P-YT-3	Government National Mortgage A POOL 676722 5.500% 02/15/38		09/16/2009	Morgan Stanley & Co., Inc.		15,829,240	15,095,684	46,126
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		12/31/2009	Various		(2,488,457)	(2,410,858)	(8,036)
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		12/31/2009	Symetra BOLI U-Life		470,683	461,502	2,231
36296Q-3N-7	Government National Mortgage A POOL 698405 5.000% 07/15/39		08/18/2009	Banc of America Securities		6,663,342	6,505,781	18,072
36296Q-H9-3	Government National Mortgage A POOL 697856 5.500% 02/15/39		09/16/2009	Morgan Stanley & Co., Inc.		10,225,983	9,752,092	29,798
36296X-HC-1	Government National Mortgage A POOL 704127 5.500% 01/15/39		01/21/2009	JP MORGAN EQUITIES		2,518,451	2,440,655	6,712
36297A-KW-2	Government National Mortgage A POOL 706009 5.500% 01/15/39		02/10/2009	Symetra BOLI U-Life		4,773,713	4,639,536	18,429
36297C-YC-7	Government National Mortgage A POOL 708207 5.500% 02/15/39		02/06/2009	Sandler O'Neil		3,514,604	3,426,792	9,424
619999-AA-3	FHA 241(F) #052-12012L(MOSSHILL) 8.200% 06/01/33		12/31/2009	Symetra BOLI U-Life		2,201,818	2,195,762	6,002
0399999. Bonds - U.S. Governments						146,405,051	140,310,583	414,249
31339L-MN-7	FHLMC REMIC SER 2395 VB (VADM) 6.000% 05/15/19		12/31/2009	Symetra BOLI U-Life		1,705,153	1,727,000	8,347
31362W-3B-0	FNMA DUS POOL #73694 (30/15) 8.060% 10/01/26		12/31/2009	Symetra BOLI U-Life		600,492	593,814	3,856
31362W-TC-0	FNMA DUS POOL #73447 (30/30/20) 7.400% 05/01/26		12/31/2009	Symetra BOLI U-Life		732,848	703,223	4,192
31368H-NN-9	Fannie Mae 5.000% 09/01/39		08/27/2009	Citibank Mortgages		138,754,642	135,546,014	244,736
31377F-GU-4	FNMA DUS POOL #375611 (30/30/15) 7.000% 01/01/28		12/31/2009	Symetra BOLI U-Life		705,725	696,392	3,927
31377M-NC-1	FNMA DUS POOL #381187 (30/30/15) 6.430% 01/01/29		12/31/2009	Symetra BOLI U-Life		275,524	260,291	1,348
31377R-UP-3	FNMA DUS POOL #384990 (30/18/15) 6.570% 04/01/20		12/31/2009	Symetra BOLI U-Life		642,709	609,495	3,226
31381G-MK-1	FNMA DUS PL #460362 (40/15.5/15.25) 6.631% 09/01/15		12/31/2009	Symetra BOLI U-Life		898,328	889,875	4,753
31392E-3V-0	FNMA REMIC SER 2002-71 PZ (PAC-Z) 5.500% 11/25/32		12/31/2009	Symetra BOLI U-Life		636,759	674,225	2,987
31393C-5M-1	FNMA REMIC SER 2003-66 MZ (PAC Z) 5.000% 07/25/23		12/31/2009	Symetra BOLI U-Life		571,922	619,627	2,496
31393C-SZ-7	FNMA REMIC SER 2003-45 Z (PAC Z) 5.500% 06/25/33		12/01/2009	Interest Capitalization		76,630	76,630	
31393D-Y3-9	FNMA REMIC SER 2003-75 GZ (PAC Z) 5.000% 08/25/23		12/01/2009	Interest Capitalization		20,112	20,112	
31393E-6H-7	FNMA REMIC SER 2003-W14 1A8 (WH-SEQ) 5.858% 09/25/43		12/01/2009	Symetra BOLI U-Life		930,432	931,978	4,398
31393E-B2-4	FNMA REMIC 2003-93 MK (DUS 30/10/9.5) 7.500% 11/25/19		10/31/2009	Symetra BOLI U-Life		821,767	782,711	4,729
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z) 5.000% 09/25/33		12/01/2009	Interest Capitalization		107,405	107,405	
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z) 5.000% 09/25/33		11/01/2009	Symetra BOLI U-Life		61,367	70,521	20
31393F-NQ-5	FHLMC REMIC SERIES 2532 CLASS BL 4.250% 09/15/16		01/27/2009	Sandler O'Neil		1,785,233	1,755,607	6,011
31393M-J3-6	FHLMC REMIC SER 2585 KZ (PAC-Z) 5.500% 03/15/23		12/01/2009	Interest Capitalization		23,200	23,200	
31393M-PD-7	FHLMC REMIC SER 2582 TD (BPAC) 5.000% 01/15/28		11/01/2009	Symetra BOLI U-Life		12,666	12,685	46
31393Q-DY-5	FHLMC REMIC SER 2615 PD (BPAC) 5.500% 01/15/32		11/01/2009	Symetra BOLI U-Life		1,147,716	1,136,000	5,033
31393Q-Z4-7	FHLMC REMIC SER 2611 MZ (PAC-Z) 5.500% 05/15/33		12/01/2009	Interest Capitalization		97,703	97,703	
31393T-VN-3	FNMA REMIC SER 2003-100 KA (B-VADM) 5.000% 10/25/18		11/01/2009	Symetra BOLI U-Life		130,067	131,121	473
31393U-N2-5	FNMA REMIC SER 2004-7 Z (ACRL) 5.500% 02/25/34		12/01/2009	Interest Capitalization		528,224	528,224	
31393W-BR-9	FHLMC REMIC SER 2640 PZ (PAC Z) 5.000% 07/15/33		11/01/2009	Symetra BOLI U-Life		930,433	1,033,018	4,161
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z) 5.000% 07/15/33		12/01/2009	Interest Capitalization		100,558	100,558	
31393X-ZU-4	FNMA REMIC SER 2004-17 DZ (Z-PAC) 5.500% 04/25/34		12/01/2009	Interest Capitalization		172,031	172,031	
31394K-D3-5	FHLMC REMIC SER 2690 VZ (PAC Z) 5.000% 10/15/33		12/01/2009	Interest Capitalization		59,587	59,587	
31394M-KN-9	FHLMC REMIC SER 2714 LZ (PAC Z) 5.500% 12/15/33		12/01/2009	Interest Capitalization		31,542	31,542	
31394M-KN-9	FHLMC REMIC SER 2714 LZ (PAC Z) 5.500% 12/15/33		11/01/2009	Symetra BOLI U-Life		1,914,070	2,022,333	8,960
31394P-VH-3	FHLMC REMIC SER 2743 MZ (PAC Z) 5.000% 02/15/34		12/01/2009	Interest Capitalization		418,952	418,952	
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC) 5.000% 03/15/34		12/01/2009	Interest Capitalization		171,127	171,127	
31395A-V4-4	FHLMC REMIC SER 2812 OG (PAC) 5.000% 06/15/34		11/01/2009	Symetra BOLI U-Life		1,081,685	1,188,000	4,785
31395H-MA-5	FHLMC 2877 MV 4.750% 12/15/28		11/01/2009	Symetra BOLI U-Life		2,801,572	2,800,741	9,608
31396W-E9-3	FANNIE MAE SERIES 2007-65 CLASS PC 6.000% 07/25/35		11/01/2009	Symetra BOLI U-Life		726,657	731,000	3,533
31396W-GJ-9	FANNIE MAE SERIES 200755 CLASS PE 6.000% 12/25/43		11/01/2009	Symetra BOLI U-Life		1,797,385	1,795,000	8,676
31412Q-BN-8	FANNIE MAE 5.000% 07/01/39		07/13/2009	UBS PaineWebber, Inc.		14,406,103	14,091,251	23,485
31412Q-HW-2	FANNIE MAE 5.000% 08/01/39		08/31/2009	Citibank Mortgages		9,738,186	9,486,209	17,128
31412T-5U-3	FANNIE MAE POOL 934759 5.000% 02/01/39		02/23/2009	Barclays Capital, Inc.		14,440,661	14,120,738	49,030
31412U-H5-2	FANNIE MAE POOL 935052 5.000% 03/01/39		03/23/2009	Morgan Stanley & Co., Inc.		16,972,600	16,488,257	27,480
31414J-KK-8	FANNIE MAE POOL 967498 5.500% 01/01/38		11/01/2009	Symetra BOLI U-Life		153,602	151,490	671
31415Y-XT-1	FANNIE MAE POOL 993590 5.000% 05/01/39		05/22/2009	Various		18,938,019	18,411,563	25,572
31416H-UN-3	FANNIE MAE POOL AA0588 5.500% 02/01/39		02/17/2009	Greenwich Mortgages, Inc.		1,893,600	1,838,028	5,335
31416L-SJ-6	FANNIE MAE POOL AA3220 5.000% 04/01/39		04/07/2009	Banc of America Securities		20,579,785	19,935,012	33,225
31416L-ZX-7	FANNIE MAE POOL AA3457 5.000% 03/01/39		03/13/2009	Greenwich Mortgages, Inc.		9,604,443	9,384,494	15,641

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
31416M-KD-5	Fannie Mae 5.000% 03/01/39		08/31/2009	Citibank Mortgages		15,239,955	14,845,618	26,805
31416R-GU-1	FANNIE MAE POOL AA7410 5.000% 05/01/39		05/29/2009	JP Morgan Securities, Inc.		7,938,328	7,742,350	10,753
31416R-PC-1	FANNIE MAE POOL AA7618 5.000% 05/01/39		05/06/2009	KBC Securities		2,982,457	2,893,395	4,420
31417K-SQ-1	FNMA Pool # AC1426 5.000% 08/01/39		08/28/2009	Banc of America Securities		3,941,856	3,847,473	6,947
31417S-7M-6	Fannie Mae POOL AC6299 5.000% 12/01/39		12/08/2009	Various		23,312,180	22,275,000	40,219
31417U-CB-9	Fannie Mae POOL AC7265 5.000% 11/01/39		10/28/2009	Morgan Stanley & Co., Inc.		9,967,985	9,642,549	14,732
31417V-PR-8	FANNIE MAE POOL AC8531 5.000% 12/01/39		12/18/2009	JP Morgan Securities, Inc.		66,096,224	63,500,000	
38373M-AR-1	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ) 7.021% 03/16/41		12/01/2009	Interest Capitalization		264,821	264,821	
38373S-LY-1	GNMA REMIC SER 2003-12 OZ (PAC - Z) 5.250% 02/20/33		12/01/2009	Interest Capitalization		116,807	116,807	
38373Y-D9-2	GNMA REMIC SER 2003-4 MZ (PAC Z) 5.500% 01/20/33		12/01/2009	Interest Capitalization		114,804	114,804	
38374L-5H-0	GOVERNMENT NATIONAL MTG ASSOC Series 2005-60 Class WZ 5.500% 09/20/35		12/01/2009	Interest Capitalization		33,710	33,710	
3199999. Bonds - U.S. Special Revenues						398,208,349	387,701,311	641,744
032654-AE-5	ANALOG DEVICES 5.000% 07/01/14		06/25/2009	Credit Suisse First Boston		4,978,800	5,000,000	
035229-DD-2	ANHEUSER-BUSCH CO BASIC 5.500% 01/15/18		11/01/2009	Symetra BOLI U-Life		1,745,490	2,000,000	40,333
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC 5.450% 03/15/18		11/01/2009	Symetra BOLI U-Life		1,859,182	2,000,000	21,800
054937-AE-7	BBT CORPORATION NTS 5.200% 12/23/15		11/01/2009	Symetra BOLI U-Life		1,745,951	1,750,000	38,928
05955F-AA-8	BANC OF AMERICA LARGE LOAN 2009-UB1 5.615% 06/24/50		07/02/2009	Banc of America Securities		7,460,156	9,000,000	9,973
072732-AC-4	BAYER CORP DEBS 144A 6.650% 02/15/28		11/01/2009	Symetra BOLI U-Life		495,994	500,000	9,421
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4 5.471% 01/12/45		11/01/2009	Symetra BOLI U-Life		1,813,105	2,000,000	7,903
075811-AE-9	BECKMAN COULTER INC 6.000% 06/01/15		06/23/2009	RBC Dain Rauscher, Inc.		10,377,950	10,000,000	55,833
081437-AF-2	BEMIS CO INC 6.800% 08/01/19		08/11/2009	RBC Dain Rauscher, Inc.		5,418,650	5,000,000	16,056
12189T-BC-7	BURLINGTON NORTHERN SANTA FE 4.700% 10/01/19		09/21/2009	Barclays Capital, Inc.		4,991,250	5,000,000	
126650-AW-0	CVS CORP 144A 5.298% 01/11/27		11/01/2009	Symetra BOLI U-Life		2,076,614	2,081,135	5,207
12669E-ME-3	COUNTRYWIDE HOME LOANS SER 2003-18 A10 (ACRL-SUB) 5.500% 07/25/33		12/01/2009	Interest Capitalization		30,652	30,652	
127391-AA-8	CADETS TRUST Series 144A 4.800% 07/15/13		11/01/2009	Symetra BOLI U-Life		1,997,301	2,000,000	35,200
14912L-4E-8	CATERPILLAR FINL SVCS 7.150% 02/15/19		09/22/2009	Credit Suisse First Boston		2,916,425	2,500,000	19,861
191098-AH-5	COCA-COLA BOTTLING CO CONSOL 5.000% 06/15/16		11/01/2009	Symetra BOLI U-Life		990,348	1,000,000	22,500
20030N-AG-6	COMCAST CORP 4.950% 06/15/16		11/01/2009	Symetra BOLI U-Life		945,893	1,000,000	22,275
20030N-AZ-4	COMCAST CORP 5.700% 07/01/19		06/15/2009	Various		5,985,780	6,000,000	
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		01/29/2009	Banc of America Securities		24,831,500	25,000,000	
24240V-AM-3	DEAN WITTER, DISCOVER DEBS 6.750% 01/01/16		11/01/2009	Symetra BOLI U-Life		2,314,183	2,300,000	62,963
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN 5.750% 09/10/18		09/24/2009	Various		17,547,233	16,005,000	53,683
25468P-CG-9	THE WALT DISNEY CO MTNC 6.000% 07/17/17		07/07/2009	RBC Dain Rauscher, Inc.		5,431,800	5,000,000	144,167
25468P-CK-0	THE WALT DISNEY CO 5.500% 03/15/19		05/20/2009	RBC Dain Rauscher, Inc.		5,173,850	5,000,000	53,472
260003-AH-1	DOVER CORP 5.450% 03/15/18		09/11/2009	Banc of America Securities		6,492,120	6,000,000	908
26882P-AN-2	ERAC USA FINANCE CO NOTES 144A 8.000% 01/15/11		11/01/2009	Symetra BOLI U-Life		2,148,779	2,100,000	61,600
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL) 5.250% 07/25/33		12/01/2009	Interest Capitalization		36,027	36,027	
350259-AB-3	FOSTERS FIN CORP 144A 4.875% 10/01/14		11/01/2009	Symetra BOLI U-Life		292,410	300,000	2,275
36228C-VU-4	GS MTG SEC CORP II SERIES 2005GG4 CLASS A4A 4.751% 07/10/39		11/01/2009	Symetra BOLI U-Life		818,701	1,000,000	3,431
362320-AT-0	GTE CORP DEBS 8.750% 11/01/21		11/01/2009	Symetra BOLI U-Life		1,186,582	1,000,000	6,319
362333-AH-9	GTE FLA INC DEBS 6.860% 02/01/28		11/01/2009	Symetra BOLI U-Life		999,582	1,000,000	22,104
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC 5.650% 05/15/18		11/01/2009	Symetra BOLI U-Life		1,006,476	1,000,000	1,883
438516-AX-4	HONEYWELL INC BASIC 5.300% 03/01/18		11/01/2009	First Tennessee Bank		13,177,793	12,150,000	75,128
438516-AZ-9	HONEYWELL INC 5.000% 02/15/19		02/17/2009	JP MORGAN EQUITIES		9,964,300	10,000,000	
450679-BX-2	ITT CORP 6.125% 05/01/19		10/06/2009	Various		16,958,141	15,650,000	324,387
45068H-AF-3	ITT HARTFORD GROUP INC DEBS 7.300% 11/01/15		11/01/2009	Symetra BOLI U-Life		1,019,193	1,000,000	5,272
487836-BB-3	KELLOGG COMPANY 4.450% 05/30/16		05/18/2009	JP Morgan Securities, Inc.		9,973,600	10,000,000	
494550-AH-9	KINDER MORGAN ENERGY PRTNRS NOTES 6.750% 03/15/11		11/01/2009	Symetra BOLI U-Life		1,998,411	2,000,000	27,000
58013M-EB-6	MCDONALD'S CORP 5.800% 10/15/17		05/26/2009	JP Morgan Securities, Inc.		6,386,940	6,000,000	42,533
589331-AN-7	MERCK AND CO.,INC. 5.000% 06/30/19		06/22/2009	Banc of America Securities		19,873,800	20,000,000	
653522-DQ-2	NIAGARA MOHAWK PWR CORP 144A 3.553% 10/01/14		09/21/2009	JP Morgan Securities, Inc.		3,000,000	3,000,000	
693304-AL-1	PECO ENERGY CO 5.350% 03/01/18		11/23/2009	First Tennessee Securities		18,980,325	17,500,000	231,462
72018Q-AJ-0	PIEDMONT NATURAL GAS NTS SER D 6.550% 09/26/11		11/01/2009	Symetra BOLI U-Life		111,381	110,000	520
771196-AQ-5	ROCHE HLDGS INC 144A 5.000% 03/01/14		02/18/2009	JP Morgan Securities, Inc.		1,687,658	1,700,000	
771196-AS-1	ROCHE HLDGS INC 144A 6.000% 03/01/19		02/18/2009	Various		27,953,552	28,400,000	
786514-BM-0	SAFEWAY INC 5.625% 08/15/14		03/13/2009	JP Morgan Securities, Inc.		770,983	755,000	3,893
870836-AD-5	SWISS BANK CORP NY SUB DEBS 7.000% 10/15/15		11/01/2009	Symetra BOLI U-Life		1,594,364	1,500,000	12,250
870845-AC-8	SWISS BANK CORP-NY SUB DEBS 7.750% 09/01/26		11/01/2009	Symetra BOLI U-Life		457,163	400,000	7,406
880394-AD-3	TENNECO PACKAGING DEBS 8.125% 06/15/17		11/01/2009	Symetra BOLI U-Life		2,291,823	1,958,000	71,589
9021EQ-AD-6	Tyco/tyco intl fin sa 6.875% 01/15/21		12/15/2009	Morgan Stanley & Co., Inc.		4,532,160	4,000,000	116,875
92922F-RE-0	WASHINGTON MUTUAL SER 2004-CB1 3A3 (ACRL) 5.500% 06/25/34		12/01/2009	Interest Capitalization		126,923	126,923	
71644E-AB-8	PETRO-CANADA DEBS 9.250% 10/15/21	A	11/01/2009	Symetra BOLI U-Life		1,206,185	1,000,000	10,792
05565Q-BJ-6	BP Capital PLC 4.750% 03/10/19	F	03/05/2009	Goldman Sachs & Co.		15,857,388	15,900,000	
822582-AJ-1	SHELL INTERNATIONAL FIN 4.300% 09/22/19	F	09/15/2009	Morgan Stanley & Co., Inc.		78,029,082	78,300,000	
902118-BL-1	TYCO INT'L 8.500% 01/15/19	F	09/01/2009	Cantor Fitzgerald & Company		2,422,220	2,000,000	23,139

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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
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						362,482,169	356,052,737	1,670,341
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II 144A 8.380% 05/15/27		11/01/2009	Symetra BOLI U-Life		2,204,641	2,160,000	6,034
4899999. Bonds - Hybrid Securities						2,204,641	2,160,000	6,034
8399997. Total - Bonds - Part 3						909,300,210	886,224,631	2,732,368
8399998. Total - Bonds - Part 5						42,858,851	43,065,682	107,502
8399999. Total - Bonds						952,159,061	929,290,313	2,839,870
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
008892-10-1	AIM VI Capital Appreciation I		12/31/2009	AIM Variable Insurance Funds, Inc.	46,127.000	807,581		
008892-41-6	AIM VI Global Health Car Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	5,822.000	77,411		
008892-50-7	AIM VI International Growth I		12/31/2009	AIM Variable Insurance Funds, Inc.	43,838.000	979,444		
008892-52-3	AIM VI Glob Real Estate Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	340,458.000	3,099,658		
008892-53-1	AIM VI Sm Cap Equity Fd Ser II		12/31/2009	AIM Variable Insurance Funds, Inc.	4,717.000	46,476		
008892-65-5	AIM VI International Growth II		12/31/2009	AIM Variable Insurance Funds, Inc.	275,830.000	5,804,530		
008892-74-7	AIM VI Cap Development Ser II		12/31/2009	AIM Variable Insurance Funds, Inc.	35,807.000	310,007		
008892-75-4	AIM VI Capital Appreciation II		12/31/2009	AIM Variable Insurance Funds, Inc.	58,750.000	985,755		
008892-85-3	AIM VI Cap Development Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	11,038.000	97,105		
024936-10-6	American Century Value		12/31/2009	American Century Variable Portfolios, Inc.	443,547.000	1,960,844		
024936-20-5	American Century International		12/31/2009	American Century Variable Portfolios, Inc.	408,788.000	2,428,950		
024936-40-3	American Century Balanced		12/31/2009	American Century Variable Portfolios, Inc.	1,594,270.000	8,588,677		
024936-75-9	American Century Large Co Val		12/31/2009	American Century Variable Portfolios, Inc.	106,511.000	727,383		
024936-85-8	American Century VP Ultra II		12/31/2009	American Century Variable Portfolios, Inc.	17,630.000	114,413		
024936-88-2	American Century VP Ultra Cl I		12/31/2009	American Century Variable Portfolios, Inc.	17,520.000	114,769		
02507T-20-9	American Century Inflat Protec		12/31/2009	American Century Variable Portfolios, Inc.	344,256.000	3,552,837		
02507T-30-8	Amer Cent VP Inflation Protect		12/31/2009	American Century Variable Portfolios, Inc.	6,083.000	64,576		
23338G-40-6	DWS Captial Growth VIP B		12/31/2009	DWS Variable Series I and II	69,132.000	973,762		
23338G-60-4	DWS Global Opportunities B		12/31/2009	DWS Variable Series I and II	5,148.000	54,231		
23338G-85-1	DWS International VIP B		04/23/2009	DWS Variable Series I and II	458.000	2,673		
23338G-86-9	DWS International VIP A		12/31/2009	DWS Variable Series I and II	165,222.000	1,046,272		
23338H-68-5	DWS Balanced VIP A		12/31/2009	DWS Variable Series I and II	118,536.000	2,004,043		
23338H-79-2	DWS VIP Money Market Cl A		12/15/2009	DWS Variable Series I and II	36,846.000	36,846		
23338H-80-0	DWS Global Thematic B		12/09/2009	DWS Variable Series I and II	3,106.000	22,272		
23339F-40-7	DWS Small Cap Index A		11/02/2009	DWS Variable Series I and II	4,444.000	37,035		
261976-60-9	Dreyfus Quality Bond		12/31/2009	Dreyfus Variable Insurance Fund	210,109.000	2,188,875		
261976-80-7	Dreyfus Appreciation		12/31/2009	Dreyfus Variable Insurance Fund	60,796.000	1,550,161		
262014-20-2	Dreyfus Stock Index		12/31/2009	Dreyfus Variable Insurance Fund	410,660.000	8,960,603		
26201X-10-9	Dreyfus Socially Responsible		12/31/2009	Dreyfus Variable Insurance Fund	75,689.000	1,581,304		
26202A-20-7	Dreyfus Midcap Stock		12/31/2009	Dreyfus Variable Insurance Fund	407,833.000	3,364,071		
26202A-80-1	Dreyfus Technology Growth		12/31/2009	Dreyfus Variable Insurance Fund	164,922.000	1,256,361		
313916-10-8	Federated Capital Income		12/31/2009	Federated Insurance Series	41,388.000	293,020		
313916-30-6	Federated High Income Bond		12/31/2009	Federated Insurance Series	283,395.000	1,430,175		
313916-60-3	Federated International Equity		12/31/2009	Federated Insurance Series	15,773.000	157,952		
315802-20-7	Fidelity Growth Opportunities		12/31/2009	Fidelity Variable Insurance Products	122,870.000	1,405,336		
315802-50-4	Fidelity Balanced		12/28/2009	Fidelity Variable Insurance Products	1,081.000	11,941		
315802-70-2	Fidelity Growth & Income		12/31/2009	Fidelity Variable Insurance Products	198,042.000	1,807,581		
317613-30-5	Ibbotson Conserv ETF Ast All 1		10/07/2009	Financial Investors Variable Insurance Trust	491.000	5,116		
317613-40-4	Ibbotson Inc & Gr ETF Ast All1		09/01/2009	Financial Investors Variable Insurance Trust	5,249.000	46,369		
317613-50-3	Ibbotson Balance ETF Ast All 1		12/16/2009	Financial Investors Variable Insurance Trust	76,059.000	621,006		
317613-60-2	Ibbotson Growth ETF Ast All 1		11/23/2009	Financial Investors Variable Insurance Trust	41,670.000	338,615		
317613-70-1	Ibbotson Aggress Grow ETF AA 1		10/29/2009	Financial Investors Variable Insurance Trust	37,617.000	264,544		
317613-80-0	Ibbotson Aggress Grow ETF AA 2		12/31/2009	Financial Investors Variable Insurance Trust	104,068.000	686,194		
317613-85-9	Ibbotson Conservative ETF AA 2		12/31/2009	Financial Investors Variable Insurance Trust	52,533.000	512,324		
317613-86-7	Ibbotson Growth ETF Ast All 2		12/31/2009	Financial Investors Variable Insurance Trust	190,354.000	1,426,881		
317613-87-5	Ibbotson Balance ETF Ast All 2		12/30/2009	Financial Investors Variable Insurance Trust	378,713.000	3,029,513		
317613-88-3	Ibbotson Inc & Growth ETF AA 2		12/29/2009	Financial Investors Variable Insurance Trust	97,321.000	890,834		
355150-22-8	FTVIP Founding Funds Alloc 2		12/24/2009	Franklin Templeton Variable Insurance Products Trust	29,217.000	183,160		
355150-23-6	FTVIP Founding Funds Alloc I		12/22/2009	Franklin Templeton Variable Insurance Products Trust	7,485.000	44,939		
355150-26-9	Franklin Flex Cap Growth Sec		12/31/2009	Franklin Templeton Variable Insurance Products Trust	49,474.000	427,230		
355150-41-8	Franklin Income Sec Fund Cl II		12/31/2009	Franklin Templeton Variable Insurance Products Trust	152,058.000	1,828,820		
355150-42-6	Franklin U.S. Government		12/31/2009	Franklin Templeton Variable Insurance Products Trust	826,016.000	10,649,760		
355150-48-3	Templeton Developing Mkts		12/31/2009	Franklin Templeton Variable Insurance Products Trust	329,081.000	2,248,489		
355150-49-1	Templeton Growth		12/31/2009	Franklin Templeton Variable Insurance Products Trust	155,806.000	1,324,784		
355150-52-5	Franklin Small Cap		12/31/2009	Franklin Templeton Variable Insurance Products Trust	120,828.000	1,630,039		

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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
355150-55-8	Mutual Shares Security		12/31/2009	Franklin Templeton Variable Insurance Products Trust	164,022.000	2,049,201		
355150-56-6	Templeton Global Bond Fd Cl 2		12/31/2009	Franklin Templeton Variable Insurance Products Trust	272,423.000	4,526,609		
355150-59-0	Franklin Small Cap Value Sec		12/31/2009	Franklin Templeton Variable Insurance Products Trust	470,431.000	4,877,454		
355150-67-3	Franklin Small Cap Value Cl 1		06/15/2009	Franklin Templeton Variable Insurance Products Trust	458.000	4,873		
355150-70-7	Templeton Global Bond Fd Cl 1		12/22/2009	Franklin Templeton Variable Insurance Products Trust	11,004.000	184,793		
355150-76-4	Templeton Growth Securiti Cl 1		06/15/2009	Franklin Templeton Variable Insurance Products Trust	264.000	2,258		
355150-77-2	Templeton Develp Mkts Sec Cl 1		12/21/2009	Franklin Templeton Variable Insurance Products Trust	2,026.000	13,377		
355150-83-0	Franklin Zero Coupon 2010 Cl 1		09/04/2009	Franklin Templeton Variable Insurance Products Trust	6,094.000	97,382		
355150-87-1	Franklin US Government Cl 1		06/15/2009	Franklin Templeton Variable Insurance Products Trust	19.000	244		
355150-88-9	Franklin Inc Securities Cl 1		06/15/2009	Franklin Templeton Variable Insurance Products Trust	77.000	923		
449797-64-6	ING Global Resources Port Cl S		12/31/2009	Ing Investors Trust	38,388.000	552,527		
449797-78-6	ING JP Morgan Emerg Mkt Eqty 2		12/31/2009	Ing Investors Trust	14,579.000	221,598		
480906-10-6	JP Morgan Ins Trst US Equlty I		12/31/2009	JP Morgan Series Trust	314,073.000	4,440,436		
480906-60-1	JP Morgan InsTrst MidCapVal I		12/31/2009	JP Morgan Series Trust	1,307,215.000	8,436,457		
480906-77-5	JP Morgan Ins Trst Intl Equ I		12/31/2009	JP Morgan Series Trust	1,977,605.000	22,653,187		
641222-70-8	NeuberBerm AMT Regency Port I		10/15/2009	Neuberger Berman Advisers Management Trust	1,646.000	17,221		
641222-83-1	NeuberBerm AMT Regency Port S		11/18/2009	Neuberger Berman Advisers Management Trust	1,255.000	13,746		
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/31/2009	Neuberger Berman Advisers Management Trust	11,975.000	201,727		
641222-87-2	NeuberBerm AMT Guardian Port S		12/28/2009	Neuberger Berman Advisers Management Trust	1,235.000	16,581		
693394-40-5	PIMCO Total Return Port Admin		12/31/2009	PIMCO Variable Insurance Trust	25,023.000	275,005		
693394-59-5	PIMCO Com Real Ret Strat Admin		12/31/2009	PIMCO Variable Insurance Trust	468,560.000	3,677,425		
693394-63-7	PIMCO All Assets Port Advisor		12/31/2009	PIMCO Variable Insurance Trust	67,936.000	664,278		
693394-65-2	PIMCO All Asset Portfolio Admn		12/30/2009	PIMCO Variable Insurance Trust	5,065.000	53,102		
724027-18-0	Pioneer Bond VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	279,086.000	2,997,902		
724027-20-6	Pioneer Mid Cap Value VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	101,354.000	1,228,320		
724027-23-0	Pioneer Growth Opp VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	266,369.000	3,931,849		
724027-30-5	Pioneer Real Estate VCT Cl 1		12/22/2009	Pioneer Variable Contracts Trust	525.000	4,786		
724027-61-0	Pioneer High Yield VCT Cl 1		12/31/2009	Pioneer Variable Contracts Trust	1,282.000	9,321		
724027-62-8	Pioneer High Yield VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	206,307.000	1,582,587		
724027-64-4	Pioneer Strtegic Inc VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	349,719.000	3,336,437		
724027-70-1	Pioneer Money Market VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	2,666,095.000	2,666,095		
724027-75-0	Pioneer Emerg Mkts VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	128,934.000	2,627,241		
724027-81-8	Pioneer Real Est VCT Prt Cl II		12/31/2009	Pioneer Variable Contracts Trust	140,511.000	1,255,451		
724027-82-6	Pioneer Eqty Income VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	183,764.000	2,674,744		
724027-86-7	Pioneer Emerging Mkt VCT Cl 1		09/04/2009	Pioneer Variable Contracts Trust	2,556.000	60,467		
724027-87-5	Pioneer Fund VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	401,915.000	6,521,987		
866167-20-8	Summit S&P MidCap 400 Index		12/30/2009	Summit Mutual Funds, Inc.	246.000	13,749		
866167-40-6	Summit Balanced Index		12/30/2009	Summit Mutual Funds, Inc.	1,415.000	58,716		
866167-50-5	Summit Lehman Aggreg Bond Indx		12/31/2009	Summit Mutual Funds, Inc.	18,806.000	984,455		
866167-54-7	Summit EAFE Internatl Index F		12/31/2009	Summit Mutual Funds, Inc.	1,166.000	85,050		
866167-55-4	Summit S&P MidCap 400 Cl F		12/30/2009	Summit Mutual Funds, Inc.	1,376.000	60,469		
866167-68-7	Summit Russell 2000 SmCap Id F		12/31/2009	Summit Mutual Funds, Inc.	14,040.000	555,293		
866167-69-5	Summit EAFE International Indx		12/30/2009	Summit Mutual Funds, Inc.	372.000	18,260		
866167-79-4	Summit Russell 2000 Sm Cap Idx		12/30/2009	Summit Mutual Funds, Inc.	272.000	14,059		
866167-81-0	Summit Nasdaq 100 Ind		12/30/2009	Summit Mutual Funds, Inc.	3,380.000	64,746		
921925-20-2	Vanguard VIF Tot Bnd Mkt InvCl		12/21/2009	Vanguard Variable Insurance Fund Portfolios	143,593.000	1,666,291		
921925-30-1	Vanguard VIF Equity Index Port		12/21/2009	Vanguard Variable Insurance Fund Portfolios	1,147.000	18,970		
921925-40-0	Vanguard VIF Balance Port Inv1		12/22/2009	Vanguard Variable Insurance Fund Portfolios	10,859.000	165,402		
921925-70-7	Vanguard VIF Intern'l Port Inv		12/28/2009	Vanguard Variable Insurance Fund Portfolios	42,894.000	547,723		
921925-80-6	Vanguard VIF High Yield Bond I		12/21/2009	Vanguard Variable Insurance Fund Portfolios	48,024.000	313,176		
921925-81-4	Vanguard VIF Total Stk Mkt Idx		12/28/2009	Vanguard Variable Insurance Fund Portfolios	60,657.000	1,092,428		
921925-82-2	Vanguard VIF Capital Grwth Prt		09/04/2009	Vanguard Variable Insurance Fund Portfolios	7,251.000	97,382		
921925-84-8	Vanguard VIF REIT Index Inv Cl		12/28/2009	Vanguard Variable Insurance Fund Portfolios	34,062.000	209,470		
921925-85-5	Vanguard VIF MidCap Idx Inv Cl		12/28/2009	Vanguard Variable Insurance Fund Portfolios	66,754.000	633,621		
921925-88-9	Vanguard VIF Small Com Growth		12/21/2009	Vanguard Variable Insurance Fund Portfolios	665.000	6,990		
922174-10-7	Fidelity Money Market		12/31/2009	Fidelity Variable Insurance Products	6,271,490.000	6,271,490		
922174-20-6	Fidelity VIP High Income Initl		12/31/2009	Fidelity Variable Insurance Products	64,338.000	326,085		
922174-30-5	Fidelity Equity Income		12/31/2009	Fidelity Variable Insurance Products	363,239.000	5,061,298		
922174-40-4	Fidelity Growth		12/31/2009	Fidelity Variable Insurance Products	165,324.000	4,106,149		
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		12/31/2009	Fidelity Variable Insurance Products	13,753.000	109,217		
922174-49-5	Fidelity Vip Freedm 2025 Ser 2		12/31/2009	Fidelity Variable Insurance Products	24,030.000	182,527		
922174-50-3	Fidelity VIP Overseas Inital		12/31/2009	Fidelity Variable Insurance Products	23,565.000	307,881		
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		12/31/2009	Fidelity Variable Insurance Products	6,366.000	53,527		
922174-56-0	Fidelity VIP Freedm 2015 Ser 2		12/31/2009	Fidelity Variable Insurance Products	5,287.000	45,050		
922174-59-4	Fidelity VIP Freedm 2010 Ser 2		12/31/2009	Fidelity Variable Insurance Products	4,345.000	36,508		
922174-66-9	Fidelity VIP Freedom Inc Ser 2		12/28/2009	Fidelity Variable Insurance Products	671.000	6,657		

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922174-83-4	Fidelity VIP Money Mkt Serv Cl		12/31/2009	Fidelity Variable Insurance Products	21,912,199.000	21,912,199		
922174-87-5	Fidelity VIP Overseas Ser 2		12/31/2009	Fidelity Variable Insurance Products	5,444.000	81,950		
922175-10-4	Fidelity VIP Invest Grade Bd I		12/31/2009	Fidelity Variable Insurance Products	32,168.000	395,261		
922175-20-3	Fidelity Asset Manager		12/31/2009	Fidelity Variable Insurance Products	59,186.000	686,950		
922175-30-2	Fidelity Index 500		12/31/2009	Fidelity Variable Insurance Products	12,165.000	1,250,207		
922175-40-1	Fidelity Asset Manager: Growth		12/31/2009	Fidelity Variable Insurance Products	8,651.000	92,549		
922175-50-0	Fidelity Contrafund		12/31/2009	Fidelity Variable Insurance Products	515,027.000	8,666,777		
922176-40-9	Fidelity VIP Mid Cap Initial		12/18/2009	Fidelity Variable Insurance Products	3,133.000	72,333		
922176-80-5	Fidelity Mid-Cap Advisor		12/31/2009	Fidelity Variable Insurance Products	164,028.000	3,432,951		
933702-10-2	Wanger Small Cap		12/31/2009	Wanger Advisors Trust	7,645.000	164,670		
9299999. Common Stocks - Mutual Funds						225,849,624	XXX	
9799997. Total - Common Stocks - Part 3						225,849,624	XXX	
9799998. Total - Common Stocks - Part 5						28,738,018	XXX	
9799999. Total - Common Stocks						254,587,642	XXX	
9899999. Total - Preferred and Common Stocks						254,587,642	XXX	
9999999 - Totals						1,206,746,703	XXX	2,839,870

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133MU-SW-6	FHLB UNSEC'D BONDS SER BP18 5.400% 01/10/18		02/05/2009	Call 100.0000		400,000	400,000	404,000	400,000						400,000				12,300	01/10/2018
3136F5-DZ-1	FNMA UNSEC'D NTS 3.600% 03/03/09		03/03/2009	Maturity		1,365,000	1,365,000	1,316,372	1,363,126		1,874		1,874		1,365,000				24,570	03/03/2009
36202C-QX-4	GNMA II POOL #2270 8.000% 08/20/26		12/01/2009	Paydown		10,960	10,960	11,073	11,055		(96)		(96)		10,960				524	08/20/2026
36202D-E3-1	GNMA II POOL #2854 8.000% 12/20/29		12/01/2009	Paydown		2,557	2,557	2,577	2,574		(17)		(17)		2,557				102	12/20/2029
36202D-F2-2	GNMA II POOL #2885 8.500% 02/20/30		12/01/2009	Paydown		1,113	1,113	1,123	1,122		(8)		(8)		1,113				62	02/20/2030
36202D-FH-9	GNMA II POOL #2868 8.000% 01/20/30		12/01/2009	Paydown		39,930	39,930	40,242	40,196		(266)		(266)		39,930				2,075	01/20/2030
36202D-G9-6	GNMA II POOL #2924 8.500% 05/20/30		12/01/2009	Paydown		30,914	30,914	31,177	31,136		(222)		(222)		30,914				1,427	05/20/2030
36202D-GT-2	GNMA II POOL #2910 8.500% 04/20/30		12/01/2009	Paydown		608	608	613	611		(4)		(4)		608				22	04/20/2030
36202D-HX-2	GNMA II POOL #2946 8.000% 07/20/30		12/01/2009	Paydown		6,182	6,182	6,210	6,207		(25)		(25)		6,182				331	07/20/2030
36202D-QN-4	GNMA II SF POOL #3161 6.500% 11/20/31		12/01/2009	Paydown		69,629	69,629	70,140	70,102		(473)		(473)		69,629				2,583	11/20/2031
36202D-WE-7	GNMA II POOL #3345 5.000% 02/20/33		12/01/2009	Paydown		616,209	616,209	614,475	614,481		1,727		1,727		616,209				18,657	02/20/2033
36205G-AD-3	GNMA POOL #389804 5.000% 01/15/33		12/01/2009	Paydown		548,105	548,105	545,878	546,008		2,097		2,097		548,105				14,413	01/15/2033
36211E-4C-9	GNMA POOL #511219 8.250% 03/15/30		06/01/2009	Paydown		46,119	46,119	46,530	46,431		(312)		(312)		46,119				1,893	03/15/2030
36211W-K4-9	GNMA POOL #525115 8.250% 04/15/30		12/01/2009	Paydown		759	759	757	757		2		2		759				34	04/15/2030
36223D-5L-6	GNMA II POOL #305151 8.250% 02/20/21		12/01/2009	Paydown		2,164	2,164	2,169	2,164						2,164				97	02/20/2021
36223D-5Q-5	GNMA II POOL #305155 8.250% 03/20/21		12/01/2009	Paydown		2,959	2,959	2,966	2,963		(4)		(4)		2,959				126	03/20/2021
36223D-6C-5	GNMA II POOL #305167 8.250% 05/20/21		12/01/2009	Paydown		2,434	2,434	2,440	2,435						2,434				112	05/20/2021
36223S-R2-1	GNMA II POOL #316505 8.250% 10/20/21		12/01/2009	Paydown		2,915	2,915	2,922	2,916		(1)		(1)		2,915				132	10/20/2021
36225A-UJ-7	GNMA POOL #780585 8.250% 06/15/27		12/01/2009	Paydown		35,438	35,438	35,965	35,927		(489)		(489)		35,438				1,647	06/15/2027
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		12/01/2009	Paydown		1,033,225	1,033,225	1,054,212	1,054,177		(20,953)		(20,953)		1,033,225				34,955	10/15/2038
36296G-6G-1	Government National Mortgage A POOL 691271 6.000% 07/15/38		08/24/2009	Stifel Nicolaus & Co., Inc.		707,078	671,709	674,332	674,304		(5)		(5)		674,299		32,782	32,782	29,779	07/15/2038
36296G-6G-1	Government National Mortgage A POOL 691271 6.000% 07/15/38		12/01/2009	Paydown		1,286,167	1,286,167	1,291,192	1,291,138		(4,970)		(4,970)		1,286,167				44,509	07/15/2038
36296R-UT-2	Government National Mortgage A POOL 699094 6.500% 09/15/38		12/01/2009	Paydown		1,747,884	1,747,884	1,804,144	1,803,832		(55,949)		(55,949)		1,747,884				42,588	09/15/2038
0399999. Bonds - U.S. Governments						7,958,349	7,922,980	7,961,509	8,003,662		(78,094)		(78,094)		7,925,570		32,782	32,782	232,938	XXX
683078-FY-0	ONTARIO HYDRO POWER COMMISSION DEBS 7.450% 03/31/13	A	04/14/2009	RBC Dain Rauscher, Inc.		1,711,563	1,500,000	1,491,375	1,496,300		217		217		1,496,518		215,042	215,042	61,152	03/31/2013
1099999. Bonds - All Other Governments						1,711,563	1,500,000	1,491,375	1,496,300		217		217		1,496,518		215,042	215,042	61,152	XXX
646039-HN-0	NEW JERSEY ST TAXABLE VAR PURP GO UNLTD 3.250% 04/01/09		04/01/2009	Maturity		350,000	350,000	333,169	349,043		957		957		350,000				5,688	04/01/2009
1799999. Bonds - U.S. States, Territories and Possessions						350,000	350,000	333,169	349,043		957		957		350,000				5,688	XXX
504194-GD-7	LA QUINTA CALIF REDEV AGY TAX ALLOC REDEV PROJ AREA #1 5.450% 09/01/13		09/01/2009	Redemption 100.0000		175,000	175,000	175,000	175,000						175,000				9,538	09/01/2013
736746-MZ-8	PORTLAND OR URBAN RENEWAL & R TAX OR CONVENTION 2000B 7.450% 06/15/09		06/15/2009	Maturity		500,000	500,000	570,240	507,124		(7,124)		(7,124)		500,000				18,625	06/15/2009
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						675,000	675,000	745,240	682,124		(7,124)		(7,124)		675,000				28,163	XXX
31283G-EH-6	FHLMC POOL #G00136 8.000% 04/01/23		12/01/2009	Paydown		3,140	3,140	3,169	3,160		(20)		(20)		3,140				114	04/01/2023
31283H-K2-0	FHLMC POOL #G01213 6.000% 03/01/31		12/01/2009	Paydown		53,430	53,430	51,794	51,930		1,500		1,500		53,430				1,573	03/01/2031
31283H-QB-4	FHLMC POOL #G01350 5.500% 12/01/31		12/01/2009	Paydown		595,904	595,904	573,837	575,882		20,022		20,022		595,904				17,302	12/01/2031
31283K-BZ-0	FHLMC POOL #G10956 6.500% 09/01/14		12/01/2009	Paydown		11,336	11,336	10,767	11,023		313		313		11,336				395	09/01/2014
31283K-C9-7	FHLMC POOL #G10996 6.500% 02/01/15		12/01/2009	Paydown		7,197	7,197	6,836	6,968		229		229		7,197				259	02/01/2015
31283K-CR-7	FHLMC POOL #G10980 6.500% 12/01/14		12/01/2009	Paydown		1,443	1,443	1,371	1,396		47		47		1,443				48	12/01/2014
31288G-SK-9	FHLMC POOL #C77722 5.000% 03/01/33		12/01/2009	Paydown		765,621	765,621	762,391	762,627		2,994		2,994		765,621				19,294	03/01/2033
3128CU-EL-6	FHLMC POOL #G30139 6.500% 12/01/18		12/01/2009	Paydown		140,583	140,583	133,839	135,109		5,474		5,474		140,583				4,434	12/01/2018
3128CU-FL-5	FHLMC POOL #G30171 7.000% 01/01/20		12/01/2009	Paydown		79,452	79,452	77,217	77,755		1,696		1,696		79,452				3,280	01/01/2020
3128GB-7L-2	FHLMC POOL #E77199 6.500% 06/01/14		12/01/2009	Paydown		6,380	6,380	6,060	6,230		150		150		6,380				228	06/01/2014
3128GC-5B-4	FHLMC POOL #E78042 6.500% 08/01/14		12/01/2009	Paydown		9,299	9,299	8,833	9,074		226		226		9,299				301	08/01/2014
3128GC-V7-4	FHLMC POOL #E77838 6.500% 07/01/14		12/01/2009	Paydown		875	875	831	853		23		23		875				26	07/01/2014
3128GC-VD-1	FHLMC POOL #E77812 6.500% 07/01/14		12/01/2009	Paydown		1,573	1,573	1,494	1,512		61		61		1,573				51	07/01/2014
3128GD-2B-5	FHLMC POOL #E78870 6.500% 10/01/14		12/01/2009	Paydown		574	574	545	550		23		23		574				17	10/01/2014
3128GD-LB-4	FHLMC POOL #E78422 6.500% 08/01/14		12/01/2009	Paydown		2,914	2,914	2,768	2,802		112		112		2,914				91	08/01/2014
3128GD-N5-5	FHLMC POOL #E78512 6.500% 09/01/14		12/01/2009	Paydown		3,815	3,815	3,624	3,723		92		92		3,815				109	09/01/2014
3128GE-4B-1	FHLMC POOL #E79818 6.500% 01/01/15		12/01/2009	Paydown		7,299	7,299	6,933	6,972		327		327		7,299				260	01/01/2015
3128GG-AR-4	FHLMC POOL #E80016 6.500% 02/01/15		12/01/2009	Paydown		2,862	2,862	2,718	2,787		75		75		2,862				102	02/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128GG-VJ-9	FHLMC POOL #E80617 6.500% 05/01/15		12/01/2009	Paydown		4,587	4,587	4,357	4,447		141		141		4,587				148	05/01/2015
3128LX-UH-1	FHLMC Pool #G02384 6.000% 11/01/36		12/01/2009	Paydown		2,286,111	2,286,111	2,291,826	2,291,690		(5,579)		(5,579)		2,286,111				68,278	11/01/2036
3128QJ-S3-1	Freddie Mac Pool 1G1438 Pool 1G1438 5.765% 01/01/37		12/01/2009	Paydown		855,677	855,677	851,365	851,398		4,279		4,279		855,677				29,321	01/01/2037
312912-AN-8	FHLMC REMIC SER 1367 K (B_PAC) 5.500% 09/15/22		12/01/2009	Paydown		36,038	36,038	35,317	35,499		538		538		36,038				1,160	09/15/2022
312915-5A-5	FHLMC REMIC SER 1522 HZ (PAC Z) 6.500% 05/15/23		12/01/2009	Paydown		147,664	147,664	140,258	143,109		4,555		4,555		147,664				5,022	05/15/2023
312916-FL-8	FHLMC REMIC SER 1526-L (B-PAC) 6.500% 06/15/23		10/29/2009	Broadpoint		330,976	306,459	278,112	294,078		2,463		2,463		296,541		34,435	34,435	18,205	06/15/2023
312916-FL-8	FHLMC REMIC SER 1526-L (B-PAC) 6.500% 06/15/23		10/01/2009	Paydown		59,487	59,487	53,985	57,084		2,403		2,403		59,487				1,827	06/15/2023
31292G-Z6-6	FHLMC POOL #C00765 7.000% 05/01/29		12/01/2009	Paydown		58,156	58,156	57,184	57,249		907		907		58,156				2,191	05/01/2029
31292G-ZZ-2	FHLMC POOL #C00760 6.500% 05/01/29		12/01/2009	Paydown		18,968	18,968	18,645	18,671		297		297		18,968				685	05/01/2029
31292H-2F-0	FHLMC POOL #C01674 5.500% 11/01/33		12/01/2009	Paydown		805,672	805,672	810,581	810,152		(4,480)		(4,480)		805,672				22,313	11/01/2033
31292H-4J-0	FHLMC POOL #C01725 5.500% 12/01/33		12/01/2009	Paydown		825,181	825,181	828,275	827,950		(2,770)		(2,770)		825,181				22,964	12/01/2033
31292H-7H-1	FHLMC POOL #C01796 5.000% 03/01/34		12/01/2009	Paydown		1,273,257	1,273,257	1,277,634	1,277,346		(4,089)		(4,089)		1,273,257				33,202	03/01/2034
31292H-AK-0	FHLMC POOL #C00910 7.500% 01/01/30		12/01/2009	Paydown		1,558	1,558	1,538	1,539		19		19		1,558				54	01/01/2030
31292H-JG-0	FHLMC POOL #C01163 6.000% 03/01/31		12/01/2009	Paydown		122,913	122,913	119,782	119,971		2,942		2,942		122,913				3,521	03/01/2031
31292H-JR-6	FHLMC POOL #C01172 6.500% 05/01/31		12/01/2009	Paydown		58,571	58,571	58,150	58,169		402		402		58,571				1,957	05/01/2031
31292H-JU-9	FHLMC POOL #C01175 (FG) 7.000% 05/01/31		12/01/2009	Paydown		21,820	21,820	22,076	22,049		(229)		(229)		21,820				811	05/01/2031
31292H-LQ-5	FHLMC POOL #C01235 6.000% 08/01/31		12/01/2009	Paydown		211,875	211,875	208,018	208,220		3,655		3,655		211,875				6,135	08/01/2031
31292H-MU-5	FHLMC POOL #C01271 6.500% 12/01/31		12/01/2009	Paydown		277,732	277,732	280,141	279,878		(2,146)		(2,146)		277,732				9,374	12/01/2031
31292H-NB-6	FHLMC POOL #C01286 6.000% 01/01/32		12/01/2009	Paydown		394,721	394,721	390,589	390,832		3,889		3,889		394,721				11,751	01/01/2032
31292H-NE-0	FHLMC POOL #C01289 5.500% 12/01/31		12/01/2009	Paydown		736,998	736,998	731,877	732,106		4,892		4,892		736,998				21,007	12/01/2031
31292H-P9-9	FHLMC POOL #C01348 5.500% 03/01/32		12/01/2009	Paydown		1,541,778	1,541,778	1,498,490	1,501,413		40,365		40,365		1,541,778				46,731	03/01/2032
31292H-X4-1	FHLMC POOL #C01599 5.500% 08/01/33		12/01/2009	Paydown		1,527,637	1,527,637	1,519,641	1,519,951		7,685		7,685		1,527,637				43,331	08/01/2033
31292H-X8-2	FHLMC POOL #C01603 4.500% 06/01/33		12/01/2009	Paydown		793,453	793,453	790,478	790,639		2,815		2,815		793,453				17,101	06/01/2033
31292H-YA-6	FHLMC POOL #C01605 4.500% 07/01/33		12/01/2009	Paydown		845,555	845,555	792,576	796,707		48,849		48,849		845,555				20,311	07/01/2033
31292J-BH-2	FHLMC POOL #C01840 5.500% 05/01/34		12/01/2009	Paydown		674,567	674,567	668,664	668,914		5,653		5,653		674,567				19,546	05/01/2034
31293V-HK-1	FHLMC POOL #C30234 6.500% 08/01/29		12/01/2009	Paydown		49,858	49,858	49,118	49,212		646		646		49,858				1,590	08/01/2029
31293W-Q5-2	FHLMC POOL #C31376 7.000% 09/01/29		12/01/2009	Paydown		753	753	725	730		23		23		753				29	09/01/2029
31294B-5X-9	FHLMC POOL #C35362 7.000% 01/01/30		12/01/2009	Paydown		16,393	16,393	15,468	15,634		759		759		16,393				653	01/01/2030
31294B-6G-5	FHLMC POOL #C35371 7.000% 01/01/30		12/01/2009	Paydown		8	8	8	8						8					01/01/2030
31294B-NK-7	FHLMC POOL #C34894 7.000% 12/01/29		12/01/2009	Paydown		5	5	5	5						5					12/01/2029
31294D-PD-7	FHLMC POOL #C36720 7.500% 03/01/30		12/01/2009	Paydown		17,021	17,021	16,468	16,562		460		460		17,021				552	03/01/2030
31294D-XJ-5	FHLMC POOL #C36981 7.500% 03/01/30		12/01/2009	Paydown		366	366	361	361		5		5		366				15	03/01/2030
31294F-QB-5	FHLMC POOL #C38550 7.500% 05/01/30		12/01/2009	Paydown		16,461	16,461	15,926	16,014		448		448		16,461				428	05/01/2030
31294G-ZZ-0	FHLMC POOL #C39760 7.500% 07/01/30		12/01/2009	Paydown		989	989	962	966		23		23		989				41	07/01/2030
31294J-YY-8	FHLMC POOL #E00727 6.500% 08/01/14		12/01/2009	Paydown		172,337	172,337	166,009	168,363		3,974		3,974		172,337				6,209	08/01/2014
31294K-C4-5	FHLMC POOL #E00991 6.000% 07/01/16		12/01/2009	Paydown		148,062	148,062	148,177	148,034		28		28		148,062				4,595	07/01/2016
31294K-M6-9	FHLMC POOL #E01281 5.000% 01/01/18		12/01/2009	Paydown		1,608,044	1,608,044	1,628,395	1,621,889		(13,845)		(13,845)		1,608,044				42,621	01/01/2018
31294K-SF-3	FHLMC POOL #E01418 4.000% 07/01/18		12/01/2009	Paydown		2,301,241	2,301,241	2,228,689	2,245,863		55,378		55,378		2,301,241				49,629	07/01/2018
31296J-WA-0	FHLMC POOL #A10641 4.500% 06/01/33		08/24/2009	JP Morgan Securities, Inc.		488,436	483,899	486,395	486,094		114		114		486,208		2,228	2,228	16,090	06/01/2033
31296J-WA-0	FHLMC POOL #A10641 4.500% 06/01/33		12/01/2009	Paydown		1,407,562	1,407,562	1,414,819	1,413,945		(6,383)		(6,383)		1,407,562				33,289	06/01/2033
31296L-PK-1	FHLMC POOL #A12226 5.000% 08/01/33		12/01/2009	Paydown		862,103	862,103	855,417	856,033		6,070		6,070		862,103				19,934	08/01/2033
31296P-FL-1	FHLMC POOL #A14671 5.000% 10/01/33		12/01/2009	Paydown		313,583	313,583	309,614	309,888		3,695		3,695		313,583				9,349	10/01/2033
31298H-F9-4	FHLMC POOL #C48292 6.000% 03/01/31		12/01/2009	Paydown		46,506	46,506	45,591	45,670		837		837		46,506				878	03/01/2031
31335H-KM-4	FHLMC POOL #C90300 7.000% 11/01/19		12/01/2009	Paydown		26,948	26,948	26,182	26,264		684		684		26,948				1,256	11/01/2019
31335H-KT-9	FHLMC POOL #C90306 7.000% 12/01/19		12/01/2009	Paydown		50,632	50,632	49,193	49,644		989		989		50,632				2,286	12/01/2019
31339L-HC-7	FHLMC REMIC SER 2392 PV (B-PAC) 6.000% 12/15/20		06/01/2009	Paydown		138,560	138,560	138,257	138,238		322		322		138,560				2,649	12/15/2020
31339N-TZ-9	FHLMC REMIC SER 2428 ED (B-PAC) 6.000% 03/15/17		12/01/2009	Paydown		650,984	650,984	648,543	649,030		1,954		1,954		650,984				21,045	03/15/2017
3133T0-J7-0	FHLMC REMIC SER 1578 K (B-PAC) 6.900% 09/15/23		12/01/2009	Paydown		83,525	83,525	83,981	83,601		(76)		(76)		83,525				3,310	09/15/2023
3133T4-E7-7	FHLMC REMIC SER 1702 PX (PAC-Z) 6.500% 09/15/23		12/01/2009	Paydown		575,967	575,967	577,973	575,416		552		552		575,967				19,930	02/15/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133T7-PN-3	FHLMC REMIC SER 1871 Z 7.000% 08/15/26		10/28/2009	Broadpoint		711,718	650,899	589,747	611,985		5,937		5,937		617,921		93,796	93,796	41,639	08/15/2026
3133T7-PN-3	FHLMC REMIC SER 1871 Z 7.000% 08/15/26		10/01/2009	Paydown		115,978	115,978	105,082	109,044		6,934		6,934		115,978				3,930	08/15/2026
3133T8-XJ-1	FHLMC REMIC SER 1941 E (SEQ) 7.500% 02/15/27		12/01/2009	Paydown		34,582	34,582	33,604	33,930		652		652		34,582				1,347	02/15/2027
3133TG-E9-6	FHLMC REMIC SER 2086 GB (SEQ) 6.000% 09/15/28		10/29/2009	Morgan Keegan & Co., Inc.		316,332	297,724	277,396	285,462		2,674		2,674		288,136		28,196	28,196	16,325	09/15/2028
3133TG-E9-6	FHLMC REMIC SER 2086 GB (SEQ) 6.000% 09/15/28		10/01/2009	Paydown		83,091	83,091	77,418	79,669		3,422		3,422		83,091				2,691	09/15/2028
3133TG-U4-9	FHLMC REMIC SER 2091 ZC (B-PAC-ACRL) 6.000% 11/15/28		12/01/2009	Paydown		1,929,601	1,929,601	1,848,242	1,876,153		53,448		53,448		1,929,601				58,297	11/15/2028
31359B-6U-6	FNMA REMIC SER 1993-149 M (B-PAC) 7.000% 08/25/23		12/01/2009	Paydown		93,762	93,762	93,410	93,460		302		302		93,762				3,527	08/25/2023
31359B-P4-3	FNMA REMIC SER 1993 133-KZ (B-PAC) 7.000% 08/25/23		12/01/2009	Paydown		160,376	160,376	155,546	157,159		3,217		3,217		160,376				6,343	08/25/2023
31359B-TX-5	FNMA REMIC SER 1993-127 H (BPAC) 6.500% 07/25/23		10/29/2009	Broadpoint		290,052	268,567	243,053	254,233		154		154		254,388		35,664	35,664	15,954	07/25/2023
31359B-TX-5	FNMA REMIC SER 1993-127 H (BPAC) 6.500% 07/25/23		10/01/2009	Paydown		49,555	49,555	44,848	46,911		2,645		2,645		49,555				1,576	07/25/2023
31359F-DA-3	FNMA REMIC SER 1993-202 J (BPAC) 6.500% 11/25/23		12/01/2009	Paydown		181,719	181,719	178,768	179,948		1,771		1,771		181,719				6,322	11/25/2023
31359K-M2-0	FNMA REMIC REMIC SER 1996-59 K (SEQ) 6.500% 07/25/23		12/01/2009	Paydown		202,602	202,602	199,658	201,231		1,371		1,371		202,602				6,832	07/25/2023
31359U-YS-8	FNMA REMIC SER 1998-58 ZB (ACRL) 6.000% 10/25/28		12/01/2009	Paydown		418,513	418,513	426,039	423,742		(5,229)		(5,229)		418,513				13,230	07/25/2028
31362W-MM-5	FNMA DUS POOL #73264 (30/30/29) 6.960% 12/01/25		12/01/2009	Paydown		400,693	400,693	422,230	415,503		(14,810)		(14,810)		400,693				15,280	12/01/2025
313637-EV-8	FNMA DUS POOL #109148 (30/18/17.5) 7.000% 12/01/15		12/01/2009	Paydown		22,236	22,236	22,945	22,492		(256)		(256)		22,236				853	12/01/2015
31371G-SS-0	FNMA POOL #251729 6.500% 05/01/18		12/01/2009	Paydown		43,174	43,174	41,110	41,790		1,384		1,384		43,174				1,526	05/01/2018
31371H-5M-6	FNMA POOL #252952 6.500% 10/01/19		12/01/2009	Paydown		22,079	22,079	20,547	20,781		1,298		1,298		22,079				791	10/01/2019
31371H-6K-9	FNMA POOL #252974 8.000% 10/01/19		12/01/2009	Paydown		663	663	658	658		4		4		663				30	10/01/2019
31371H-VM-7	FNMA POOL #252720 7.500% 08/01/29		12/01/2009	Paydown		86,913	86,913	85,596	85,648		1,265		1,265		86,913				3,445	08/01/2029
31371J-B2-9	FNMA POOL #253057 8.000% 12/01/29		12/01/2009	Paydown		3,960	3,960	3,975	3,968		(8)		(8)		3,960				170	12/01/2029
31371J-BZ-6	FNMA POOL #253056 7.500% 12/01/29		12/01/2009	Paydown		44,453	44,453	43,772	43,801		652		652		44,453				3,047	12/01/2029
31371J-KE-3	FNMA POOL #253293 8.000% 03/01/20		12/01/2009	Paydown		3,784	3,784	3,756	3,758		27		27		3,784				198	03/01/2020
31371J-KN-3	FNMA POOL #253301 8.000% 04/01/20		12/01/2009	Paydown		2,786	2,786	2,765	2,766		19		19		2,786				113	04/01/2020
31371J-LZ-5	FNMA POOL #253344 8.000% 06/01/20		12/01/2009	Paydown		33,690	33,690	33,437	33,454		236		236		33,690				1,508	06/01/2020
31371K-4H-1	FNMA POOL #254724 5.000% 04/01/33		12/01/2009	Paydown		2,654,857	2,654,857	2,655,437	2,654,590		268		268		2,654,857				67,257	04/01/2033
31371K-6B-2	FNMA POOL #254766 5.000% 06/01/33		12/01/2009	Paydown		750,683	750,683	746,695	746,806		3,877		3,877		750,683				19,423	06/01/2033
31371K-ML-2	FNMA POOL #254263 6.500% 04/01/32		12/01/2009	Paydown		170,024	170,024	169,334	169,329		694		694		170,024				5,796	04/01/2032
31371K-NX-5	FNMA POOL #254306 5.500% 05/01/17		12/01/2009	Paydown		524,969	524,969	524,723	524,282		687		687		524,969				16,181	05/01/2017
31371K-UA-7	FNMA POOL #254477 5.500% 10/01/32		12/01/2009	Paydown		1,149,303	1,149,303	1,155,768	1,154,965		(5,662)		(5,662)		1,149,303				33,217	10/01/2032
31371K-VB-4	FNMA POOL #254510 5.000% 11/01/17		12/01/2009	Paydown		389,353	389,353	395,133	393,251		(3,897)		(3,897)		389,353				10,033	11/01/2017
31371K-VF-5	FNMA POOL #254514 5.500% 11/01/32		12/01/2009	Paydown		1,189,282	1,189,282	1,198,202	1,197,268		(7,985)		(7,985)		1,189,282				32,652	11/01/2032
31371K-XT-3	FNMA POOL #254590 5.000% 01/01/18		12/01/2009	Paydown		1,324,872	1,324,872	1,338,121	1,333,401		(8,529)		(8,529)		1,324,872				35,425	01/01/2018
31371K-XW-6	FNMA POOL #254593 5.000% 01/01/33		12/01/2009	Paydown		368,478	368,478	367,615	367,627		852		852		368,478				9,715	01/01/2033
31371L-DH-9	FNMA POOL #254904 5.500% 10/01/33		12/01/2009	Paydown		144,049	144,049	143,149	143,170		879		879		144,049				4,146	10/01/2033
31371N-QZ-1	FNMA POOL 257072 5.500% 02/01/38		12/01/2009	Paydown		240,323	240,323	243,402	243,336		(3,012)		(3,012)		240,323				5,999	02/01/2038
31376F-M7-9	FNMA POOL #354182 7.500% 11/01/26		12/01/2009	Paydown		7,045	7,045	6,955	6,959		86		86		7,045				272	11/01/2026
31377F-JP-2	FNMA DUS POOL #375670 (30/18/17.5) 6.350% 03/01/16		12/01/2009	Paydown		20,867	20,867	20,639	20,715		152		152		20,867				726	03/01/2016
31377L-F6-5	FNMA DUS POOL #380089 (30/17.5/15) 7.800% 07/01/15		12/01/2009	Paydown		11,679	11,679	12,993	12,230		(551)		(551)		11,679				500	07/01/2015
31377L-HC-0	FNMA DUS POOL #380127 (30/17/15) 7.910% 07/01/15		10/28/2009	Cantor Fitzgerald & Company		1,063,595	936,153	1,036,790	977,734		(5,500)		(5,500)		972,234		91,360	91,360	67,673	07/01/2015
31377L-HC-0	FNMA DUS POOL #380127 (30/17/15) 7.910% 07/01/15		10/01/2009	Paydown		17,915	17,915	19,840	18,710		(796)		(796)		17,915				656	07/01/2015
31377L-HE-6	FNMA DUS POOL #380129 (30/17/15) 7.910% 07/01/15		12/01/2009	Paydown		19,686	19,686	21,802	20,561		(874)		(874)		19,686				855	07/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31377M-KS-9	FNMA DUS POOL #381105 (30/17.5/15) 7.160% 04/01/16		10/28/2009	Cantor Fitzgerald & Company		1,046,285	936,895	996,329	962,463		(3,168)		(3,168)		959,295		86,990	86,990	61,305	04/01/2016
31377M-KS-9	FNMA DUS POOL #381105 (30/17.5/15) 7.160% 04/01/16		10/01/2009	Paydown		18,058	18,058	19,204	18,551		(493)		(493)		18,058				599	04/01/2016
31377M-QY-0	FNMA DUS POOL #381271 (30/18/15) 6.370% 01/01/17		10/28/2009	Banc of America Securities		941,078	859,156	876,339	867,804		(1,173)		(1,173)		866,631		74,447	74,447	50,016	01/01/2017
31377M-QY-0	FNMA DUS POOL #381271 (30/18/15) 6.370% 01/01/17		10/01/2009	Paydown		15,644	15,644	15,956	15,801		(157)		(157)		15,644				461	01/01/2017
31377N-HS-1	FNMA DUS POOL #381941 (30/18/15) 7.455% 09/01/17		12/01/2009	Paydown		35,574	35,574	35,752	35,592		(18)		(18)		35,574				1,455	09/01/2017
31377R-UP-3	FNMA DUS POOL #384990 (30/18/15) 6.570% 04/01/20		12/01/2009	Paydown		7,480	7,480	8,153	7,926		(446)		(446)		7,480				269	04/01/2020
31377S-5P-9	FNMA DUS POOL #386154 (30/18/15) 5.320% 04/01/21		12/01/2009	Paydown		29,891	29,891	30,302	30,156		(266)		(266)		29,891				870	04/01/2021
31377S-UU-0	FNMA DUS POOL #385895 (30/18/15) 5.550% 02/01/21		12/01/2009	Paydown		24,893	24,893	25,718	25,451		(558)		(558)		24,893				756	02/01/2021
31377T-VP-8	FNMA DUS POOL #386822 (20/20/19.5) 5.400% 02/01/24		12/01/2009	Paydown		64,426	64,426	66,600	66,096		(1,670)		(1,670)		64,426				1,902	02/01/2024
31377T-WH-5	FNMA DUS POOL #386848 (30/18/15) 5.280% 03/01/22		12/01/2009	Paydown		29,642	29,642	30,054	29,932		(290)		(290)		29,642				856	03/01/2022
31382F-4Y-2	FNMA POOL #481539 6.000% 01/01/29		12/01/2009	Paydown		119,425	119,425	116,178	116,594		2,830		2,830		119,425				3,374	01/01/2029
31383K-C3-9	FNMA POOL #505090 8.000% 10/01/27		12/01/2009	Paydown		5,356	5,356	5,399	5,384		(28)		(28)		5,356				235	10/01/2027
31384D-LH-3	FNMA POOL #520628 8.000% 11/01/29		12/01/2009	Paydown		826	826	817	818		8		8		826				36	11/01/2029
31384L-WU-4	FNMA POOL #527259 6.500% 11/01/19		12/01/2009	Paydown		137,458	137,458	127,922	131,127		6,331		6,331		137,458				5,398	11/01/2019
31384X-DR-6	FNMA POOL #536612 8.000% 04/01/20		12/01/2009	Paydown		9,846	9,846	9,772	9,779		67		67		9,846				418	04/01/2020
31385W-WR-6	FNMA DUS POOL #555156 (MEGA 30/15) 6.000% 09/01/17		12/01/2009	Paydown		7,966	7,966	8,202	8,101		(135)		(135)		7,966				262	09/01/2017
31385X-F8-5	FNMA POOL #555591 5.500% 07/01/33		12/01/2009	Paydown		213,567	213,567	212,232	212,264		1,303		1,303		213,567				6,255	07/01/2033
31386T-FM-2	FNMA (CL) POOL #572672 6.000% 04/01/31		12/01/2009	Paydown		57,167	57,167	55,274	55,372		1,795		1,795		57,167				1,660	04/01/2031
31387C-LV-1	FNMA CL POOL #580040 6.000% 06/01/31		12/01/2009	Paydown		177,696	177,696	173,309	173,558		4,138		4,138		177,696				6,024	06/01/2031
31389A-YB-3	FNMA POOL #620006 6.000% 01/01/32		12/01/2009	Paydown		600,725	600,725	583,642	585,144		15,581		15,581		600,725				13,535	01/01/2032
31389A-YC-1	FNMA POOL #620007 6.000% 01/01/32		12/01/2009	Paydown		37,617	37,617	36,547	36,694		923		923		37,617				1,320	01/01/2032
31390M-JS-4	FNMA POOL #650173 5.000% 11/01/32		12/01/2009	Paydown		1,346,016	1,346,016	1,342,861	1,342,937		3,078		3,078		1,346,016				29,784	11/01/2032
31392A-5V-6	FNMA REMIC SER 2001-76 UC (B-PAC) 5.500% 11/25/15		07/01/2009	Paydown		856,751	856,751	841,598	852,467		4,284		4,284		856,751				16,928	11/25/2015
31392D-AV-4	FNMA REMIC SER 2002-M1 C (ACES) 6.170% 02/25/16		12/01/2009	Paydown		94,260	94,260	102,766	98,675		(4,415)		(4,415)		94,260				4,012	02/25/2016
31392H-MT-7	FNMA REMIC SER 2003-11 PD (B-PAC) 5.500% 02/25/27		04/01/2009	Paydown		1,479,400	1,479,400	1,496,506	1,475,596		3,805		3,805		1,479,400				19,674	05/25/2009
31392K-LK-0	FHLMC REMIC SER 2450 PG (BPAC) 6.000% 03/15/22		08/21/2009	Broadpoint		532,813	500,000	525,156	513,088		(5,095)		(5,095)		507,993		24,820	24,820	22,083	08/15/2014
31392X-ZN-1	FHLMC REMIC SER 2528 VB (VADM) 5.500% 03/15/17		12/16/2009	Banc of America Securities		5,546,963	5,273,405	5,289,884	5,276,192		(8,665)		(8,665)		5,267,528		279,435	279,435	306,150	09/15/2011
31393C-JN-4	FNMA REMIC SER 2003-54 PE (PAC) 5.000% 08/25/30		08/21/2009	Various		10,397,438	9,950,000	9,813,188	9,873,019		16,479		16,479		9,889,498		507,940	507,940	350,042	08/25/2030
31393E-B2-4	FNMA REMIC 2003-93 MK (DUS 30/10/9.5) 7.500% 11/25/19		12/01/2009	Paydown		249,008	249,008	268,850	262,666		(13,658)		(13,658)		249,008				10,260	11/25/2019
31393E-CB-3	FNMA REMIC SER 2003-74 PT (PAC) 5.000% 02/25/29		04/06/2009	First Tennessee Bank		1,231,500	1,200,000	1,204,688	1,199,904		(1,493)		(1,493)		1,198,411		33,089	33,089	21,333	07/25/2012
31393F-5B-8	FHLMC REMIC SER 2522 PE (BPAC) 5.500% 03/15/22		12/17/2009	Stifel Nicolaus & Co., Inc.		2,453,433	2,342,878	2,366,783	2,350,055		(6,803)		(6,803)		2,343,251		110,182	110,182	136,135	04/15/2013
31393F-5B-8	FHLMC REMIC SER 2522 PE (BPAC) 5.500% 03/15/22		12/01/2009	Paydown		2,768,827	2,768,827	2,796,475	2,777,055		(8,228)		(8,228)		2,768,827				94,500	04/15/2013
31393H-WD-0	FHLMC REMIC SER 2552 KC (B-PAC) 5.500% 10/15/27		04/01/2009	Paydown		3,284,446	3,284,446	3,317,290	3,279,402		5,044		5,044		3,284,446				38,877	04/15/2009
31393M-PD-7	FHLMC REMIC SER 2582 TD (BPAC) 5.000% 01/15/28		12/01/2009	Paydown		995,611	995,611	995,922	995,050		560		560		995,611				34,777	01/15/2010
31393P-BK-9	FHLMC REMIC SER 2595 AE (SEQ) 5.000% 04/15/18		11/10/2009	BB&T Capital Markets		1,592,344	1,500,000	1,458,516	1,470,295		3,735		3,735		1,474,030		118,314	118,314	71,875	04/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31393Q-X4-9	FHLMC REMIC SER 2610 DZ (ACRL) 5.500% 05/15/33		12/17/2009	Keybank MCD		1,794,295	1,694,730	1,631,062	1,632,496		11,425		11,425		1,643,921		150,374	150,374	98,647	05/15/2033
31393Q-Z4-7	FHLMC REMIC SER 2611 MZ (PAC-Z) 5.500% 05/15/33		10/29/2009	Robert W. Baird & Co., Inc.		325,149	305,663	307,782	307,242		(688)		(688)		306,554		18,594	18,594	15,364	01/15/2026
31393T-BH-8	FNMA REMIC SER 2003-92 JW (PAC) 5.000% 07/25/28		12/16/2009	RBS Greenwich Capital		7,979,323	7,638,000	7,728,701	7,655,910		(20,392)		(20,392)		7,635,518		343,806	343,806	403,117	04/25/2012
31393T-UH-7	FNMA REMIC SER 2003-102 QB (B-PAC) 5.000% 12/25/30		08/21/2009	Stifel Nicolaus & Co., Inc.		681,625	665,000	663,338	663,061		(178)		(178)		662,882		18,743	18,743	24,476	12/25/2030
31393T-UH-7	FNMA REMIC SER 2003-102 QB (B-PAC) 5.000% 12/25/30		12/01/2009	Paydown		438,288	438,288	437,192	437,009		1,278		1,278		438,288				21,170	12/25/2030
31393V-JG-7	FHLMC REMIC SER 2626 TB (PAC) 5.000% 06/15/33		08/24/2009	Morgan Stanley & Co., Inc.		5,861,131	5,549,000	5,569,809	5,561,899		(7,867)		(7,867)		5,554,032		307,099	307,099	205,005	10/15/2032
31393W-BQ-1	FHLMC REMIC SER 2640 PV (PAC) 5.000% 06/15/23		08/24/2009	Raymond James & Associates		4,498,000	4,325,000	4,216,199	4,257,882		14,154		14,154		4,272,035		225,965	225,965	159,785	06/15/2023
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z) 5.000% 07/15/33		12/07/2009	Various		12,058,344	11,792,871	11,152,496	11,190,999		114,232		114,232		11,305,231		753,113	753,113	492,853	07/15/2033
31393X-ZU-4	FNMA REMIC SER 2004-17 DZ (Z-PAC) 5.500% 04/25/34		08/24/2009	Banc of America Securities		908,963	882,489	842,249	844,285		2,462		2,462		846,746		62,217	62,217	35,863	04/25/2034
31393Y-ZS-7	FNMA REMIC SER 2004-44 LT (SEQ) 4.500% 06/25/24		05/18/2009	Performance Trust		2,032,578	2,000,000	1,760,625	1,814,084		8,067		8,067		1,822,151		210,427	210,427	42,500	06/25/2024
31394B-NS-9	FNMA REMIC SER 2004-87 UC (PAC) 4.500% 03/25/29		12/01/2009	Paydown		1,691,994	1,691,994	1,687,009	1,686,948		5,045		5,045		1,691,994				66,942	03/25/2029
31394G-H2-2	FHLMC REMIC SER 2649 KA (SEQ) 4.500% 07/15/18		12/01/2009	Paydown		206,583	206,583	195,514	198,944		7,639		7,639		206,583				6,071	07/15/2018
31394H-4D-0	FHLMC REMIC SER 2662 PG (BPAC) 5.500% 01/15/29		12/01/2009	Paydown		625,821	625,821	633,644	628,172		(2,351)		(2,351)		625,821				29,547	09/15/2010
31394H-KR-1	FHLMC REMIC SER 2656 PD (PAC) 4.500% 07/15/18		12/16/2009	Broadpoint		2,243,574	2,143,755	2,140,071	2,140,025		(8)		(8)		2,140,016		103,557	103,557	101,828	07/15/2018
31394H-KR-1	FHLMC REMIC SER 2656 PD (PAC) 4.500% 07/15/18		12/01/2009	Paydown		229,017	229,017	228,623	228,618		399		399		229,017				9,975	07/15/2018
31394T-C6-0	FHLMC REMIC 2759 BC 5.000% 08/15/29		10/28/2009	First Tennessee Bank		729,967	695,000	696,520	694,907		(465)		(465)		694,442		35,526	35,526	31,758	01/15/2013
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC) 5.000% 03/15/34		04/01/2009	Various		7,585,133	7,510,032	6,717,461	6,728,753		21,249		21,249		6,750,002		835,130	835,130	130,383	03/15/2034
31395D-G5-2	FANNIE MAE Series 2006-43 Class D 6.000% 02/25/24		07/01/2009	Paydown		3,531,081	3,531,081	3,555,081	3,525,066		6,014		6,014		3,531,081				69,490	07/25/2009
31395E-QX-8	FHLMC REMIC SER 2840 OQ (PAC) 4.500% 10/15/27		12/01/2009	Paydown		229,676	229,676	228,815	229,131		546		546		229,676				7,520	10/15/2027
31395F-E6-7	FHLMC SER 2836 XQ (PAC) 4.500% 09/15/27		12/01/2009	Paydown		4,404,094	4,404,094	4,403,405	4,398,563		5,531		5,531		4,404,094				144,155	09/15/2027
31395G-C3-4	FHLMC SERIES 2852 CLASS NY 5.000% 09/15/33		08/24/2009	Various		8,748,156	8,500,000	8,234,375	8,252,769		18,970		18,970		8,271,739		476,417	476,417	254,611	09/15/2033
31395H-MA-5	FHLMC 2877 MV 4.750% 12/15/28		12/16/2009	Various		8,792,709	8,480,365	8,554,568	8,494,931		(10,551)		(10,551)		8,484,380		308,329	308,329	339,034	04/15/2012
31395H-MA-5	FHLMC 2877 MV 4.750% 12/15/28		12/01/2009	Paydown		3,982,623	3,982,623	4,017,471	3,989,464		(6,840)		(6,840)		3,982,623				151,894	04/15/2012
31395H-R7-7	FHLMC SER 2870 Class JG (PAC) 4.750% 10/15/27		12/01/2009	Paydown		1,041,982	1,041,982	1,052,239	1,044,234		(2,252)		(2,252)		1,041,982				46,235	11/15/2011
31395U-PZ-8	FHLMC 2982 4.500% 01/15/25		12/01/2009	Paydown		10,086,612	10,086,612	9,874,733	9,988,855		97,757		97,757		10,086,612				235,026	01/15/2025
31395X-MV-4	FHLMC 3015 DM 5.000% 02/15/31		08/21/2009	BB&T Capital Markets		729,094	700,000	699,648	699,274		(252)		(252)		699,022		30,072	30,072	25,764	02/15/2031
31396F-MZ-3	FHLMC 3074-HC 5.000% 04/15/34		12/16/2009	Various		4,321,250	4,160,000	3,992,950	4,027,415		14,997		14,997		4,042,412		278,838	278,838	189,278	04/15/2034
31396T-XH-1	FHR 3167 ME 5.750% 05/15/29		10/28/2009	Various		4,125,078	4,000,000	4,028,438	4,016,411		(16,320)		(16,320)		4,000,091		124,987	124,987	188,728	12/15/2010
31396U-DP-2	FHR 3192 GB 3192 GB 6.000% 01/15/31		11/10/2009	JP Morgan Securities, Inc.		3,684,131	3,490,000	3,530,353	3,520,473		(19,770)		(19,770)		3,500,703		183,428	183,428	200,675	09/15/2011
31396W-E7-7	FANNIE MAE Series 2007-65 Class PA 6.000% 03/25/31		12/01/2009	Paydown		523,268	523,268	525,312	524,294		(1,027)		(1,027)		523,268				17,177	07/25/2012
31396W-E9-3	FANNIE MAE SERIES 2007-65 CLASS PC 6.000% 07/25/35		08/24/2009	JP Morgan Securities, Inc.		5,130,000	4,800,000	4,767,000	4,769,017		3,581		3,581		4,772,598		357,402	357,402	212,800	07/25/2035
31396W-GJ-9	FANNIE MAE SERIES 200755 CLASS PE 6.000% 12/25/43		05/18/2009	Performance Trust		3,047,719	2,900,000	2,912,008	2,907,342		(1,398)		(1,398)		2,905,944		141,775	141,775	82,167	06/25/2014
31396W-V8-6	FANNIE MAE SERIES 200776 CLASS PC 6.000% 09/25/33		12/07/2009	Various		6,638,750	6,200,000	6,352,094	6,329,145		(52,501)		(52,501)		6,276,644		362,106	362,106	372,100	08/25/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31396X-FW-9	FANNIE MAE SERIES 200777 CLASS PC 6.000% 09/25/35		12/16/2009	Performance Trust		14,661,448	13,499,000	13,607,625	13,587,190		(28,474)		(28,474)		13,558,716		1,102,732	1,102,732	808,967	06/25/2015
31397A-WK-5	FHR 3199 Series 3216 Class PA 6.000% 05/15/27		12/01/2009	Paydown		1,419,016	1,419,016	1,436,088	1,428,481		(9,465)		(9,465)		1,419,016				44,803	08/15/2010
31397B-2S-9	FHR 3210 PC 6.000% 07/15/27		12/01/2009	Paydown		4,683,040	4,683,040	4,726,577	4,707,155		(24,115)		(24,115)		4,683,040				166,879	07/15/2010
31397H-LD-8	FREDDIE MAC Series 3322 Class AB 5.500% 01/15/27		12/01/2009	Paydown		5,606,476	5,606,476	5,628,301	5,619,159		(12,684)		(12,684)		5,606,476				171,255	01/15/2011
31397J-MJ-0	Freddie Mac Series 3341 AB (Seq) 6.000% 04/15/34		12/01/2009	Paydown		3,513,377	3,513,377	3,505,966	3,505,852		7,525		7,525		3,513,377				105,230	04/15/2034
31397J-XT-6	Freddie Mac 3344 MC 5.500% 06/15/33		08/21/2009	Performance Trust		9,505,617	9,114,000	8,977,290	8,992,150		41,145		41,145		9,033,295		472,322	472,322	368,990	06/15/2033
31401E-WG-0	FNMA POOL #706347 5.000% 05/01/33		12/01/2009	Paydown		649,487	649,487	644,819	644,943		4,544		4,544		649,487				19,673	05/01/2033
31402Q-H8-7	FNMA POOL #734755 4.000% 08/01/18		12/01/2009	Paydown		820,882	820,882	799,013	804,124		16,758		16,758		820,882				18,564	08/01/2018
31403D-V6-3	FNMA Pool 745937 6.000% 09/01/36		12/01/2009	Paydown		5,428,635	5,428,635	5,372,652	5,373,254		55,380		55,380		5,428,635				169,673	09/01/2036
31403F-QX-5	FNMA POOL #747570 6.000% 11/01/33		12/01/2009	Paydown		1,201,804	1,201,804	1,218,892	1,217,799		(15,995)		(15,995)		1,201,804				39,948	11/01/2033
31407J-HG-0	FNMA Pool 831931 6.000% 12/01/36		12/01/2009	Paydown		539,244	539,244	533,262	533,312		5,932		5,932		539,244				13,575	12/01/2036
31407N-B2-8	FNMA Pool #835357 4.500% 09/01/35		08/24/2009	JP Morgan Securities, Inc.		521,679	517,635	488,437	490,523		(871)		(871)		489,652		32,027	32,027	17,211	09/01/2035
31407N-B2-8	FNMA Pool #835357 4.500% 09/01/35		08/01/2009	Paydown		53,497	53,497	50,480	50,695		2,802		2,802		53,497				1,058	09/01/2035
31407S-GX-4	FNMA Pool #839114 4.500% 11/01/35		08/24/2009	JP Morgan Securities, Inc.		5,034,949	5,003,676	4,721,438	4,741,177		4,235		4,235		4,745,412		289,538	289,538	166,372	11/01/2035
31407S-GX-4	FNMA Pool #839114 4.500% 11/01/35		08/01/2009	Paydown		145,472	145,472	137,266	137,840		7,632		7,632		145,472				3,365	11/01/2035
31407X-C5-8	FANNIE MAE POOL 843492 6.000% 10/01/35		08/24/2009	Goldman Sachs & Co.		9,088,482	8,621,059	8,744,987	8,743,443		(1,045)		(1,045)		8,742,398		346,084	346,084	382,200	10/01/2035
31407X-C5-8	FANNIE MAE POOL 843492 6.000% 10/01/35		08/01/2009	Paydown		1,031,196	1,031,196	1,046,019	1,045,835		(14,639)		(14,639)		1,031,196				26,416	10/01/2035
31410V-3X-6	FNMA Pool 899114 5.500% 04/01/37		12/01/2009	Paydown		2,994,084	2,994,084	2,886,952	2,889,023		105,061		105,061		2,994,084				84,909	04/01/2037
31412L-UB-4	FNMA Pool 928578 6.000% 07/01/37		12/01/2009	Paydown		1,119,914	1,119,914	1,124,726	1,124,592		(4,678)		(4,678)		1,119,914				31,667	07/01/2037
31412T-RZ-8	FANNIE MAE POOL 934404 6.000% 09/01/38		12/01/2009	Paydown		826,039	826,039	838,171	838,088		(12,049)		(12,049)		826,039				24,472	09/01/2038
31412X-YV-0	FNMA POOL 938224 6.000% 07/01/37		12/01/2009	Paydown		756,889	756,889	747,428	747,535		9,353		9,353		756,889				22,762	07/01/2037
31412Y-AD-4	FNMA Pool 938404 6.000% 07/01/37		12/01/2009	Paydown		332,906	332,906	329,265	329,303		3,603		3,603		332,906				10,494	07/01/2037
31412Y-FS-6	FNMA POOL 938577 6.000% 09/01/36		12/01/2009	Paydown		479,045	479,045	471,410	471,510		7,535		7,535		479,045				14,791	09/01/2036
31413A-WS-8	FNMA Pool 939957 Pool 939957 6.000% 06/01/37		12/01/2009	Paydown		491,652	491,652	485,429	485,525		6,126		6,126		491,652				15,524	06/01/2037
31413Q-W9-5	FANNIE MAE POOL 952572 5.500% 09/01/37		12/01/2009	Paydown		304,774	304,774	308,156	308,077		(3,302)		(3,302)		304,774				9,100	09/01/2037
31414H-J8-1	FANNIE MAE POOL 966587 5.500% 01/01/38		12/01/2009	Paydown		2,594,373	2,594,373	2,627,006	2,626,263		(31,890)		(31,890)		2,594,373				70,357	01/01/2038
31414H-JV-0	FANNIE MAE POOL 966576 5.500% 01/01/38		12/01/2009	Paydown		1,132,881	1,132,881	1,147,219	1,146,846		(13,965)		(13,965)		1,132,881				33,126	01/01/2038
31414J-6W-8	FANNIE MAE POOL 968085 5.500% 02/01/38		08/24/2009	Goldman Sachs & Co.		7,630,659	7,341,584	7,286,523	7,286,841		106		106		7,286,946		343,713	343,713	298,354	02/01/2038
31414J-6W-8	FANNIE MAE POOL 968085 5.500% 02/01/38		12/01/2009	Paydown		2,142,431	2,142,431	2,126,363	2,126,456		15,975		15,975		2,142,431				44,023	02/01/2038
31414J-KK-8	FANNIE MAE POOL 967498 5.500% 01/01/38		12/01/2009	Paydown		223,689	223,689	226,905	226,844		(3,155)		(3,155)		223,689				7,152	01/01/2038
31414K-AW-0	FANNIE MAE POOL 968121 5.500% 02/01/38		04/06/2009	Banc of America Securities		1,215,625	1,170,806	1,165,683	1,165,687		8		8		1,165,694		49,931	49,931	22,896	02/01/2038
31414K-AW-0	FANNIE MAE POOL 968121 5.500% 02/01/38		12/01/2009	Paydown		2,032,593	2,032,593	2,023,701	2,023,707		8,887		8,887		2,032,593				59,177	02/01/2038
31414K-EW-6	FANNIE MAE POOL 968249 5.500% 02/01/38		12/01/2009	Paydown		1,647,683	1,647,683	1,657,208	1,657,003		(9,320)		(9,320)		1,647,683				45,837	02/01/2038
31414U-3L-0	FANNIE MAE POOL 977003 5.500% 04/01/38		12/01/2009	Paydown		1,501,973	1,501,973	1,514,177	1,513,914		(11,941)		(11,941)		1,501,973				37,709	04/01/2038
31415T-UL-2	FANNIE MAE POOL 988987 6.000% 09/01/38		12/01/2009	Paydown		1,129,666	1,129,666	1,141,846	1,141,670		(12,004)		(12,004)		1,129,666				31,054	09/01/2038
362848-LT-8	GAINESVILLE FL TAXABLE SER B 4.400% 10/01/13		10/01/2009	Call 100.0000		230,000	230,000	230,000	230,000						230,000				10,120	10/01/2013
38373Q-PY-1	GNMA REMIC SER 2003-41 BX (B-PAC) 4.500% 05/20/33		08/24/2009	Various		13,550,156	13,350,000	13,312,453	13,314,567		662		662		13,315,229		234,927	234,927	407,663	05/20/2033
38374B-KG-7	GNMA REMIC SER 2003-60 ZN (PAC-Z) 5.000% 07/16/33		08/24/2009	Citibank Mortgages		6,774,513	6,682,627	6,112,450	6,123,408		32,401		32,401		6,155,809		618,704	618,704	246,886	07/16/2033
38374G-CT-7	GNMA REMIC SER 2004-28 PB (PAC) 5.000% 11/20/33		08/21/2009	Various		13,934,788	13,260,000	13,247,569	13,234,005		(1,514)		(1,514)		13,232,491		702,297	702,297	372,543	11/20/2033
3837H1-MJ-7	GNMA REMIC SER 1998-12 E (SEQ) 6.500% 05/20/28		12/01/2009	Paydown		239,682	239,682	238,284	238,523		1,159		1,159		239,682				8,491	05/20/2028
64983U-2Y-5	NEW YORK ST DORM AUTH REVS TAXABLE 3.900% 02/15/09		02/15/2009	Maturity		2,000,000	2,000,000	2,002,680	2,000,072		(72)		(72)		2,000,000				39,000	02/15/2009
796839-AE-8	SAN BERNARDINO CNTY CA PENSION OBLIG FGIC 4.680% 08/01/09		08/01/2009	Maturity		1,200,000	1,200,000	1,201,968	1,200,750		(750)		(750)		1,200,000				56,160	08/01/2009
3199999. Bonds - U.S. Special Revenues						325,586,039	317,308,518	313,984,715	313,971,125		573,844		573,844		314,544,961		11,041,076	11,041,076	11,460,528	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
001957-AV-1	AT&T CORP NOTES 6.000% 03/15/09		03/15/2009	Maturity		153,000	153,000	137,028	152,508		492		492		153,000				4,590	03/15/2009
02149D-AJ-8	Countrywide Alt. Loan Trust Series 2006-HY13 Class 3A1 5.911% 01/25/47		12/01/2009	Paydown		1,781,076	1,781,076	1,758,585	1,788,442		22,547	29,913	(7,366)		1,781,076				52,600	03/25/2016
02149D-AJ-8	Countrywide Alt. Loan Trust Series 2006-HY13 Class 3A1 5.911% 01/25/47		07/28/2009	Symetra BOLI U-Life		5,653,153	5,629,940	5,654,626	5,653,349		(195)		(195)		5,653,153				221,041	03/25/2016
023551-AE-4	HESS CORP UNSEC'D NOTES 7.375% 10/01/09		10/01/2009	Maturity		4,000,000	4,000,000	3,879,180	3,987,312		12,688		12,688		4,000,000				295,000	10/01/2009
02666Q-UW-1	AMERICAN HONDA FINANCE NTS 144A 4.500% 05/26/09		05/26/2009	Maturity		1,500,000	1,500,000	1,496,805	1,499,719		281		281		1,500,000				33,750	05/26/2009
032165-AF-9	AMSOUTH BANCORPORATION UNSEC'D NOTES 6.125% 03/01/09		03/01/2009	Maturity		1,150,000	1,150,000	1,274,074	1,153,760		(3,760)		(3,760)		1,150,000				35,219	03/01/2009
045424-AB-4	ASC NOMURA-MEGADEAL SER 1995-D1 A2 (COMM) 7.590% 07/11/27		11/01/2009	Paydown		260,413	260,413	282,671	261,552		(1,139)		(1,139)		260,413				13,623	02/11/2010
05947U-L9-7	Banc of America Commercial Mtg 2005-2 AAB 4.742% 07/10/43		12/01/2009	Paydown		2,007,432	2,007,432	1,998,981	1,998,035		9,397		9,397		2,007,432				44,115	07/10/2043
05947U-XM-5	Banc of America Commercial Mtg 2004-5 A2 4.176% 11/10/41		12/01/2009	Paydown		7,149,212	7,149,212	7,026,657	7,089,093		60,119		60,119		7,149,212				203,436	11/10/2041
05948X-RE-3	BOA MTGE SEC SER 2003-6 CLASS 1A30 4.750% 08/25/33		12/01/2009	Paydown		700,890	700,890	700,124	699,412		1,478		1,478		700,890				21,278	08/25/2033
05949A-HZ-6	BOA MTGE SEC SER 2004-F 2A5 (ADJ-SUB) 4.148% 07/25/34		05/29/2009	Direct		3,081,778	3,074,226	2,983,905	3,058,317		15,908		15,908		3,074,226		7,552	7,552	54,415	07/25/2034
05949A-HZ-6	BOA MTGE SEC SER 2004-F 2A5 (ADJ-SUB) 4.148% 07/25/34		05/01/2009	Paydown		325,774	325,774	316,203	324,089		1,686		1,686		325,774				5,628	07/25/2034
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4 5.492% 02/10/51		12/15/2009	Barclays Capital, Inc.		5,585,766	6,600,000	6,193,945	6,222,307		33,535		33,535		6,255,841		(670,075)	(670,075)	379,589	02/10/2051
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5 5.500% 05/25/37		09/24/2009	Credit Suisse First Boston		2,644,904	3,574,195	3,532,663	3,534,849		6,142		6,142		3,540,992		(896,087)	(896,087)	149,880	05/25/2037
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5 5.500% 05/25/37		12/01/2009	Paydown		7,897,801	7,897,801	7,756,985	7,810,860		139,627	52,685	86,942		7,897,801				203,834	05/25/2037
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5 5.500% 05/25/37		02/19/2009	Symetra BOLI U-Life		866,217	875,906	865,728	866,263		(47)		(47)		866,217				10,438	05/25/2037
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7 5.750% 03/25/37		09/22/2009	Various		2,589,168	2,724,745	2,743,052	2,727,222		(2,895)		(2,895)		2,724,327		(135,159)	(135,159)	117,762	10/25/2011
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7 5.750% 03/25/37		12/01/2009	Paydown		9,538,380	9,538,380	9,593,770	9,542,580		(4,199)		(4,199)		9,538,380				250,347	03/25/2037
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7 5.750% 03/25/37		07/28/2009	Symetra BOLI U-Life		8,790,128	8,802,019	8,832,786	8,795,433		(5,305)		(5,305)		8,790,128				333,193	03/25/2037
05953Y-AY-7	BANC OF AMERICA FUNDING CORP 2007-4 2A3 5.500% 06/25/37		04/06/2009	Cantor Fitzgerald & Company		1,119,637	1,599,482	1,597,396	1,597,207		(19)		(19)		1,597,188		(477,550)	(477,550)	31,279	06/25/2037
05953Y-AY-7	BANC OF AMERICA FUNDING CORP 2007-4 2A3 5.500% 06/25/37		12/01/2009	Paydown		1,101,554	1,101,554	1,100,923	1,099,987		1,567		1,567		1,101,554				28,498	06/25/2037
06050H-A6-5	BOA MTGE SEC SER 2002-10 2A7 (SUP) 5.000% 11/25/17		12/01/2009	Paydown		22,039	22,039	22,390	22,241		(202)		(202)		22,039				499	10/25/2017
06050H-ZT-8	BOA MTGE SEC SER 2002-10 1A34 (SUP/BPAC) 6.000% 11/25/32		12/01/2009	Paydown		40,095	40,095	40,897	40,648		(553)		(553)		40,095				1,226	08/25/2032
066050-CV-5	BANKAMERICA CORP SR NOTES 5.875% 02/15/09		02/15/2009	Maturity		400,000	400,000	365,032	399,378		622		622		400,000				11,750	02/15/2009
07383F-5J-3	BEAR STEARNS COMM'L MTGE SER 2005-T18 AAB 4.823% 02/13/42		12/16/2009	Raymond James & Associates		2,420,085	2,370,000	2,382,933	2,374,875		(2,374)		(2,374)		2,372,502		47,583	47,583	120,655	04/13/2014
07387B-CK-7	Bear Stearns Commercial Mtg 2005-T20 AAB 5.133% 10/12/42		12/16/2009	Raymond James & Associates		1,508,933	1,460,000	1,468,014	1,463,681		(1,470)		(1,470)		1,462,212		46,721	46,721	80,027	06/12/2014
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW17 CLASS A4 5.694% 06/11/50		10/07/2009	RBS Greenwich Capital		2,740,313	3,000,000	2,647,305	2,873,341		9,976	234,755	(224,779)		2,648,562		91,750	91,750	148,044	06/11/2050
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4 5.471% 01/12/45		08/19/2009	RBS Greenwich Capital		4,233,305	4,700,000	4,241,383	4,255,073		27,060		27,060		4,282,133		(48,829)	(48,829)	187,853	01/12/2045
12513E-AF-1	Citigroup / Deutsche Bank 2005-CD1 ASB 5.224% 07/15/44		12/16/2009	Raymond James & Associates		2,063,556	2,000,000	2,006,892	2,002,595		(1,521)		(1,521)		2,001,074		62,482	62,482	111,938	01/15/2015
12543P-AJ-2	Countrywide Home Loan Mortgage 2006-21 A9 5.750% 02/25/37		08/19/2009	Various		4,521,135	4,659,462	4,679,506	4,653,929		(4,483)		(4,483)		4,649,446		(128,312)	(128,312)	195,730	09/25/2010

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
12543P-AJ-2	Countrywide Home Loan Mortgage 2006-21 A9 5.750% 02/25/37		12/01/2009	Paydown		7,886,194	7,886,194	7,920,482	7,876,948		9,247		9,247		7,886,194				221,407	09/25/2010
126650-AW-0	CVS CORP 144A 5.298% 01/11/27		12/10/2009	Various		902,633	902,633	874,982	877,185		265		265		877,450		25,183	25,183	26,113	01/11/2027
12667F-6C-4	Countrywide Alternative Loan T 2005-J2 1A7 5.500% 04/25/35		09/22/2009	Credit Suisse First Boston		630,000	1,000,000	1,004,063	1,003,279		(592)		(592)		1,002,688		(372,688)	(372,688)	44,917	03/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS 2005-30 A8 5.500% 01/25/36		10/14/2009	Various		6,391,219	8,536,000	7,914,758	8,197,064		25,393	251,718	(226,325)		7,970,739		(1,579,520)	(1,579,520)	352,644	01/25/2036
126694-TX-6	COUNTRYWIDE HOME LOANS 2005-30 A8 5.500% 01/25/36		09/29/2009	Symetra BOLI U-Life		2,194,908	2,250,000	2,175,029	2,186,049		8,859		8,859		2,194,908				102,438	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS 2006-9 A3 6.000% 05/25/36		08/19/2009	Guggenheim		1,995,000	2,850,000	2,878,277	2,866,657		(3,012)		(3,012)		2,863,644		(868,644)	(868,644)	124,925	09/25/2014
126694-W4-6	COUNTRYWIDE HOME LOANS 2006-9 A3 6.000% 05/25/36		07/28/2009	Symetra BOLI U-Life		1,286,279	1,280,000	1,292,700	1,287,481		(1,201)		(1,201)		1,286,279				50,560	09/25/2014
126694-X5-2	COUNTRYWIDE HOME LOANS 2006-9 A12 6.000% 05/25/36		07/28/2009	Symetra BOLI U-Life		501,384	500,000	502,781	501,645		(262)		(262)		501,384				19,750	03/25/2016
12669D-4H-8	COUNTRYWIDE HOME LOANS SER 2003-11 A6 (B-PAC/SUB) 5.000% 05/25/33		12/01/2009	Paydown		1,386,870	1,386,870	1,386,870	1,386,870						1,386,870				56,205	05/25/2033
12669D-QF-8	COUNTRYWIDE HOME LOANS SER 2002-32 1A21 (SUPP/MEZZ) 6.000% 01/25/33		12/01/2009	Paydown		175,398	175,398	178,906	176,597		(1,200)		(1,200)		175,398				5,642	03/25/2032
12669E-ST-4	COUNTRYWIDE HOME LOANS SER 2003-28 A2 (PAC-SUB) 4.150% 08/25/33		12/01/2009	Paydown		1,572,302	1,572,302	1,571,320	1,569,902		2,401		2,401		1,572,302				38,200	08/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SER 2004-J5 A5 (NAS) 5.500% 07/25/34		12/01/2009	Paydown		79,097	79,097	76,205	76,875		2,221		2,221		79,097				3,203	07/25/2034
12669G-2V-2	Countrywide Home Loans 2005-16 A3 5.500% 09/25/35		08/19/2009	Jefferies & Co., Inc.		4,126,800	5,430,000	5,232,200	5,263,493		11,768		11,768		5,275,262		(1,148,462)	(1,148,462)	218,180	09/25/2035
12669G-2V-2	Countrywide Home Loans 2005-16 A3 5.500% 09/25/35		09/29/2009	Symetra BOLI U-Life		1,191,167	1,220,000	1,177,300	1,184,029		7,139		7,139		1,191,167				55,544	09/25/2035
141781-AH-7	CARGILL INC NOTES 144A 6.300% 04/15/09		04/15/2009	Maturity		4,000,000	4,000,000	3,655,360	3,985,620		14,380		14,380		4,000,000				126,000	04/15/2009
141781-AS-3	CARGILL INC NTS 144A 3.625% 03/04/09		03/04/2009	Maturity		3,000,000	3,000,000	2,908,380	2,990,188		9,812		9,812		3,000,000				54,375	03/04/2009
15640P-AA-6	CENTURA BANK SUB NTS 6.500% 03/15/09		03/15/2009	Maturity		135,000	135,000	147,046	135,573		(573)		(573)		135,000				4,388	03/15/2009
161630-BX-5	CHASE MORTGAGE FINANCE CORP 2007-A1 12A1 5.944% 03/25/37		12/01/2009	Paydown		749,225	749,225	750,132	748,161		1,064		1,064		749,225				23,240	07/25/2011
172973-4J-5	CITICORP MTG SEC INC 2005-8 2A3 5.000% 11/25/20		08/19/2009	Guggenheim		5,028,500	5,650,000	5,456,664	5,510,542		20,963		20,963		5,531,504		(503,004)	(503,004)	206,382	11/25/2020
172973-4J-5	CITICORP MTG SEC INC 2005-8 2A3 5.000% 11/25/20		09/29/2009	Symetra BOLI U-Life		1,079,482	1,100,000	1,062,359	1,072,849		6,634		6,634		1,079,482				45,528	11/25/2020
17313K-AF-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS A4 6.092% 12/10/49		10/07/2009	Cantor Fitzgerald & Company		1,847,188	2,000,000	1,800,620	1,998,317		565	197,592	(197,027)		1,801,289		45,898	45,898	107,010	12/10/2049
20029P-AM-1	COMCAST CABLE CORP SR NOTES 6.875% 06/15/09		06/15/2009	Maturity		3,250,000	3,250,000	3,239,795	3,249,273		727		727		3,250,000				111,719	06/15/2009
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG11 CLASS A4 5.736% 12/10/49		12/15/2009	JP Morgan Securities, Inc.		11,307,000	12,800,000	12,709,250	12,712,850		6,410		6,410		12,719,259		(1,412,259)	(1,412,259)	768,879	12/10/2049
209111-CW-1	CONS EDISON NY DEBS 7.100% 02/01/28		12/31/2009	Call 103.0340		1,287,925	1,250,000	1,245,525	1,246,234		97		97		1,246,331		41,594	41,594	125,729	02/01/2028
210371-AJ-9	CONSTELLATION ENERGY GRP BASIC 6.125% 09/01/09		09/01/2009	Maturity		3,000,000	3,000,000	3,028,350	3,008,948		(8,948)		(8,948)		3,000,000				183,750	09/01/2009
216669-AG-6	COOPER INDS LTD CL A UNSEC'D SR NTS 5.500% 11/01/09		11/01/2009	Maturity		4,500,000	4,500,000	4,475,205	4,496,543		3,457		3,457		4,500,000				247,500	11/01/2009
22541Q-PU-0	CSFB MTGE SECURITIES CORP SER 2003-21 1A21 (PAC) 5.250% 09/25/33		12/01/2009	Paydown		924,340	924,340	908,164	915,009		9,332		9,332		924,340				28,510	09/25/2033
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC Series 2004-C5 Class AAB 4.587% 11/15/37		12/01/2009	Paydown		294	294	295	294						294				13	11/15/2037
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3 5.311% 12/15/39		12/30/2009	Symetra BOLI U-Life		857,512	1,050,000	852,376	1,018,977		7,449	168,913	(161,464)		857,512				60,258	12/15/2039
23322B-GA-0	DLJ MTG SER 1999-CG3 A1C (C_SUB) 7.440% 10/10/32		07/01/2009	Paydown		1,000,000	1,000,000	971,367	995,451		4,549		4,549		1,000,000				43,400	10/10/2032
23383V-DJ-6	DAIMLER CHRYSLER AUTO TRUST Series 2006-A 5.000% 05/08/10		05/08/2009	Paydown		595,858	595,858	594,275	595,564		294		294		595,858				6,340	05/08/2010
263534-BJ-7	DUPONT (EI) DE NEMOURS NOTES 6.875% 10/15/09		10/15/2009	Maturity		1,000,000	1,000,000	1,037,820	1,016,759		(16,759)		(16,759)		1,000,000				68,750	10/15/2009

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
26441Y-AE-7	DUKE REALTY CORP NTS 5.250% 01/15/10		09/14/2009	Tender Offer		1,012,500	1,000,000	1,006,910	1,001,448		(975)		(975)		1,000,473		12,027	12,027	61,104	01/15/2010
26882P-BD-3	ERAC USA FINANCE CO Series 144A 5.800% 10/15/12		02/19/2009	Symetra BOLI U-Life		750,657	750,000	750,870	750,679		(22)		(22)		750,657				14,983	10/15/2012
31410H-AP-6	FEDERATED DEPT STORES NTS 6.300% 04/01/09		04/01/2009	Maturity		1,000,000	1,000,000	1,077,530	1,004,487		(4,487)		(4,487)		1,000,000				31,500	04/01/2009
32052R-AG-5	FIRST HORIZON MTG PASS-THROUGH 2006-3 1A7 6.250% 11/25/36		12/01/2009	Paydown		1,092,912	1,092,912	1,102,645	1,095,288		(2,377)		(2,377)		1,092,912				34,978	03/25/2010
36228F-QL-3	GSR MORTGAGE LOAN TRUST SER 2003-4F 2A5 (BPAC-SUB) 5.750% 05/25/33		12/01/2009	Paydown		1,116,226	1,116,226	1,121,807	1,118,083		(1,857)		(1,857)		1,116,226				43,638	12/25/2032
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		02/19/2009	Symetra BOLI U-Life		968,810	985,000	968,032	968,959		(149)		(149)		968,810				12,271	02/25/2037
364725-AC-5	GANNETT CO INC NOTES 6.375% 04/01/12		04/08/2009	Various		917,100	1,495,000	928,377	1,571,362		(2,444)	637,653	(640,097)		931,265		(14,165)	(14,165)	49,685	04/01/2012
44108P-AP-8	HOST MARRIOTT POOL TRUST 1999-HMTA B (COMM-144A) 7.300% 08/03/15		05/01/2009	Paydown		10,000,000	10,000,000	9,790,625	9,978,594		21,406		21,406		10,000,000				304,167	08/03/2015
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SER 2003-A6 A6 (ACRL-SUB) 5.500% 07/25/33		09/24/2009	Guggenheim		353,210	543,400	538,377	537,799		1,544		1,544		539,343		(186,133)	(186,133)	24,740	07/25/2033
459200-AG-6	INTL BUSINESS MACHINES DEB 8.375% 11/01/19		01/15/2009	Barclays Capital, Inc.		4,315,395	3,500,000	4,050,690	3,882,519		(1,327)		(1,327)		3,881,192		434,203	434,203	65,139	11/01/2019
460146-BQ-5	INTERNATIONAL PAPER CO 5.850% 10/30/12		05/18/2009	Tender Offer		1,242,360	1,218,000	1,285,843	1,256,206		(3,491)		(3,491)		1,252,715		(10,355)	(10,355)	39,585	10/30/2012
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007CB18 CLASS A4 5.440% 06/12/47		11/18/2009	JP Morgan Securities, Inc.		2,334,656	2,700,000	2,695,676	2,695,649		(13)		(13)		2,695,635		(360,979)	(360,979)	143,616	06/12/2047
46630G-BC-8	JP MORGAN MORTGAGE TRUST 5.290% 07/25/35		12/01/2009	Paydown		3,453,013	3,453,013	3,427,250	3,431,737		21,276		21,276		3,453,013				86,570	07/25/2035
46630G-BC-8	JP MORGAN MORTGAGE TRUST 5.290% 07/25/35		07/28/2009	Symetra BOLI U-Life		6,794,693	6,837,022	6,786,012	6,794,895		(202)		(202)		6,794,693				238,411	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1 5.815% 04/25/37		07/01/2009	Paydown		471,863	471,863	469,061	469,285		2,578		2,578		471,863				9,879	04/25/2037
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1 5.815% 04/25/37		07/28/2009	Symetra BOLI U-Life		2,311,802	2,324,349	2,310,548	2,311,650		152		152		2,311,802				89,469	04/25/2037
49228R-AE-3	KERN RIVER FUNDING CORP CO GTY SR NTS 144A 4.893% 04/30/18		12/31/2009	Redemption 100.0000		70,200	70,200	71,031	70,790		(27)		(27)		70,763		(563)	(563)	1,860	04/30/2018
52108H-SZ-8	LB-UBS COMMERCIAL MTGE TRUST 2003-C5 A3 4.254% 07/15/27		12/11/2009	Paydown		1,812,999	1,812,999	1,770,839	1,795,133		17,866		17,866		1,812,999				53,515	07/15/2027
52109R-BM-2	LB-UBS Commercial Mortgage Tru SERIES 2007C7 CLASS A3 5.866% 09/15/45		11/18/2009	Greenwich Mortgages, Inc.		11,720,939	13,450,000	13,131,100	13,144,499		24,501		24,501		13,169,000		(1,448,061)	(1,448,061)	749,528	09/15/2045
55262T-EB-5	MBNA MASTER TRUST 1999-B A (ABS-BULLET) 5.900% 08/15/11		03/15/2009	Call 100.0000		1,500,000	1,500,000	1,353,984	1,495,676		4,324		4,324		1,500,000				22,125	08/15/2011
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10 6.000% 10/25/36		08/19/2009	Credit Suisse First Boston		670,865	780,076	784,220	781,925		(603)		(603)		781,322		(110,457)	(110,457)	34,193	04/25/2012
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10 6.000% 10/25/36		12/01/2009	Paydown		1,364,103	1,364,103	1,371,350	1,367,337		(3,234)		(3,234)		1,364,103				40,347	04/25/2012
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10 6.000% 10/25/36		07/28/2009	Symetra BOLI U-Life		924,274	922,758	927,660	924,946		(672)		(672)		924,274				36,449	04/25/2012
57643M-LY-8	Mastr Asset Securitization 2006-1 1A2 5.750% 05/25/36		09/22/2009	Various		15,222,125	17,100,000	17,129,391	17,101,551		(19,520)		(19,520)		17,082,031		(1,859,906)	(1,859,906)	730,581	08/25/2012
590188-JP-4	MERRILL LYNCH & CO. INC. SR UNSUB 6.000% 02/17/09		02/17/2009	Maturity		1,400,000	1,400,000	1,484,392	1,402,546		(2,546)		(2,546)		1,400,000				42,000	02/17/2009
617059-GY-0	JP MORGAN COMM MTG FINANCE SER 2000-C9 A2 (COMM) 7.770% 10/15/32		10/01/2009	Paydown		1,191,300	1,191,300	1,187,577	1,187,685		3,615		3,615		1,191,300				58,494	10/15/2032
61745M-W3-3	MORGAN STANLEY CAPITAL I 2005-T17 AAB 4.630% 12/13/41		12/01/2009	Paydown		1,576	1,576	1,584	1,579		(3)		(3)		1,576				73	06/13/2014
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A4 5.809% 12/12/49		09/21/2009	Various		3,576,328	4,200,000	4,142,906	4,144,785		3,204		3,204		4,147,990		(571,662)	(571,662)	184,048	12/12/2049
633072-AC-7	NATIONAL BANK CANADA NY 7.750% 11/01/09		11/01/2009	Maturity		8,550,000	8,550,000	8,471,878	8,531,699		18,301		18,301		8,550,000				662,625	11/01/2009
634902-JB-7	NATIONAL CITY BANK NTS 2.700% 08/24/09		08/24/2009	Redemption 100.0000		636,364	636,364	637,117	636,462		(64)		(64)		636,398		(35)	(35)	12,886	08/24/2009
634902-JZ-4	NATIONAL CITY BANK NTS 4.150% 08/01/09		08/01/2009	Maturity		3,000,000	3,000,000	2,995,410	2,999,418		582		582		3,000,000				124,500	08/01/2009
637432-BS-3	NATL RURAL UTIL CO-OP COLL TRUST 7.350% 11/01/26		11/01/2009	Redemption 100.0000		25,000	25,000	25,268	25,159		(9)		(9)		25,151		(151)	(151)	1,838	11/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
655356-JK-0	NOMURA ASC 1998-D6 A2 (COMM) 6.992% 03/15/30		12/07/2009	Barclays Capital, Inc.		6,914,534	6,180,589	6,308,289	6,227,934		(10,473)		(10,473)		6,217,461		697,073	697,073	437,330	02/15/2013
693476-AL-7	PNC FUNDING CORP SUB 6.125% 02/15/09		02/15/2009	Maturity		10,277,000	10,277,000	10,007,099	10,271,701		5,299		5,299		10,277,000				314,733	02/15/2009
693476-AP-8	PNC FUNDING CORP SUB NOTES 7.500% 11/01/09		11/01/2009	Maturity		5,435,000	5,435,000	5,603,303	5,456,125		(21,125)		(21,125)		5,435,000				407,625	11/01/2009
713411-AB-2	PEPSI BOTTLING HLDG INC. NTS (GUAR:PEPSI)144A 5.625% 02/17/09		02/17/2009	Maturity		7,200,000	7,200,000	6,267,072	7,182,035		17,965		17,965		7,200,000				202,500	02/17/2009
71713U-AQ-5	PHARMACIA CORPORATION DEBS 6.500% 12/01/18		01/15/2009	First Tennessee Bank		1,778,520	1,500,000	1,519,319	1,513,262		(54)		(54)		1,513,209		265,311	265,311	13,542	12/01/2018
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2009	Redemption 100.0000		199,850	199,850	233,165	232,831		(633)		(633)		232,198		(32,348)	(32,348)	14,141	08/01/2020
74436J-FC-6	PRU SEC SECURED FINANCING CORP 1999-C2 B (C_BULLET-ADJ) 7.594% 06/16/31		05/01/2009	Paydown		2,476,000	2,476,000	2,463,233	2,468,627		7,373		7,373		2,476,000				69,057	06/16/2031
758940-AG-5	REGIONS FINANCIAL NTS 6.375% 05/15/12		09/15/2009	Various		1,395,000	1,500,000	1,496,175	1,498,435		304		304		1,498,739		(103,739)	(103,739)	80,484	05/15/2012
76110V-RC-4	RESIDENTIAL FUNDING MTG 2005-HI1 A4 4.700% 08/25/34		12/01/2009	Paydown		361,456	361,456	357,036	359,093		2,363		2,363		361,456				9,028	08/25/2034
795770-AK-2	SALTON SEA FUNDING CORP SR SERIES E 8.300% 05/30/11		11/30/2009	Redemption 100.0000		185,300	185,300	186,632	185,693		(111)		(111)		185,582		(282)	(282)	11,535	05/30/2011
845335-BW-7	SOUTHWESTERN BELL TEL DEBS 7.200% 10/15/26		10/15/2009	Call 102.1225		10,212,250	10,000,000	10,416,300	10,176,103		(16,469)		(16,469)		10,159,634		52,616	52,616	720,000	10/15/2026
845335-BX-5	SOUTHWESTERN BELL TEL DEBS 7.375% 07/15/27		09/28/2009	Various		6,166,320	6,000,000	6,203,460	6,122,925		(8,076)		(8,076)		6,114,849		51,471	51,471	532,229	07/15/2027
852060-AF-9	SPRINT CAP CORP 6.375% 05/01/09		05/01/2009	Maturity		1,000,000	1,000,000	943,510	997,417		2,583		2,583		1,000,000				31,875	05/01/2009
871928-AX-5	TIERS CORP BND BKD CTF-AGC 144A 8.125% 09/15/17		09/15/2009	Redemption 100.0000		158,802	158,802	181,471	172,791		(878)		(878)		171,913		(13,111)	(13,111)	9,741	09/15/2017
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS 144A 6.125% 03/30/23		12/30/2009	Redemption 100.0000		70,905	70,905	70,905	70,905						70,905				2,714	03/30/2023
881685-BJ-9	TEXACO CAPITAL INC NOTES 5.500% 01/15/09		01/15/2009	Maturity		2,000,000	2,000,000	1,770,260	1,998,686		1,314		1,314		2,000,000				55,000	01/15/2009
88947E-AC-4	TOLL BROTHERS INC NTS 5.950% 09/15/13		09/02/2009	Various		4,518,588	4,570,000	4,540,935	4,554,305		2,012		2,012		4,556,317		(37,729)	(37,729)	266,628	09/15/2013
913017-AW-9	UNITED TECHNOLOGIES NOTES 6.500% 06/01/09		06/01/2009	Maturity		925,000	925,000	940,298	925,992		(992)		(992)		925,000				30,063	06/01/2009
91324P-AK-8	UNITEDHEALTH GROUP INC BASIC 4.125% 08/15/09		08/15/2009	Various		13,500,000	13,500,000	13,197,690	13,412,155		87,845		87,845		13,500,000				556,875	08/15/2009
931142-BE-2	WAL-MART STORES INC SR NOTES 6.875% 08/10/09		08/10/2009	Various		3,550,000	3,550,000	3,505,442	3,558,376		(8,376)		(8,376)		3,550,000				244,063	08/10/2009
94106L-AE-9	WASTE MANAGEMENT INC SR UNSEC'D 6.875% 05/15/09		05/15/2009	Maturity		4,000,000	4,000,000	3,920,834	3,995,803		4,197		4,197		4,000,000				137,500	05/15/2009
94984H-AA-3	Wells Fargo Series 2006-12 A1 6.000% 10/25/36		12/01/2009	Paydown		6,562,657	6,562,657	6,600,883	6,570,075		(7,418)		(7,418)		6,562,657				200,724	02/25/2011
94984H-AA-3	Wells Fargo Series 2006-12 A1 6.000% 10/25/36		06/15/2009	Symetra BOLI U-Life		768,618	768,609	772,688	769,280		(662)		(662)		768,618				24,852	02/25/2011
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		02/19/2009	Symetra BOLI U-Life		2,142,346	2,035,000	2,212,513	2,143,524		(1,178)		(1,178)		2,142,346				66,595	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2009	Various		175,000	175,000	188,440	184,486		(378)		(378)		184,108		(9,108)	(9,108)	6,563	06/15/2027
962166-AW-4	WEYERHAEUSER CO DEBS 6.950% 10/01/27		07/28/2009	Symetra BOLI U-Life		3,258,338	3,500,000	3,214,260	3,254,870		3,467		3,467		3,258,338				200,681	10/01/2027
971807-AC-6	WILMINGTON TRUST CORPORATION NTS 4.875% 04/15/13		06/15/2009	Symetra BOLI U-Life		4,831,502	5,000,000	4,775,200	4,813,970		17,533		17,533		4,831,502				162,500	04/15/2013
989701-AJ-6	ZIONS BANCORP 6.000% 09/15/15		12/14/2009	Credit Suisse First Boston		1,360,000	2,000,000	2,094,420	2,070,350		(8,601)		(8,601)		2,061,749		(701,749)	(701,749)	150,667	09/15/2015
989701-AM-9	ZIONS BANCORP BASIC 5.500% 11/16/15		07/28/2009	Various		8,641,488	8,700,000	8,630,332	8,637,207		4,282		4,282		8,641,488				302,103	11/16/2015
136385-AB-7	CANADIAN NATL RESOURCES NTS 6.700% 07/15/11	A	02/19/2009	Symetra BOLI U-Life		491,471	475,000	499,534	492,340		(869)		(869)		491,471				18,918	07/15/2011
03746W-AB-8	APACHE FIN PTY SR NOTES 7.000% 03/15/09	F	03/15/2009	Maturity		1,500,000	1,500,000	1,413,300	1,497,384		2,616		2,616		1,500,000				52,500	03/15/2009
26054C-BR-3	DOW CAPITAL BV NOTES SER G 8.640% 06/01/22	F	02/19/2009	Symetra BOLI U-Life		601,607	500,000	622,585	602,270		(662)		(662)		601,607				9,360	06/01/2022
4041A2-AF-1	HBOS PLC NTS 144A 6.000% 11/01/33	F	12/15/2009	JP Morgan Securities, Inc.		3,156,800	4,000,000	3,945,230	3,949,193		876		876		3,950,069		(793,269)	(793,269)	271,333	11/01/2033
656531-AH-3	NORSK HYDRO BASIC 6.360% 01/15/09	F	01/15/2009	Maturity		2,592,000	2,592,000	2,623,104	2,592,814		(814)		(814)		2,592,000				82,426	01/15/2009

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
915436-AE-9	UPM-Kymmene Corp Series 144A 5.625% 12/01/14	F	06/15/2009	Symetra BOLI U-Life		1,174,406	1,150,000	1,187,640	1,176,139		(1,734)		(1,734)		1,174,406				34,859	12/01/2014
92857W-AP-5	VODAFONE GROUP PLC 5.625% 02/27/17	F	04/13/2009	RBC Dain Rauscher, Inc.		888,473	900,000	760,860	761,914		3,576		3,576		765,490		122,990	122,990	32,203	02/27/2017
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						369,997,820	385,610,181	380,078,672	383,476,123		584,871	1,573,229	(988,358)		382,487,761		(12,489,937)	(12,489,937)	16,646,480	XXX
02637X-AA-2	AMERICAN GENL INSTIT CAP NTS 144A SER B 8.125% 03/15/46		06/15/2009	Symetra BOLI U-Life		1,118,637	1,000,000	1,119,400	1,118,936	718,846	(299)		718,547		1,118,637				60,938	
302570-AW-6	FPL GROUP CAPITAL 6.350% 10/01/66		06/15/2009	Symetra BOLI U-Life		506,975	500,000	508,455	507,315		(340)		(340)		506,975				22,401	
4899999. Bonds - Hybrid Securities						1,625,612	1,500,000	1,627,855	1,626,251	718,846	(639)		718,207		1,625,612				83,339	XXX
8399997. Total - Bonds - Part 4						707,904,383	714,866,679	706,222,535	709,604,628	718,846	1,074,032	1,573,229	219,649		709,105,422		(1,201,037)	(1,201,037)	28,518,288	XXX
8399998. Total - Bonds - Part 5						42,757,000	43,065,682	42,858,851			(979,681)		(979,681)		41,879,171		877,828	877,828	806,949	XXX
8399999. Total - Bonds						750,661,383	757,932,361	749,081,386	709,604,628	718,846	94,351	1,573,229	(760,032)		750,984,593		(323,209)	(323,209)	29,325,237	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
008892-10-1	AIM VI Capital Appreciation I		12/31/2009	AIM Variable Insurance Funds, Inc.	95,391.000	1,671,557		2,470,814	1,611,149	859,666			859,666		2,470,814		(799,257)	(799,257)	465	
008892-41-6	AIM VI Global Health Car Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	19,738.000	255,550		387,404	246,129	141,275			141,275		387,404		(131,854)	(131,854)	54	
008892-50-7	AIM VI International Growth I		12/31/2009	AIM Variable Insurance Funds, Inc.	86,880.000	1,873,699		2,434,233	1,693,292	740,941			740,941		2,434,233		(560,534)	(560,534)	1,510	
008892-52-3	AIM VI Glob Real Estate Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	450,379.000	4,201,042		10,325,676	4,156,997	6,168,679			6,168,679		10,325,676		(6,124,634)	(6,124,634)		
008892-53-1	AIM VI Sm Cap Equity Fd Ser II		12/31/2009	AIM Variable Insurance Funds, Inc.	1,348.000	13,082		18,926	14,167	4,758			4,758		18,926		(5,844)	(5,844)		
008892-54-9	AIM VI Small Cap Equity Fund I		02/11/2009	AIM Variable Insurance Funds, Inc.	3,434.000	32,758		37,663	36,472	1,191			1,191		37,663		(4,905)	(4,905)		
008892-65-5	AIM VI International Growth II		12/31/2009	AIM Variable Insurance Funds, Inc.	187,464.000	4,002,062		5,989,913	3,604,930	2,384,984			2,384,984		5,989,913		(1,987,851)	(1,987,851)	3,340	
008892-74-7	AIM VI Cap Development Ser II		12/31/2009	AIM Variable Insurance Funds, Inc.	25,464.000	216,949		469,793	197,090	272,702			272,702		469,793		(252,843)	(252,843)		
008892-75-4	AIM VI Capital Appreciation II		12/31/2009	AIM Variable Insurance Funds, Inc.	42,366.000	732,125		1,108,809	703,694	405,115			405,115		1,108,809		(376,684)	(376,684)	117	
008892-85-3	AIM VI Cap Development Ser I		12/31/2009	AIM Variable Insurance Funds, Inc.	16,057.000	141,148		278,834	127,329	151,505			151,505		278,834		(137,686)	(137,686)		
024936-10-6	American Century Value		12/31/2009	American Century Variable Portfolios, Inc.	357,062.000	1,617,107		2,793,604	1,671,050	1,122,555			1,122,555		2,793,604		(1,176,497)	(1,176,497)	62,544	
024936-20-5	American Century International		12/31/2009	American Century Variable Portfolios, Inc.	617,806.000	3,836,953		5,154,486	3,669,770	1,484,716			1,484,716		5,154,486		(1,317,533)	(1,317,533)	60,531	
024936-40-3	American Century Balanced		12/31/2009	American Century Variable Portfolios, Inc.	1,219,369.000	6,381,863		8,617,300	6,438,269	2,179,031			2,179,031		8,617,300		(2,235,437)	(2,235,437)	198,054	
024936-75-9	American Century Large Co Val		12/31/2009	American Century Variable Portfolios, Inc.	78,893.000	581,072		868,557	603,531	265,026			265,026		868,557		(287,486)	(287,486)	20,128	
024936-85-8	American Century VP Ultra II		12/31/2009	American Century Variable Portfolios, Inc.	12,121.000	80,074		100,806	72,607	28,199			28,199		100,806		(20,732)	(20,732)	123	
024936-88-2	American Century VP Ultra Cl I		12/31/2009	American Century Variable Portfolios, Inc.	20,680.000	139,315		206,528	125,323	81,205			81,205		206,528		(67,213)	(67,213)	312	
02507T-20-9	American Century Inflat Protec		12/31/2009	American Century Variable Portfolios, Inc.	268,245.000	2,758,307		2,772,154	2,655,630	116,524			116,524		2,772,154		(13,847)	(13,847)	12,119	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
02507T-30-8	Amer Cent VP Inflation Protect		12/24/2009	American Century Variable Portfolios, Inc.	66.000	706		701	659	43			43		701		5	5	7	
23338G-40-6	DWS Captial Growth VIP B		12/31/2009	DWS Variable Series I and II	12,891.000	194,670		247,025	173,899	73,126			73,126		247,025		(52,355)	(52,355)	1,608	
23338G-60-4	DWS Global Opportunities B		03/23/2009	DWS Variable Series I and II	4.000	30		30	33	(3)			(3)		30					
23338G-85-1	DWS International VIP B		12/31/2009	DWS Variable Series I and II	551.000	4,037		6,335	3,595	2,739			2,739		6,335		(2,298)	(2,298)	117	
23338G-86-9	DWS International VIP A		12/31/2009	DWS Variable Series I and II	278,663.000	1,917,823		3,391,554	1,816,881	1,574,673			1,574,673		3,391,554		(1,473,731)	(1,473,731)	55,993	
23338H-68-5	DWS Balanced VIP A		12/31/2009	DWS Variable Series I and II	256,014.000	4,622,451		6,138,589	4,444,410	1,694,179			1,694,179		6,138,589		(1,516,138)	(1,516,138)	125,802	
23338H-79-2	DWS VIP Money Market Cl A		12/31/2009	DWS Variable Series I and II	141,849.000	141,849		141,849	141,849						141,849				377	
23338H-80-0	DWS Global Thematic B		12/31/2009	DWS Variable Series I and II	33.000	248		179	193	(14)			(14)		179		69	69	3	
23339F-40-7	DWS Small Cap Index A		12/31/2009	DWS Variable Series I and II	101.000	910		1,221	875	347			347		1,221		(312)	(312)	70	
261976-60-9	Dreyfus Quality Bond		12/31/2009	DWS Variable Series I and II	443,411.000	4,584,351		4,999,309	4,482,880	516,429			516,429		4,999,309		(414,959)	(414,959)	92,376	
261976-80-7	Dreyfus Appreciation		12/31/2009	Dreyfus Variable Insurance Fund	64,627.000	1,759,779		2,239,074	1,866,423	372,651			372,651		2,239,074		(479,295)	(479,295)	147,634	
262014-20-2	Dreyfus Stock Index		12/31/2009	Dreyfus Variable Insurance Fund	417,576.000	9,422,124		13,793,004	9,604,239	4,188,765			4,188,765		13,793,004		(4,370,880)	(4,370,880)	457,345	
26201X-10-9	Dreyfus Socially Responsible		12/31/2009	Dreyfus Variable Insurance Fund	75,242.000	1,663,584		2,164,939	1,494,311	670,627			670,627		2,164,939		(501,354)	(501,354)	11,748	
26202A-20-7	Dreyfus Midcap Stock		12/31/2009	Dreyfus Variable Insurance Fund	657,188.000	5,531,943		11,094,596	5,158,926	5,935,670			5,935,670		11,094,596		(5,562,653)	(5,562,653)	56,339	
26202A-80-1	Dreyfus Technology Growth		12/31/2009	Dreyfus Variable Insurance Fund	200,409.000	1,573,168		1,967,019	1,276,604	690,415			690,415		1,967,019		(393,851)	(393,851)	5,180	
313916-10-8	Federated Capital Income		12/31/2009	Federated Insurance Series	122,334.000	940,905		1,270,158	886,919	383,238			383,238		1,270,158		(329,252)	(329,252)	41,738	
313916-30-6	Federated High Income Bond		12/31/2009	Federated Insurance Series	357,787.000	2,039,027		2,752,976	1,799,667	953,309			953,309		2,752,976		(713,949)	(713,949)	184,563	
313916-60-3	Federated International Equity		12/31/2009	Federated Insurance Series	41,650.000	487,597		659,502	420,663	238,838			238,838		659,502		(171,904)	(171,904)	10,976	
315802-20-7	Fidelity Growth Opportunities		12/31/2009	Fidelity Variable Insurance Products	225,908.000	2,655,011		3,496,083	2,256,826	1,239,257			1,239,257		3,496,083		(841,072)	(841,072)	466	
315802-50-4	Fidelity Balanced		12/31/2009	Fidelity Variable Insurance Products	1,612.000	18,739		22,764	15,912	6,852			6,852		22,764		(4,024)	(4,024)	34	
315802-70-2	Fidelity Growth & Income		12/31/2009	Fidelity Variable Insurance Products	291,285.000	2,690,279		4,118,899	2,560,400	1,558,499			1,558,499		4,118,899		(1,428,620)	(1,428,620)	1,864	
317613-30-5	Ibbotson Conserv ETF Ast All 1		12/31/2009	Financial Investors Variable Insuran ce Trust	744.000	7,485		7,712	7,265	447			447		7,712		(227)	(227)		
317613-40-4	Ibbotson Inc & Gr ETF Ast All1		12/31/2009	Financial Investors Variable Insuran ce Trust	2,692.000	23,805		27,195	22,638	4,557			4,557		27,195		(3,390)	(3,390)		
317613-50-3	Ibbotson Balance ETF Ast All 1		12/31/2009	Financial Investors Variable Insuran ce Trust	60,697.000	477,023		591,332	464,335	126,998			126,998		591,332		(114,310)	(114,310)		
317613-60-2	Ibbotson Growth ETF Ast All 1		12/31/2009	Financial Investors Variable Insuran ce Trust	74,602.000	494,418		637,044	516,992	120,052			120,052		637,044		(142,627)	(142,627)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
317613-70-1	Ibbotson Aggress Grow ETF AA 1		12/31/2009	Financial Investors Variable Insuran ce Trust	14,471.000	100,672		129,285	92,037	37,249			37,249		129,285		(28,613)	(28,613)		
317613-80-0	Ibbotson Aggress Grow ETF AA 2		12/31/2009	Financial Investors Variable Insuran ce Trust	8,464.000	60,335		79,227	54,003	25,224			25,224		79,227		(18,892)	(18,892)		
317613-85-9	Ibbotson Conservative ETF AA 2		12/31/2009	Financial Investors Variable Insuran ce Trust	1,315.000	13,372		12,575	12,890	(315)			(315)		12,575		797	797		
317613-86-7	Ibbotson Growth ETF Ast All 2		12/31/2009	Financial Investors Variable Insuran ce Trust	16,060.000	125,895		138,882	110,654	28,228			28,228		138,882		(12,987)	(12,987)		
317613-87-5	Ibbotson Balance ETF Ast All 2		12/31/2009	Financial Investors Variable Insuran ce Trust	24,001.000	202,826		205,762	185,527	20,235			20,235		205,762		(2,936)	(2,936)		
317613-88-3	Ibbotson Inc & Growth ETF AA 2		11/04/2009	Financial Investors Variable Insuran ce Trust	11,398.000	100,332		96,266	99,509	(3,242)			(3,242)		96,266		4,066	4,066		
355150-22-8	FTVIP Founding Funds Alloc 2		12/31/2009	Franklin Templeton Variable Insurance Products Trust	6,805.000	41,100		56,958	38,174	18,783			18,783		56,958		(15,857)	(15,857)	11	
355150-23-6	FTVIP Founding Funds Alloc I		12/22/2009	Franklin Templeton Variable Insurance Products Trust	1,261.000	8,891		10,387	7,085	3,303			3,303		10,387		(1,496)	(1,496)	208	
355150-26-9	Franklin Flex Cap Growth Sec		12/31/2009	Franklin Templeton Variable Insurance Products Trust	17,648.000	159,417		209,758	145,062	64,696			64,696		209,758		(50,341)	(50,341)		
355150-41-8	Franklin Income Sec Fund Cl II		12/31/2009	Franklin Templeton Variable Insurance Products Trust	181,778.000	2,233,563		3,134,903	2,061,363	1,073,541			1,073,541		3,134,903		(901,340)	(901,340)	118,754	
355150-42-6	Franklin U.S. Government		12/31/2009	Franklin Templeton Variable Insurance Products Trust	924,054.000	11,982,301		11,456,708	12,003,466	(546,758)			(546,758)		11,456,708		525,593	525,593	198,208	
355150-48-3	Templeton Developing Mkts		12/31/2009	Franklin Templeton Variable Insurance Products Trust	286,289.000	2,121,565		3,857,217	1,729,185	2,128,032			2,128,032		3,857,217		(1,735,652)	(1,735,652)	92,681	
355150-49-1	Templeton Growth		12/31/2009	Franklin Templeton Variable Insurance Products Trust	142,134.000	1,232,349		1,900,125	1,165,504	734,621			734,621		1,900,125		(667,776)	(667,776)	22,830	
355150-52-5	Franklin Small Cap		12/31/2009	Franklin Templeton Variable Insurance Products Trust	160,670.000	2,216,589		3,338,984	1,887,875	1,451,109			1,451,109		3,338,984		(1,122,395)	(1,122,395)		
355150-55-8	Mutual Shares Security		12/31/2009	Franklin Templeton Variable Insurance Products Trust	177,140.000	2,203,723		3,343,783	2,086,708	1,257,075			1,257,075		3,343,783		(1,140,061)	(1,140,061)	14,514	
355150-56-6	Templeton Global Bond Fd Cl 2		12/31/2009	Franklin Templeton Variable Insurance Products Trust	114,216.000	1,938,349		1,921,172	1,953,086	(31,914)			(31,914)		1,921,172		17,177	17,177	147,751	
355150-59-0	Franklin Small Cap Value Sec		12/31/2009	Franklin Templeton Variable Insurance Products Trust	261,991.000	2,858,757		4,679,973	2,764,008	1,915,965			1,915,965		4,679,973		(1,821,217)	(1,821,217)	116,447	
355150-67-3	Franklin Small Cap Value Cl 1		12/24/2009	Franklin Templeton Variable Insurance Products Trust	17.000	192		290	180	110			110		290		(98)	(98)	8	
355150-70-7	Templeton Global Bond Fd Cl 1		12/22/2009	Franklin Templeton Variable Insurance Products Trust	1,434.000	24,900		23,654	24,973	(1,319)			(1,319)		23,654		1,246	1,246	780	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
355150-76-4	Templeton Growth Securiti Cl 1		12/24/2009	Franklin Templeton Variable Insurance Products Trust	77.000	688		1,226	646	580			580		1,226		(538)	(538)	14	
355150-77-2	Templeton Develp Mkts Sec Cl 1		12/21/2009	Franklin Templeton Variable Insurance Products Trust	215.000	1,628		3,155	1,314	1,841			1,841		3,155		(1,527)	(1,527)	78	
355150-83-0	Franklin Zero Coupon 2010 Cl 1		02/11/2009	Franklin Templeton Variable Insurance Products Trust	1,148.000	19,027		18,753	19,143	(390)			(390)		18,753		275	275		
355150-87-1	Franklin US Government Cl 1		12/17/2009	Franklin Templeton Variable Insurance Products Trust	12.000	160		154	160	(6)			(6)		154		6	6	4	
355150-88-9	Franklin Inc Securities Cl 1		12/24/2009	Franklin Templeton Variable Insurance Products Trust	23.000	291		409	268	141			141		409		(119)	(119)	15	
449797-64-6	ING Global Resources Port Cl S		12/31/2009	Ing Investors Trust	69,508.000	993,938		1,426,755	905,686	521,067			521,067		1,513,100		(432,815)	(432,815)	1,181	
449797-78-6	ING JP Morgan Emerg Mkt Eqty 2		12/31/2009	Ing Investors Trust	58,295.000	857,911		674,669	701,877	(27,209)			(27,209)		674,669		183,242	183,242	4,356	
480906-80-9	JP Morgan Ins Trst Govt Bond 1		02/11/2009	JP Morgan Series Trust	1,700.000	20,197		18,753	20,249	(1,496)			(1,496)		18,753		1,444	1,444		
616919-30-4	JP Morgan US Lrg Cap Core Eqty		04/24/2009	JP Morgan Series Trust	362,755.000	4,833,703		4,997,152	3,736,378	1,260,775			1,260,775		4,997,152		(163,449)	(163,449)	85,752	
616919-50-2	JP Morgan International Equity		04/24/2009	JP Morgan Series Trust	2,067,882.000	23,061,953		27,277,720	16,398,308	10,879,411			10,879,411		27,277,720		(4,215,767)	(4,215,767)	1,279,825	
616919-60-1	JP Morgan Mid-Cap Value		04/24/2009	JP Morgan Series Trust	355,257.000	9,535,835		10,372,801	6,721,466	3,651,335			3,651,335		10,372,801		(836,966)	(836,966)	158,125	
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/31/2009	Neuberger Berman Advisers Management Trust	2,789.000	49,594		68,285	44,315	23,970			23,970		68,285		(18,691)	(18,691)		
641222-87-2	NeuberBerm AMT Guardian Port S		12/31/2009	Neuberger Berman Advisers Management Trust	903.000	11,506		17,145	11,181	5,964			5,964		17,145		(5,639)	(5,639)	3	
693394-40-5	PIMCO Total Return Port Admin		12/21/2009	PIMCO Variable Insurance Trust	4,071.000	42,574		41,722	41,976	(254)			(254)		41,722		852	852	356	
693394-59-5	PIMCO Com Real Ret Strat Admin		12/31/2009	PIMCO Variable Insurance Trust	280,876.000	2,186,407		3,943,372	1,966,131	1,977,240			1,977,240		3,943,372		(1,756,965)	(1,756,965)	33,594	
693394-63-7	PIMCO All Assets Port Advisor		12/31/2009	PIMCO Variable Insurance Trust	41,024.000	417,776		486,264	378,652	107,612			107,612		486,264		(68,488)	(68,488)	4,895	
693394-65-2	PIMCO All Asset Portfolio Admn		12/07/2009	PIMCO Variable Insurance Trust	80.000	811		908	734	174			174		908		(98)	(98)	12	
724027-18-0	Pioneer Bond VCT Cl I		12/31/2009	Pioneer Variable C ontracts Trust	504,351.000	5,427,339		5,641,732	5,164,556	477,176			477,176		5,641,732		(214,393)	(214,393)	141,332	
724027-20-6	Pioneer Mid Cap Value VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	361,605.000	4,461,189		7,963,318	4,238,013	3,725,304			3,725,304		7,963,318		(3,502,129)	(3,502,129)	31,338	
724027-23-0	Pioneer Growth Opp VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	982,419.000	15,148,311		20,363,875	13,007,229	7,356,645			7,356,645		20,363,875		(5,215,564)	(5,215,564)		
724027-30-5	Pioneer Real Estate VCT Cl 1		12/28/2009	Pioneer Variable Contracts Trust	2,035.000	17,193		26,331	21,183	5,148			5,148		26,331		(9,138)	(9,138)	18	
724027-33-9	Pioneer Small Cap Value Cl II		04/23/2009	Pioneer Variable Contracts Trust	556,180.000	3,515,893		7,056,710	3,759,780	3,296,929			3,296,929		7,056,710		(3,540,817)	(3,540,817)	19,517	
724027-35-4	Pioneer Sm Cap Val II VCT Cl I		04/23/2009	Pioneer Variable Contracts Trust	1,468,577.000	9,369,485		21,759,502	10,045,066	11,714,436			11,714,436		21,759,502		(12,390,017)	(12,390,017)	90,525	
724027-40-4	Pioneer Equity Income VCT Cl 1		02/11/2009	Pioneer Variable Contracts Trust	4,891.000	68,587		75,540	74,243	1,298			1,298		75,540		(6,953)	(6,953)		
724027-61-0	Pioneer High Yield VCT Cl 1		12/29/2009	Pioneer Variable Contracts Trust	5,647.000	43,590		58,583	36,477	22,106			22,106		58,583		(14,994)	(14,994)	2,166	
724027-62-8	Pioneer High Yield VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	284,051.000	2,045,638		2,358,855	1,832,131	526,724			526,724		2,358,855		(313,218)	(313,218)	66,445	
724027-64-4	Pioneer Strtegic Inc VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	149,489.000	1,398,657		1,603,202	1,333,441	269,760			269,760		1,603,202		(204,544)	(204,544)	76,903	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
724027-70-1	Pioneer Money Market VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	4,890,454.000	4,890,454		4,890,454	4,890,454						4,890,454				6,891	
724027-75-0	Pioneer Emerg Mkts VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	124,490.000	2,632,952		4,939,027	1,944,540	2,994,487			2,994,487		4,939,027		(2,306,074)	(2,306,074)	13,376	
724027-81-8	Pioneer Real Est VCT Prt Cl II		12/31/2009	Pioneer Variable Contracts Trust	87,660.000	882,325		2,088,611	909,907	1,178,705			1,178,705		2,088,611		(1,206,286)	(1,206,286)	18,632	
724027-82-6	Pioneer Eqty Income VCT Cl II		12/31/2009	Pioneer Variable Contracts Trust	136,545.000	2,027,092		3,447,350	2,083,674	1,363,677			1,363,677		3,447,350		(1,420,258)	(1,420,258)	25,398	
724027-86-7	Pioneer Emerging Mkt VCT Cl 1		12/21/2009	Pioneer Variable Contracts Trust	1,175.000	16,938		40,739	18,619	22,120			22,120		40,739		(23,802)	(23,802)	4	
724027-87-5	Pioneer Fund VCT Cl I		12/31/2009	Pioneer Variable Contracts Trust	1,081,200.000	17,799,364		23,726,621	17,234,326	6,492,295			6,492,295		23,726,621		(5,927,257)	(5,927,257)	123,959	
866167-40-6	Summit Balanced Index		04/08/2009	Summit Mutual Funds, Inc.	62.000	2,305		2,755	2,411	344			344		2,755		(450)	(450)		
866167-50-5	Summit Lehman Aggreg Bond Indx		12/31/2009	Summit Mutual Funds, Inc.	2,399.000	125,095		119,178	122,761	(3,583)			(3,583)		119,178		5,917	5,917	5	
866167-54-7	Summit EAFE Internatl Index F		04/30/2009	Summit Mutual Funds, Inc.	2.000	115		156	137	19			19		156		(41)	(41)		
866167-55-4	Summit S&P MidCap 400 Cl F		07/31/2009	Summit Mutual Funds, Inc.	309.000	13,467		17,512	12,566	4,946			4,946		17,512		(4,045)	(4,045)		
866167-68-7	Summit Russell 2000 SmCap Id F		12/31/2009	Summit Mutual Funds, Inc.	2,639.000	118,575		155,083	106,943	48,140			48,140		155,083		(36,509)	(36,509)	1	
866167-69-5	Summit EAFE International Indx		12/18/2009	Summit Mutual Funds, Inc.	361.000	18,152		34,490	20,391	14,099			14,099		34,490		(16,338)	(16,338)		
866167-79-4	Summit Russell 2000 Sm Cap Idx		12/07/2009	Summit Mutual Funds, Inc.	3.000	136		176	131	45			45		176		(40)	(40)		
866167-81-0	Summit Nasdaq 100 Ind		04/27/2009	Summit Mutual Funds, Inc.	506.000	9,337		9,746	8,416	1,330			1,330		9,746		(409)	(409)		
921925-20-2	Vanguard VIF Tot Bnd Mkt InvCl		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	59,581.000	688,280		682,062	692,331	(10,268)			(10,268)		682,062		6,218	6,218	10,045	
921925-30-1	Vanguard VIF Equity Index Port		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	157.000	2,818		4,193	2,756	1,437			1,437		4,193		(1,375)	(1,375)	109	
921925-40-0	Vanguard VIF Balance Port Inv1		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	4,598.000	69,537		90,014	68,285	21,729			21,729		90,014		(20,477)	(20,477)	2,583	
921925-70-7	Vanguard VIF Intern'l Port Inv		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	12,641.000	166,107		268,706	149,158	119,547			119,547		268,706		(102,599)	(102,599)	3,681	
921925-80-6	Vanguard VIF High Yield Bond I		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	23,970.000	158,206		189,732	141,663	48,069			48,069		189,732		(31,526)	(31,526)	7,664	
921925-81-4	Vanguard VIF Total Stk Mkt Idx		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	36,395.000	711,084		1,069,712	661,306	408,406			408,406		1,069,712		(358,628)	(358,628)	33,824	
921925-82-2	Vanguard VIF Capital Grwth Prt		02/11/2009	Vanguard Variable Insurnace Fund Portfolios	5,842.000	70,094		75,011	72,558	2,454			2,454		75,011		(4,918)	(4,918)		
921925-84-8	Vanguard VIF REIT Index Inv Cl		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	18,161.000	131,012		265,954	138,929	127,024			127,024		265,954		(134,942)	(134,942)	12,658	
921925-85-5	Vanguard VIF MidCap Idx Inv Cl		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	49,673.000	518,785		845,540	457,983	387,557			387,557		845,540		(326,755)	(326,755)	25,162	
921925-88-9	Vanguard VIF Small Com Growth		12/31/2009	Vanguard Variable Insurnace Fund Portfolios	103.000	1,142		1,604	1,006	598			598		1,604		(462)	(462)	10	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
922174-10-7	Fidelity Money Market		12/31/2009	Fidelity Variable Insurance Products	3,375,850.000	3,375,850		3,375,850	3,375,850						3,375,850				12,438	
922174-20-6	Fidelity VIP High Income Initl		12/31/2009	Fidelity Variable Insurance Products	47,950.000	231,628		333,018	189,880	143,137			143,137		333,018		(101,389)	(101,389)	1,279	
922174-30-5	Fidelity Equity Income		12/31/2009	Fidelity Variable Insurance Products	480,464.000	6,681,090		12,187,885	6,332,512	5,855,374			5,855,374		12,187,885		(5,506,796)	(5,506,796)	10,137	
922174-40-4	Fidelity Growth		12/31/2009	Fidelity Variable Insurance Products	276,829.000	6,824,249		9,880,348	6,513,783	3,366,566			3,366,566		9,880,348		(3,056,100)	(3,056,100)	2,804	
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		12/31/2009	Fidelity Variable Insurance Products	7,475.000	50,181		89,992	53,147	36,845			36,845		89,992		(39,811)	(39,811)	26	
922174-49-5	Fidelity Vip Freedm 2025 Ser 2		12/31/2009	Fidelity Variable Insurance Products	169.000	1,399		2,032	1,265	767			767		2,032		(633)	(633)	16	
922174-50-3	Fidelity VIP Overseas Inital		12/31/2009	Fidelity Variable Insurance Products	46,751.000	591,759		807,690	568,961	238,729			238,729		807,690		(215,931)	(215,931)	2,098	
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		12/31/2009	Fidelity Variable Insurance Products	1,543.000	12,050		17,377	11,869	5,509			5,509		17,377		(5,327)	(5,327)	43	
922174-56-0	Fidelity VIP Freedm 2015 Ser 2		12/31/2009	Fidelity Variable Insurance Products	497.000	3,857		5,493	4,054	1,439			1,439		5,493		(1,636)	(1,636)	30	
922174-59-4	Fidelity VIP Freedm 2010 Ser 2		12/31/2009	Fidelity Variable Insurance Products	132.000	1,179		1,504	1,081	423			423		1,504		(325)	(325)	8	
922174-66-9	Fidelity VIP Freedom Inc Ser 2		12/31/2009	Fidelity Variable Insurance Products	507.000	4,612		5,275	4,622	654			654		5,275		(663)	(663)	40	
922174-83-4	Fidelity VIP Money Mkt Serv Cl		12/31/2009	Fidelity Variable Insurance Products	19,701,892.000	19,701,892		19,701,892	19,701,892						19,701,892				64,612	
922174-87-5	Fidelity VIP Overseas Ser 2		12/31/2009	Fidelity Variable Insurance Products	2,069.000	25,815		33,201	24,966	8,235			8,235		33,201		(7,386)	(7,386)	23	
922175-10-4	Fidelity VIP Invest Grade Bd I		12/31/2009	Fidelity Variable Insurance Products	29,018.000	347,521		366,664	343,577	23,087			23,087		366,664		(19,143)	(19,143)	15,560	
922175-20-3	Fidelity Asset Manager		12/31/2009	Fidelity Variable Insurance Products	112,761.000	1,268,052		1,712,922	1,162,562	550,360			550,360		1,712,922		(444,870)	(444,870)	2,746	
922175-30-2	Fidelity Index 500		12/31/2009	Fidelity Variable Insurance Products	20,605.000	2,042,322		3,137,721	2,043,835	1,093,886			1,093,886		3,137,721		(1,095,399)	(1,095,399)	42,463	
922175-40-1	Fidelity Asset Manager: Growth		12/31/2009	Fidelity Variable Insurance Products	14,846.000	157,336		205,549	143,712	61,837			61,837		205,549		(48,213)	(48,213)	327	
922175-50-0	Fidelity Contrafund		12/31/2009	Fidelity Variable Insurance Products	557,679.000	9,459,614		15,865,903	8,582,683	7,283,219			7,283,219		15,865,903		(6,406,288)	(6,406,288)	10,466	
922176-40-9	Fidelity VIP Mid Cap Initial		12/24/2009	Fidelity Variable Insurance Products	2,017.000	35,819		56,880	37,182	19,698			19,698		56,880		(21,060)	(21,060)		
922176-80-5	Fidelity Mid-Cap Advisor		12/31/2009	Fidelity Variable Insurance Products	126,774.000	2,641,635		4,209,273	2,297,138	1,912,134			1,912,134		4,209,273		(1,567,637)	(1,567,637)	2,167	
933702-10-2	Wanger Small Cap		12/31/2009	Wanger Advisors Trust	12,300.000	278,119		400,835	237,399	163,436			163,436		400,835		(122,717)	(122,717)		
9299999. Common Stocks - Mutual Funds						265,730,985	XXX	370,019,119	245,299,936	124,719,182			124,719,182		370,105,464		(104,288,136)	(104,288,136)	4,713,468	XXX
9799997. Total - Common Stocks - Part 4						265,730,985	XXX	370,019,119	245,299,936	124,719,182			124,719,182		370,105,464		(104,288,136)	(104,288,136)	4,713,468	XXX
9799998. Total - Common Stocks - Part 5						29,373,024	XXX	28,738,018							28,738,018		635,006	635,006	251,901	XXX
9799999. Total - Common Stocks						295,104,009	XXX	398,757,137	245,299,936	124,719,182			124,719,182		398,843,482		(103,653,130)	(103,653,130)	4,965,369	XXX
9899999. Total - Preferred and Common Stocks						295,104,009	XXX	398,757,137	245,299,936	124,719,182			124,719,182		398,843,482		(103,653,130)	(103,653,130)	4,965,369	XXX
9999999 - Totals						1,045,765,392	XXX	1,147,838,523	954,904,564	125,438,028	94,351	1,573,229	123,959,150		1,149,828,075		(103,976,339)	(103,976,339)	34,290,606	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 12	13	14	15	16	17	18	19	20	21
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 Value (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
17309*-9Z-7	FHA PROJ SECT 236 #92 (CITICORP) 7.680% 12/01/17		11/27/2009	Symetra BOLI U-Life	12/01/2009	Paydown	11,535	11,357	11,535	11,535		178		178					74	64
36202F-BK-1	Government National Mortgage A POOL 4542 5.500% 09/20/39		09/30/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	128,329	134,956	128,329	128,329		(6,627)		(6,627)					932	392
3620A2-T5-5	GNMA 5.000% 05/15/39		06/23/2009	JP Morgan Securities, Inc.	12/01/2009	Paydown	292,172	296,509	292,172	292,172		(4,337)		(4,337)					4,763	771
3620A9-PZ-8	Government National Mortgage A POOL 723240 5.000% 10/15/39		11/03/2009	Banc of America Securities	12/01/2009	Paydown	30,796	31,946	30,796	30,796		(1,150)		(1,150)					128	77
3620A9-TN-1	Government National Mortgage A 5.500% 09/15/39		10/14/2009	UBS PaineWebber, Inc.	12/01/2009	Paydown	556,403	587,266	556,403	556,403		(30,863)		(30,863)					3,862	1,700
3620AA-TX-6	Government National Mortgage A POOL 724266 5.500% 09/15/39		10/06/2009	Banc of America Securities	12/01/2009	Paydown	339,588	356,126	339,588	339,588		(16,538)		(16,538)					1,945	1,068
3620AD-CD-2	Government National Mortgage A POOL 726468 5.000% 11/15/39		11/13/2009	JP Morgan Securities, Inc.	12/01/2009	Paydown	34,314	35,965	34,314	34,314		(1,651)		(1,651)					143	86
36295P-YT-3	Government National Mortgage A POOL 676722 5.500% 02/15/38		09/16/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	2,979,314	3,124,090	2,979,314	2,979,314		(144,776)		(144,776)					26,113	9,103
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		01/01/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	2,350,840	2,426,507	2,350,840	2,350,840		(75,668)		(75,668)					69,507	7,836
36296Q-3N-7	Government National Mortgage A POOL 698405 5.000% 07/15/39		08/18/2009	Banc of America Securities	12/01/2009	Paydown	334,542	342,644	334,542	334,542		(8,102)		(8,102)					3,537	929
36296Q-H9-3	Government National Mortgage A POOL 697856 5.500% 02/15/39		09/16/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	2,072,907	2,173,637	2,072,907	2,072,907		(100,730)		(100,730)					20,392	6,334
36296X-HC-1	Government National Mortgage A POOL 704127 5.500% 01/15/39		01/21/2009	JP MORGAN EQUITIES	12/01/2009	Paydown	1,255,837	1,295,867	1,255,837	1,255,837		(40,030)		(40,030)					30,646	3,454
36297A-KW-2	Government National Mortgage A POOL 706009 5.500% 01/15/39		02/10/2009	Symetra BOLI U-Life	12/01/2009	Paydown	152,464	156,873	152,464	152,464		(4,409)		(4,409)					699	606
36297C-YC-7	Government National Mortgage A POOL 708207 5.500% 02/15/39		02/06/2009	Sandler O'Neil	12/01/2009	Paydown	573,208	587,896	573,208	573,208		(14,688)		(14,688)					19,315	1,576
619999-AA-3	FHA 241(F) #052-12012L(MOSSHILL) 8.200% 06/01/33		11/27/2009	Symetra BOLI U-Life	12/15/2009	Paydown	2,093	2,098	2,093	2,093		(6)		(6)					14	6
0399999. Bonds - U.S. Governments							11,114,342	11,563,737	11,114,342	11,114,342		(449,397)		(449,397)					182,070	34,002
31368H-NN-9	Fannie Mae 5.000% 09/01/39		08/27/2009	Citibank Mortgages	12/01/2009	Paydown	3,803,985	3,894,032	3,803,985	3,803,985		(90,047)		(90,047)					34,955	6,868
31393F-NQ-5	FHLMC REMIC SERIES 2532 CLASS BL 4.250% 09/15/16		01/27/2009	Sandler O'Neil	12/01/2009	Paydown	2,201,730	2,238,884	2,201,730	2,201,730		(37,154)		(37,154)					45,423	7,538
31393M-PD-7	FHLMC REMIC SER 2582 TD (BPAC) 5.000% 01/15/28		11/27/2009	Symetra BOLI U-Life	12/01/2009	Paydown	325,415	324,923	325,415	325,415		493		493					1,356	1,175
31393Q-X4-9	FHLMC REMIC SER 2610 DZ (ACRL) 5.500% 05/15/33		12/01/2009	Interest Capitalization	12/17/2009	Keybank MCD	95,596	95,596	101,212	92,730		(2,866)		(2,866)			8,482	8,482	2,693	
31393Q-Z4-7	FHLMC REMIC SER 2611 MZ (PAC-Z) 5.500% 05/15/33		10/01/2009	Interest Capitalization	10/29/2009	Robert W. Baird & Co., Inc.	14,302	14,302	15,214	14,344		42		42			870	870	356	
31393T-VN-3	FNMA REMIC SER 2003-100 KA (B-VADM) 5.000% 10/25/18		11/27/2009	Symetra BOLI U-Life	12/01/2009	Paydown	2	2	2	2										
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z) 5.000% 07/15/33		12/01/2009	Interest Capitalization	12/07/2009	Various	468,169	468,169	479,660	448,939		(19,230)		(19,230)			30,721	30,721	9,673	
31393X-ZU-4	FNMA REMIC SER 2004-17 DZ (Z-PAC) 5.500% 04/25/34		08/01/2009	Interest Capitalization	08/24/2009	Banc of America Securities	32,882	32,882	33,868	31,550		(1,332)		(1,332)			2,318	2,318	654	
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC) 5.000% 03/15/34		04/01/2009	Interest Capitalization	04/01/2009	Goldman Sachs & Co.	125,952	125,952	127,211	113,205		(12,747)		(12,747)			14,006	14,006	872	
31395H-MA-5	FHLMC 2877 MV 4.750% 12/15/28		11/27/2009	Symetra BOLI U-Life	12/01/2009	Paydown	110,990	111,023	110,990	110,990		(33)		(33)					439	381
31412Q-BN-8	FANNIE MAE 5.000% 07/01/39		07/13/2009	UBS PaineWebber, Inc.	12/01/2009	Paydown	771,147	788,378	771,147	771,147		(17,230)		(17,230)					9,937	1,285
31412Q-HW-2	FANNIE MAE 5.000% 08/01/39		08/31/2009	Citibank Mortgages	12/01/2009	Paydown	513,799	527,446	513,799	513,799		(13,648)		(13,648)					4,401	928
31412T-5U-3	FANNIE MAE POOL 934759 5.000% 02/01/39		02/23/2009	Barclays Capital, Inc.	12/01/2009	Paydown	5,179,262	5,296,604	5,179,262	5,179,262		(117,343)		(117,343)					123,542	17,984
31412U-H5-2	FANNIE MAE POOL 935052 5.000% 03/01/39		03/23/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	2,684,490	2,763,347	2,684,490	2,684,490		(78,857)		(78,857)					51,137	4,474
31415Y-XT-1	FANNIE MAE POOL 993590 5.000% 05/01/39		05/22/2009	Various	12/01/2009	Paydown	1,012,168	1,041,110	1,012,168	1,012,168		(28,942)		(28,942)					17,460	1,406
31416H-UN-3	FANNIE MAE POOL AA0588 5.500% 02/01/39		02/17/2009	Greenwich Mortgages, Inc.	12/01/2009	Paydown	136,972	141,113	136,972	136,972		(4,141)		(4,141)					3,881	398

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 12	13	14	15	16	17	18	19	20	21
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 Value (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
31416L-SJ-6	FANNIE MAE POOL AA3220 5.000% 04/01/39		04/07/2009	Banc of America Securities	12/01/2009	Paydown	1,364,988	1,409,137	1,364,988	1,364,988		(44,149)		(44,149)					32,558	2,275
31416L-ZX-7	FANNIE MAE POOL AA3457 5.000% 03/01/39		03/13/2009	Greenwich Mortgages, Inc.	12/01/2009	Paydown	1,183,991	1,211,741	1,183,991	1,183,991		(27,750)		(27,750)					23,836	1,973
31416M-KD-5	Fannie Mae 5.000% 03/01/39		08/31/2009	Citibank Mortgages	12/01/2009	Paydown	2,054,373	2,108,942	2,054,373	2,054,373		(54,569)		(54,569)					17,687	3,709
31416R-GU-1	FANNIE MAE POOL AA7410 5.000% 05/01/39		05/29/2009	JP Morgan Securities, Inc.	12/01/2009	Paydown	447,763	459,097	447,763	447,763		(11,334)		(11,334)					8,122	622
31416R-PC-1	FANNIE MAE POOL AA7618 5.000% 05/01/39		05/06/2009	KBC Securities	12/01/2009	Paydown	191,605	197,503	191,605	191,605		(5,898)		(5,898)					2,880	293
31417K-SQ-1	FNMA Pool # AC1426 5.000% 08/01/39		08/28/2009	Banc of America Securities	12/01/2009	Paydown	51,582	52,847	51,582	51,582		(1,265)		(1,265)					513	93
31417U-CB-9	Fannie Mae POOL AC7265 5.000% 11/01/39		10/28/2009	Morgan Stanley & Co., Inc.	12/01/2009	Paydown	17,451	18,040	17,451	17,451		(589)		(589)					73	27
38374B-KG-7	GNMA REMIC SER 2003-60 ZN (PAC-Z) 5.000% 07/16/33		08/01/2009	Interest Capitalization	08/24/2009	Citibank Mortgages	226,030	226,030	229,138	208,211		(17,819)		(17,819)			20,927	20,927	4,092	
3199999. Bonds - U.S. Special Revenues							23,014,644	23,547,100	23,038,016	22,960,692		(586,408)		(586,408)			77,324	77,324	396,540	51,429
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4 5.471% 01/12/45		01/27/2009	Cantor Fitzgerald & Company	08/19/2009	RBS Greenwich Capital	5,000,000	3,872,656	4,503,516	3,927,994		55,338		55,338			575,521	575,521	177,048	22,036
126650-AW-0	CVS CORP 144A 5.298% 01/11/27		11/27/2009	Symetra BOLI U-Life	12/10/2009	Redemption 100.0000	13,865	13,835	13,865	13,835							30	30	61	35
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SER 2003-A6 A6 (ACRL-SUB) 5.500% 07/25/33		09/01/2009	Interest Capitalization	09/24/2009	Guggenheim	22,831	22,831	14,840	22,660		(170)		(170)			(7,820)	(7,820)	513	
771196-AS-1	ROCHE HLDGS INC 144A 6.000% 03/01/19		02/18/2009	Various	05/15/2009	Various	3,900,000	3,838,692	4,072,421	3,839,648		956		956			232,773	232,773	50,717	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							8,936,696	7,748,014	8,604,642	7,804,137		56,124		56,124			800,504	800,504	228,339	22,071
8399998. Total - Bonds							43,065,682	42,858,851	42,757,000	41,879,171		(979,681)		(979,681)			877,828	877,828	806,949	107,502
8999998. Total - Preferred Stocks																				
008892-10-1	AIM VI Capital Appreciation I		01/26/2009	AIM Variable Insurance Funds, Inc.	01/26/2009	AIM Variable Insurance Funds, Inc.	8.000	124	124	124										
008892-50-7	AIM VI International Growth I		06/29/2009	AIM Variable Insurance Funds, Inc.	12/24/2009	AIM Variable Insurance Funds, Inc.	25.000	546	629	546							83	83		
008892-53-1	AIM VI Sm Cap Equity Fd Ser II		03/20/2009	AIM Variable Insurance Funds, Inc.	12/31/2009	AIM Variable Insurance Funds, Inc.	46.000	386	531	386							145	145		
024936-85-8	American Century VP Ultra II		08/26/2009	American Century Variable Portfolios, Inc.	12/31/2009	American Century Variable Portfolios, Inc.	6,775.000	48,218	48,307	48,218							89	89		
02507T-20-9	American Century Inflat Protec		05/29/2009	American Century Variable Portfolios, Inc.	06/02/2009	American Century Variable Portfolios, Inc.	0.000													
23338G-40-6	DWS Captial Growth VIP B		04/06/2009	DWS Variable Series I and II	12/31/2009	DWS Variable Series I and II	1,619.000	21,044	21,827	21,044							783	783	31	
23338G-60-4	DWS Global Opportunities B		10/15/2009	DWS Variable Series I and II	12/31/2009	DWS Variable Series I and II	386.000	3,822	3,807	3,822							(16)	(16)	2	
23339F-40-7	DWS Small Cap Index A		09/01/2009	DWS Variable Series I and II	12/31/2009	DWS Variable Series I and II	9.000	74	83	74							9	9		
261976-87-2	Dreyfus VIF Int'l Value Inital		01/26/2009	Dreyfus Variable Insurance Fund	02/11/2009	Dreyfus Variable Insurance Fund	2,204.000	17,172	17,679	17,172							507	507		
26201X-10-9	Dreyfus Socially Responsible		05/15/2009	Dreyfus Variable Insurance Fund	12/31/2009	Dreyfus Variable Insurance Fund	36.000	685	730	685							45	45	6	
26202A-20-7	Dreyfus Midcap Stock		03/27/2009	Dreyfus Variable Insurance Fund	06/02/2009	Dreyfus Variable Insuran ce Fund	4.000	33	38	33							5	5		
26202A-80-1	Dreyfus Technology Growth		03/30/2009	Dreyfus Variable Insurance Fund	12/22/2009	Dreyfus Variable Insurance Fund	1,591.000	10,500	14,171	10,500							3,671	3,671		
317613-40-4	Ibbotson Inc & Gr ETF Ast All1		07/28/2009	Financial Investors Variable Insuran ce Trust	12/16/2009	Financial Investors Variable Insuran ce Trust	7,000.000	60,174	65,131	60,174							4,957	4,957		

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 12	13	14	15	16	17	18	19	20	21
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 Value (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
317613-60-2	Ibbotson Growth ETF Ast All 1		11/04/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	4,612.000	32,777	37,975	32,777							5,198	5,198		
317613-70-1	Ibbotson Aggress Grow ETF AA 1		10/16/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	25.000	191	195	191							5	5		
317613-80-0	Ibbotson Aggress Grow ETF AA 2		12/07/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	3.000	21	21	21										
317613-85-9	Ibbotson Conservative ETF AA 2		02/02/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	2,790.000	26,558	27,582	26,558							1,024	1,024		
317613-86-7	Ibbotson Growth ETF Ast All 2		08/26/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	9,911.000	61,667	79,125	61,667							17,458	17,458		
317613-87-5	Ibbotson Balance ETF Ast All 2		04/21/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	1,352.000	9,937	10,855	9,937							918	918		
317613-88-3	Ibbotson Inc & Growth ETF AA 2		05/28/2009	Financial Investors Variable Insuran ce Trust	12/31/2009	Financial Investors Variable Insuran ce Trust	3,141.000	26,695	30,018	26,695							3,323	3,323		
355150-26-9	Franklin Flex Cap Growth Sec		07/02/2009	Franklin Templeton Variable Insurance Products Trust	12/31/2009	Franklin Templeton Variable Insurance Products Trust	4,244.000	34,457	43,488	34,457							9,030	9,030		
355150-41-8	Franklin Income Sec Fund Cl II		05/18/2009	Franklin Templeton Variable Insurance Products Trust	12/31/2009	Franklin Templeton Variable Insurance Products Trust	1.000	15	3	15							(12)	(12)	1	
355150-48-3	Templeton Developing Mkts		11/06/2009	Franklin Templeton Variable Insurance Products Trust	12/31/2009	Franklin Templeton Variable Insurance Products Trust	0.000	3	2	3							(1)	(1)		
355150-52-5	Franklin Small Cap		07/07/2009	Franklin Templeton Variable Insurance Products Trust	12/31/2009	Franklin Templeton Variable Insurance Products Trust	2.000	20	27	20							7	7		
355150-56-6	Templeton Global Bond Fd Cl 2		06/15/2009	Franklin Templeton Variable Insurance Products Trust	12/31/2009	Franklin Templeton Variable Insurance Products Trust	15.000	231	224	231							(7)	(7)	4	
355150-70-7	Templeton Global Bond Fd Cl 1		07/13/2009	Franklin Templeton Variable Insurance Products Trust	12/24/2009	Franklin Templeton Variable Insurance Products Trust	201.000	3,208	3,540	3,208							331	331		
355150-83-0	Franklin Zero Coupon 2010 Cl 1		09/04/2009	Franklin Templeton Variable Insurance Products Trust	12/01/2009	Franklin Templeton Variable Insurance Products Trust	35.000	553	555	553							1	1		
480906-10-6	JP Morgan Ins Trst US Equlty I		04/27/2009	JP Morgan Series Trust	12/31/2009	JP Morgan Series Trust	46,880.000	667,993	581,069	667,993							(86,924)	(86,924)		
480906-60-1	JP Morgan InsTrst MidCapVal I		07/10/2009	JP Morgan Series Trust	12/31/2009	JP Morgan Series Trust	343,719.000	2,288,043	1,701,187	2,288,043							(586,856)	(586,856)		
480906-77-5	JP Morgan Ins Trst Intl Equ I		04/27/2009	JP Morgan Series Trust	12/31/2009	JP Morgan Series Trust	520,558.000	6,223,610	4,441,276	6,223,610							(1,782,334)	(1,782,334)	1,962	
616919-30-4	JP Morgan US Lrg Cap Core Eqty		04/23/2009	JP Morgan Series Trust	04/24/2009	JP Morgan Series Trust	20,528.000	198,553	279,283	198,553							80,730	80,730	2,798	
616919-50-2	JP Morgan International Equity		04/23/2009	JP Morgan Series Trust	04/24/2009	JP Morgan Series Trust	479,008.000	3,343,832	5,717,723	3,343,832							2,373,892	2,373,892	181,036	
616919-60-1	JP Morgan Mid-Cap Value		04/23/2009	JP Morgan Series Trust	04/24/2009	JP Morgan Series Trust	34,049.000	590,113	944,107	590,113							353,994	353,994	10,397	
641222-70-8	NeuberBerm AMT Regency Port I		07/29/2009	Neuberger Berman Advisers Management Trust	12/31/2009	Neuberger Berman Advisers Management Trust	1,244.000	12,911	13,946	12,911							1,036	1,036	416	
641222-83-1	NeuberBerm AMT Regency Port S		03/31/2009	Neuberger Berman Advisers Management Trust	12/31/2009	Neuberger Berman Advisers Management Trust	7.000	57	84	57							27	27	1	
641222-85-6	NeuberBerm AMT Mid Cap Grow S		04/21/2009	Neuberger Berman Advisers Management Trust	12/31/2009	Neuberger Berman Advisers Management Trust	519.000	8,117	8,519	8,117							402	402		
693394-63-7	PIMCO All Assets Port Advisor		02/26/2009	PIMCO Variable Insurance Trust	12/31/2009	PIMCO Variable Insurance Trust	136.000	1,200	1,422	1,200							222	222	19	

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 12	13	14	15	16	17	18	19	20	21
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 Value (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
724027-33-9	Pioneer Small Cap Value Cl II		04/22/2009	Pioneer Variable Contracts Trust	04/23/2009	Pioneer Variable Contracts Trust	64,891.000	400,610	416,580	400,610							15,970	15,970	3,392	
724027-35-4	Pioneer Sm Cap Val II VCT Cl I		04/27/2009	Pioneer Variable Contracts Trust	04/28/2009	Pioneer Variable Contracts Trust	68,807.000	429,381	445,157	429,381							15,776	15,776	5,204	
724027-40-4	Pioneer Equity Income VCT Cl 1		01/23/2009	Pioneer Variable Contracts Trust	02/11/2009	Pioneer Variable Contracts Trust	33.000	466	467	466							1	1		
724027-61-0	Pioneer High Yield VCT Cl 1		04/20/2009	Pioneer Variable Contracts Trust	12/29/2009	Pioneer Variable Contracts Trust	2,722.000	18,690	26,024	18,690							7,334	7,334	1,036	
724027-62-8	Pioneer High Yield VCT Cl II		07/23/2009	Pioneer Variable Contracts Trust	12/31/2009	Pioneer Variable Contracts Trust	129,489.000	1,027,732	1,144,818	1,027,732							117,086	117,086	15,806	
724027-82-6	Pioneer Eqty Income VCT Cl II		08/07/2009	Pioneer Variable Contracts Trust	12/31/2009	Pioneer Variable Contracts Trust	42.000	602	643	602							41	41	6	
866167-40-6	Summit Balanced Index		08/27/2009	Summit Mutual Funds, Inc.	12/31/2009	Summit Mutual Funds, Inc.	3,644.000	151,919	157,686	151,919							5,767	5,767		
866167-54-7	Summit EAFE Internatl Index F		06/11/2009	Summit Mutual Funds, Inc.	12/31/2009	Summit Mutual Funds, Inc.	181.000	9,693	12,626	9,693							2,933	2,933		
866167-55-4	Summit S&P MidCap 400 Cl F		04/02/2009	Summit Mutual Funds, Inc.	12/31/2009	Summit Mutual Funds, Inc.	1,941.000	73,215	109,121	73,215							35,906	35,906		
866167-81-0	Summit Nasdaq 100 Ind		04/27/2009	Summit Mutual Funds, Inc.	12/31/2009	Summit Mutual Funds, Inc.	1,351.000	24,470	25,615	24,470							1,145	1,145		
921925-40-0	Vanguard VIF Balance Port Inv1		10/06/2009	Vanguard Variable Insurnace Fund Portfolios	12/31/2009	Vanguard Variable Insurnace Fund Portfolios	19.000	318	329	318							11	11		
921925-80-6	Vanguard VIF High Yield Bond I		11/23/2009	Vanguard Variable Insurnace Fund Portfolios	12/10/2009	Vanguard Variable Insurnace Fund Portfolios	2,823.000	17,462	17,991	17,462							529	529		
921925-81-4	Vanguard VIF Total Stk Mkt Idx		03/26/2009	Vanguard Variable Insurnace Fund Portfolios	10/20/2009	Vanguard Variable Insurnace Fund Portfolios	1,228.000	19,378	26,037	19,378							6,659	6,659		
921925-82-2	Vanguard VIF Capital Grwth Prt		09/04/2009	Vanguard Variable Insurnace Fund Portfolios	12/01/2009	Vanguard Variable Insurnace Fund Portfolios	41.000	553	575	553							22	22		
921925-84-8	Vanguard VIF REIT Index Inv Cl		03/26/2009	Vanguard Variable Insurnace Fund Portfolios	10/20/2009	Vanguard Variable Insurnace Fund Portfolios	1,377.000	6,252	10,504	6,252							4,252	4,252		
921925-85-5	Vanguard VIF MidCap Idx Inv Cl		03/26/2009	Vanguard Variable Insurnace Fund Portfolios	10/20/2009	Vanguard Variable Insurnace Fund Portfolios	1,912.000	15,701	22,329	15,701							6,628	6,628		
922174-10-7	Fidelity Money Market		12/30/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	6,400,672.000	6,400,672	6,400,672	6,400,672									14,463	
922174-20-6	Fidelity VIP High Income Initl		09/08/2009	Fidelity Variable Insurance Products	12/10/2009	Fidelity Variable Insurance Products	781.000	4,047	4,308	4,047							262	262		
922174-30-5	Fidelity Equity Income		02/13/2009	Fidelity Variable Insurance Products	06/02/2009	Fidelity Variable Insurance Products	3.000	43	47	43							3	3		
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		04/24/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	4,705.000	32,950	35,930	32,950							2,980	2,980		
922174-49-5	Fidelity Vip Freedm 2025 Ser 2		04/20/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	1,801.000	12,745	14,509	12,745							1,764	1,764	9	
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		04/14/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	10.000	76	87	76							11	11		
922174-66-9	Fidelity VIP Freedom Inc Ser 2		06/16/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	2.000	17	15	17							(2)	(2)		
922174-83-4	Fidelity VIP Money Mkt Serv Cl		10/07/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	6,364,542.000	6,364,540	6,364,542	6,364,540							4	4	14,608	
922174-87-5	Fidelity VIP Overseas Ser 2		08/06/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	2,466.000	29,056	36,865	29,056							7,808	7,808	702	
922175-30-2	Fidelity Index 500		06/24/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	43.000	3,883	4,262	3,883							379	379	2	

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 Value (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
922175-50-0	Fidelity Contrafund		11/06/2009	Fidelity Variable Insurance Products	12/31/2009	Fidelity Variable Insurance Products	0.000	7	2	7							(5)	(5)		
9299999. Common Stocks - Mutual Funds								28,738,018	29,373,024	28,738,018							635,006	635,006	251,901	
9799998. Total - Common Stocks								28,738,018	29,373,024	28,738,018							635,006	635,006	251,901	
9899999. Total - Preferred and Common Stocks								28,738,018	29,373,024	28,738,018							635,006	635,006	251,901	
9999999 - Totals								71,596,869	72,130,024	70,617,189		(979,681)		(979,681)			1,512,834	1,512,834	1,058,850	107,502

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
0399999. 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 of States, Territories and Possessions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)																XXX	XXX	XXX		
4199999. Total - Credit Tenant Loans																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
4812C0-67-0	JP MORGAN OVERNIGHT SWEEP			12/31/2009	Various	XXX	124,394,520						124,394,520			0.000	0.000	Monthly	32,630	
8899999. Exempt Money Market Mutual Funds							124,394,520					XXX	124,394,520			XXX	XXX	XXX	32,630	
9199999 - Totals							124,394,520					XXX	124,394,520			XXX	XXX	XXX	32,630	

Schedule DB - Part A - Section 1 - Options, Caps, Floors and Insurance Futures Options Owned

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors and Insurance Futures Options Acquired

N O N E

Schedule DB - Part A - Section 3 - Options, Caps, Floors and Insurance Futures Options Terminated

N O N E

Schedule DB - Part B - Section 1 - Options, Caps, Floors and Insurance Futures Options Written and In Force

N O N E

Schedule DB - Part B - Section 2 - Options, Caps, Floors and Insurance Futures Options Written

N O N E

Schedule DB - Part B - Section 3 - Options, Caps, Floors and Insurance Futures Options Terminated

N O N E

Schedule DB - Part C - Section 1 - Collar, Swap and Forwards Open

N O N E

Schedule DB - Part C - Section 2 - Collar, Swap and Forwards Opened

N O N E

Schedule DB - Part C - Section 3 - Collar, Swap and Forwards Terminated

N O N E

Schedule DB - Part D - Section 1 - Futures Contracts and Insurance Futures Contracts Open

N O N E

Schedule DB - Part D - Section 2 - Futures Contracts and Insurance Futures Contracts Opened

N O N E

Schedule DB - Part D - Section 3 - Futures Contracts and Insurance Futures Contracts Terminated

N O N E

Schedule DB - Part E - Section 1 - Counterparty Exposure for Derivative Instruments Open

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 *
JP Morgan Chase		0.000			(1,629)	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			(1,629)	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			(1,629)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			(1,629)	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	3,324
3. March		6. June		9. September		12. December	(1,629)

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

Schedule E - Part 3 - Special Deposits

N O N E

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