LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2010
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 777 108th Avenue NE, Suite 1200 (Street and Number), Bellevue , WA 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	Thomas Michael Marra #	Treasurer	Colleen Mary Murphy
Secretary	George Christopher Pagos	Chief Actuary	Tommie David Brooks

OTHER

Chenelle Schaeffer Chase # Vice President	Jonathan Edward Curley # Executive Vice President	Anne-Marie Diouf # Vice President
Colin Michael Elder Vice President	Lydia May Flora # Vice President	Michael William Fry # Executive Vice President
David Christopher Fry Vice President	John Eric Galaviz Vice President	Daniel Richard Guilbert # Executive Vice President
Sheridan Houston Hollender # Vice President	Laura Ann Johnson # Vice President	Christine Ann Katzmar Holmes # Senior Vice President
Michele Marie Kemper Vice President	Richard George LaVoice # Executive Vice President	Richard Joseph Lyons Vice President
Linda Corlett Mahaffey Vice President	David Elliott Manning Vice President	Kimberly Elaine McSheridan Vice President
Margaret Alice Meister Executive Vice President	Richard Thomas Moran # Vice President	Michael Fintan Murphy # Vice President
James Dwyer Pirak Vice President	Craig James Schmidt Vice President	Dena Simone Thompson # Vice President
Jacqueline Marie Veneziani # Vice President	Marcus James Wright # Vice President	

DIRECTORS OR TRUSTEES

Jonathan Edward Curley #	Michael William Fry	Daniel Richard Guilbert #
Thomas Michael Marra #	Margaret Alice Meister	George Christopher Pagos

State of Washington
County of King SS:

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

Thomas Michael Marra
President

Margaret Alice Meister
Chief Financial Officer

Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this
24th day of February, 2011

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	15,660,498,408		15,660,498,408	14,480,111,022
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	98,215,712		98,215,712	63,178,945
	2.2 Common stocks	269,217,951		269,217,951	226,904,128
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,642,010,304		1,642,010,304	1,177,741,609
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)				
	4.2 Properties held for the production of income (less $ 0 encumbrances)	1,670,000		1,670,000	
	4.3 Properties held for sale (less $ 0 encumbrances)				
5.	Cash ($ (39,077,661) , Schedule E - Part 1), cash equivalents ($ 0 , Schedule E - Part 2) and short-term investments ($ 207,391,737 , Schedule DA)	168,314,076		168,314,076	51,800,983
6.	Contract loans (including $ premium notes)	71,271,669		71,271,669	73,649,137
7.	Derivatives	1,801,897		1,801,897	1,776,506
8.	Other invested assets (Schedule BA)	182,742,534		182,742,534	119,541,208
9.	Receivables for securities	3,121,570		3,121,570	8,564,333
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,098,864,121		18,098,864,121	16,203,267,871
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	213,077,069		213,077,069	197,366,284
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	12,241,329	1,872,266	10,369,063	15,574,852
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	51,042,711		51,042,711	49,327,104
	15.3 Accrued retrospective premiums	172,987		172,987	99,167
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,374,749		2,374,749	1,745,175
	16.2 Funds held by or deposited with reinsured companies	77,089,277		77,089,277	72,806,886
	16.3 Other amounts receivable under reinsurance contracts	1,329,765		1,329,765	1,324,819
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	2,429,464		2,429,464	17,991,178
18.2	Net deferred tax asset	93,686,280	20,471,801	73,214,479	81,083,639
19.	Guaranty funds receivable or on deposit	7,260,795		7,260,795	10,479,862
20.	Electronic data processing equipment and software	4,229,646	4,229,646		
21.	Furniture and equipment, including health care delivery assets ($)	3,988,720	3,988,720		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	5,366,487		5,366,487	26,274,052
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	19,590,071	19,051,023	539,048	296,306
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,592,743,471	49,613,456	18,543,130,015	16,677,637,195
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,649,235,838		4,649,235,838	4,121,446,909
28.	Total (Lines 26 and 27)	23,241,979,309	49,613,456	23,192,365,853	20,799,084,104
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts and notes receivable	6,915,438	6,378,008	537,430	292,704
2502.	Accounts receivable - other insurance companies	1,618		1,618	3,602
2503.	Intangible assets	9,734,468	9,734,468		
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,938,547	2,938,547		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	19,590,071	19,051,023	539,048	296,306

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 13,818,477,506 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 519,397 Modco Reserve)	13,818,477,506	12,263,550,221
2.	Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ 0 Modco Reserve)	4,723,814	5,440,087
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,194,027,627	2,308,884,223
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	10,658,060	14,088,936
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	101,070,052	99,951,114
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	4,232	4,633
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,942,290 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	2,299,376	2,090,469
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		77,076
	9.3 Other amounts payable on reinsurance including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	230,733,774	240,227,505
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,773,249 accident and health $ 5,224,822 and deposit-type contract funds $ 77,354	7,075,425	3,224,178
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	24,380,411	19,817,404
13.	Transfers to Separate Accounts due or accrued (net) (including $ 5,726,051 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,726,051)	(6,792,261)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	16,353,962	13,954,620
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,579,831	1,645,923
17.	Amounts withheld or retained by company as agent or trustee	7,003,086	7,196,885
18.	Amounts held for agents' account, including $ 5,762 agents' credit balances	5,762	10,835
19.	Remittances and items not allocated	35,917,025	62,447,917
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	182,926,909	119,046,100
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	14,076,758	24,187,364
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	23,342,154	1,723,433
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	129,161,720	81,425,427
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	16,798,091,433	15,262,202,090
27.	From Separate Accounts Statement	4,641,969,520	4,121,446,909
28.	Total Liabilities (Lines 26 and 27)	21,440,060,953	19,383,648,999
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	635,439,895	422,175,394
34.	Aggregate write-ins for special surplus funds	40,053,051	38,662,583
35.	Unassigned funds (surplus)	1,071,811,954	949,597,128
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 7,266,318 in Separate Accounts Statement)	1,747,304,900	1,410,435,105
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,752,304,900	1,415,435,105
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	23,192,365,853	20,799,084,104
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	72,485,596	43,857,225
2502.	Affordable housing liability	56,288,538	35,064,439
2503.	Unearned mortgage loan fees		2,049,801
2598.	Summary of remaining write-ins for Line 25 from overflow page	387,586	453,962
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	129,161,720	81,425,427
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Deferred tax asset adjustment related to SSAP #10R	40,053,051	38,662,583
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	40,053,051	38,662,583

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	3,012,240,434	2,827,927,555
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,005,823,232	947,509,167
4.	Amortization of interest maintenance reserve (IMR, Line 5)	22,434,578	19,827,539
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	9,316,611	
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	8,813,305	9,835,389
7.	Reserve adjustments on reinsurance ceded	61,947	24,197
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	43,622,993	48,036,593
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	13,218,293	11,387,123
9.	Total (Lines 1 to 8.3)	4,115,531,393	3,864,547,564
10.	Death benefits	88,196,259	89,733,669
11.	Matured endowments (excluding guaranteed annual pure endowments)	106,404	66,879
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	300,912,374	292,545,459
13.	Disability benefits and benefits under accident and health contracts	270,317,678	283,858,678
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	818,110,766	817,514,805
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	131,619,781	150,565,629
18.	Payments on supplementary contracts with life contingencies	11,979	11,979
19.	Increase in aggregate reserves for life and accident and health contracts	1,539,841,277	1,684,145,303
20.	Totals (Lines 10 to 19)	3,149,116,518	3,318,442,401
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	148,256,021	165,448,054
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	489,772	457,574
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	181,010,165	178,552,706
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	26,184,285	20,851,380
25.	Increase in loading on deferred and uncollected premiums	(1,169,220)	2,036,480
26.	Net transfers to or (from) Separate Accounts net of reinsurance	358,791,602	18,545,122
27.	Aggregate write-ins for deductions		
28.	Totals (Lines 20 to 27)	3,862,679,143	3,704,333,717
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	252,852,250	160,213,847
30.	Dividends to policyholders	4,301	5,164
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	252,847,949	160,208,683
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	58,882,802	30,741,842
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	193,965,147	129,466,841
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,801,599) (excluding taxes of $ 6,968,150 transferred to the IMR)	507,412	(86,414,574)
35.	Net income (Line 33 plus Line 34)	194,472,559	43,052,267
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,415,435,105	1,178,974,659
37.	Net income (Line 35)	194,472,559	43,052,267
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 12,936,500	31,102,942	34,790,607
39.	Change in net unrealized foreign exchange capital gain (loss)	(63,459)	818,471
40.	Change in net deferred income tax	(8,887,661)	9,019,416
41.	Change in nonadmitted assets	24,319,576	14,497,469
42.	Change in liability for reinsurance in unauthorized companies		46,632
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	(10,628,440)	
44.	Change in asset valuation reserve	(61,316,188)	(6,313,243)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	(2,050,292)	
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		(182,021)
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	213,264,501	102,068,265
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(40,000,000)	
53.	Aggregate write-ins for gains and losses in surplus	(3,343,743)	38,662,583
54.	Net change in capital and surplus for the year (Lines 37 through 53)	336,869,795	236,460,446
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,752,304,900	1,415,435,105
	DETAILS OF WRITE-INS		
08.301.	Other revenue	7,041,986	5,674,645
08.302.	Surrender, set-up and administration fees	5,999,748	5,272,457
08.303.	Reinsurance experience refunds	176,559	440,021
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	13,218,293	11,387,123
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	Deferred tax asset adjustment related to SSAP #10R	1,390,468	38,662,583
5302.	Unearned mortgage loan fees correction, net of tax	1,332,370	
5303.	AVR correction for limited partnership investments in affordable housing	(2,564,621)	
5398.	Summary of remaining write-ins for Line 53 from overflow page	(3,501,960)	
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(3,343,743)	38,662,583

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,017,246,218	2,829,553,037
2.	Net investment income	969,047,087	877,282,001
3.	Miscellaneous income	74,884,724	68,707,369
4.	Total (Lines 1 through 3)	4,061,178,029	3,775,542,407
5.	Benefit and loss related payments	1,611,193,572	1,644,125,329
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	367,042,001	(26,130,354)
7.	Commissions, expenses paid and aggregate write-ins for deductions	333,686,883	356,129,406
8.	Dividends paid to policyholders	4,702	5,148
9.	Federal and foreign income taxes paid (recovered) net of $ 3,949,864 tax on capital gains (losses)	45,624,291	5,268,304
10.	Total (Lines 5 through 9)	2,357,551,449	1,979,397,833
11.	Net cash from operations (Line 4 minus Line 10)	1,703,626,580	1,796,144,574
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,114,292,220	1,207,192,883
	12.2 Stocks	55,722,680	34,311,504
	12.3 Mortgage loans	75,204,406	73,384,865
	12.4 Real estate		
	12.5 Other invested assets	249,019	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	29,894,221	3,693,971
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,275,362,546	1,318,583,223
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,280,049,308	2,859,674,111
	13.2 Stocks	52,013,354	58,611,703
	13.3 Mortgage loans	541,143,102	262,989,063
	13.4 Real estate		
	13.5 Other invested assets	53,297,047	6,798,426
	13.6 Miscellaneous applications	2,051,000	24,730,177
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,928,553,811	3,212,803,480
14.	Net increase (decrease) in contract loans and premium notes	(2,377,468)	(1,313,580)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,650,813,797)	(1,892,906,677)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	210,700,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(114,856,596)	(110,392,880)
	16.5 Dividends to stockholders	40,000,000	
	16.6 Other cash provided (applied)	7,856,906	(38,956,089)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	63,700,310	(149,348,969)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	116,513,093	(246,111,072)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	51,800,983	297,912,055
	19.2 End of year (Line 18 plus Line 19.1)	168,314,076	51,800,983

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

20.0001. Bonds - exchanges	65,824,821	207,917,444
20.0002. Bonds - capital contribution from Parent		101,984,661
20.0003. Bond interest converted to principal	35,164,514	32,698,772
20.0004. Stocks - exchanges	13,425,727	6,721,094
20.0005. Bonds and stocks - convertible bonds converted to Stock	40,766,270	5,604,665
20.0006. Other invested assets - affordable housing liability present value adjustment	21,224,100	5,553,884
20.0007. Mortgage loans - refinances	21,300,046	1,477,716
20.0008. Stocks - preferred stock converted to common stock		305,758
20.0009. Bonds and other invested assets - bonds converted to warrants		253,771
20.0010. Fixed assets - capital contributions from Parent		83,604
20.0011. Stocks - spinoffs	26,274	77,930
20.0012. Non cash litigation settlement		5,078

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

20.0013. Bonds - net transfer (from)/to general account (to)/from separate account		(44,554,459)
20.0014. Share based compensation - capital contribution from Parent	2,564,501	
20.0015. Mortgage loans and real estate - mortgages converted to real estate	1,670,000	
20.0016. Stocks and other invested assets - warrants converted to stock	743,682	
20.0017. Stocks - other	5,966	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	3,012,240,434		122,730,638	1,961,170,935			468,488,938	44,355,860	414,589,217		904,846	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,005,823,232		96,239,015	834,893,455	163,328		3,144,298	56,034,761	14,907,574		440,801	
4.	Amortization of Interest Maintenance Reserve (IMR)	22,434,578		2,146,582	18,622,042	3,643		70,132	1,249,838	332,509		9,832	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	9,316,611		2,023,485				7,293,126					
6.	Commissions and expense allowances on reinsurance ceded	8,813,305		8,810,841	2,464								
7.	Reserve adjustments on reinsurance ceded	61,947		61,947									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	43,622,993		34,118,192	6,669,746			(758,656)	3,593,711				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	13,218,293		5,617,703	7,127,180	2		22	372,694	100,690		2	
9.	Totals (Lines 1 to 8.3)	4,115,531,393		271,748,403	2,828,485,822	166,973		478,237,860	105,606,864	429,929,990		1,355,481	
10.	Death benefits	88,196,259		82,420,261				5,775,998					
11.	Matured endowments (excluding guaranteed annual pure endowments)	106,404		106,404									
12.	Annuity benefits	300,912,374			293,170,211				7,742,163				
13.	Disability benefits and benefits under accident and health contracts	270,317,678		380,056						269,256,267		681,355	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	818,110,766		68,343,725	612,334,428			20,598	137,412,015				
16.	Group conversions			(41,338)				41,338					
17.	Interest and adjustments on contract or deposit-type contract funds	131,619,781		1,631,663	124,910,967	213,961		33,868	4,826,772	3,050		(500)	
18.	Payments on supplementary contracts with life contingencies	11,979				11,979							
19.	Increase in aggregate reserves for life and accident and health contracts	1,539,841,277		49,414,297	1,522,751,824	(3,487)		(6,443,899)	(25,161,185)	(137,643)		(578,630)	
20.	Totals (Lines 10 to 19)	3,149,116,518		202,255,068	2,553,167,430	222,453		(572,097)	124,819,765	269,121,674		102,225	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	148,256,021		22,856,663	84,003,513			3,287,988	2,552,364	35,547,418		8,075	
22.	Commissions and expense allowances on reinsurance assumed	489,772		384,022						105,750			
23.	General insurance expenses	181,010,165		39,520,022	64,955,095			4,286,096	10,833,875	61,196,483		218,594	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	26,184,285		4,470,037	4,114,895			6,052,667	654,758	10,863,569		28,359	
25.	Increase in loading on deferred and uncollected premiums	(1,169,220)		(1,169,220)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	358,791,602		(43,565,338)	(21,231,560)			461,687,199	(38,098,699)				
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	3,862,679,143		224,751,254	2,685,009,373	222,453		474,741,853	100,762,063	376,834,894		357,253	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	252,852,250		46,997,149	143,476,449	(55,480)		3,496,007	4,844,801	53,095,096		998,228	
30.	Dividends to policyholders	4,301		4,301									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	252,847,949		46,992,848	143,476,449	(55,480)		3,496,007	4,844,801	53,095,096		998,228	
32.	Federal income taxes incurred (excluding tax on capital gains)	58,882,802		11,281,565	25,532,869	(22,657)		3,705,019	(649,419)	18,706,343		329,082	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	193,965,147		35,711,283	117,943,580	(32,823)		(209,012)	5,494,220	34,388,753		669,146	
	DETAILS OF WRITE-INS												
08.301.	Other Revenue	7,041,986		5,339,346	1,380,968	2		22	220,956	100,690		2	
08.302.	Surrender Fees, Set-up and Administration Fees	5,999,748		101,798	5,746,212				151,738				
08.303.	Reinsurance Experience Refunds	176,559		176,559									
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	13,218,293		5,617,703	7,127,180	2		22	372,694	100,690		2	
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	12,263,550,221		1,501,456,008	9,862,747,509	103,552		21,287,408	877,955,744
2. Tabular net premiums or considerations	2,791,495,674		250,125,096	2,015,212,042			468,488,938	57,669,598
3. Present value of disability claims incurred	273,610		273,610		XXX			
4. Tabular interest	582,610,555		74,887,936	467,320,236	11,979		1,006,941	39,383,463
5. Tabular less actual reserve released	(14,430,713)		160,214	(14,193,280)	(3,487)			(394,160)
6. Increase in reserve on account of change in valuation basis	10,628,440			10,628,440				
7. Other increases (net)	2,370,879		7,113,658	211,863			(4,954,642)	
8. Totals (Lines 1 to 7)	15,636,498,666		1,834,016,522	12,341,926,810	112,044		485,828,645	974,614,645
9. Tabular cost	220,108,236		211,019,966		XXX		9,088,270	
10. Reserves released by death	20,918,280		20,906,519	XXX	XXX		11,761	XXX
11. Reserves released by other terminations (net)	894,543,089		90,635,395	651,548,160			197,907	152,161,627
12. Annuity, supplementary contract and disability payments involving life contingencies	323,659,953		408,381	315,482,435	11,979			7,757,158
13. Net transfers to or (from) Separate Accounts	358,791,602		(43,565,339)	(21,231,559)			461,687,199	(38,098,699)
14. Total Deductions (Lines 9 to 13)	1,818,021,160		279,404,922	945,799,036	11,979		470,985,137	121,820,086
15. Reserve December 31, current year	13,818,477,506		1,554,611,600	11,396,127,774	100,065		14,843,508	852,794,559

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 3,038,503	3,037,310
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 917,028,085	930,282,974
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,293,610	5,293,610
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	2,998,936	3,006,769
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 86,090,772	88,654,630
4.	Real estate	(d)	
5	Contract loans	4,333,548	4,297,028
6	Cash, cash equivalents and short-term investments	(e) 146,756	145,988
7	Derivative instruments	(f)	
8.	Other invested assets	(7,640,871)	(7,640,871)
9.	Aggregate write-ins for investment income	75,523	75,523
10.	Total gross investment income	1,011,364,862	1,027,152,961
11.	Investment expenses		(g) 20,933,736
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 207,596
13.	Interest expense		(h) 13,772
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		174,625
16.	Total deductions (Lines 11 through 15)		21,329,729
17.	Net investment income (Line 10 minus Line 16)		1,005,823,232
	DETAILS OF WRITE-INS		
0901.	Interest income - tax	1,323	1,323
0902.	Misc investment income	74,200	74,200
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	75,523	75,523
1501.	Separate account interest income true up related to 2009 reserve transfer		174,625
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)		174,625

(a) Includes $ 46,368,309 accrual of discount less $ 49,970,277 amortization of premium and less $ 21,759,147 paid for accrued interest on purchases.

(b) Includes $ 12,149 accrual of discount less $ 137,562 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 $ 12,400 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	2,615,794		2,615,794		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	38,821,052	(26,230,466)	12,590,586	8,628,297	(655)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				1,760	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	10,656,757	(6,785,651)	3,871,106	27,873,869	(96,621)
2.21	Common stocks of affiliates	270,312		270,312	7,748,988	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	(28,730)		(28,730)	344,391	
8.	Other invested assets	657,352		657,352	(557,863)	
9.	Aggregate write-ins for capital gains (losses)		(4,361,608)	(4,361,608)		
10.	Total capital gains (losses)	52,992,537	(37,377,725)	15,614,812	44,039,442	(97,276)
	DETAILS OF WRITE-INS					
0901.	Write off Westford hedge fund		(4,373,751)	(4,373,751)		
0902.	Misc mortage loan realized gain		17,500	17,500		
0903.	Foreign exchange settlement gain/loss		(5,357)	(5,357)		
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(4,361,608)	(4,361,608)		

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
FIRST YEAR (other than single)											
1. Uncollected	2,843,017		20,366			3,375		2,819,276			
2. Deferred and accrued	1,649,691		1,607,626					42,065			
3. Deferred , accrued and uncollected:											
3.1 Direct	4,693,995		1,632,171			60,749		3,001,075			
3.2 Reinsurance assumed	45,149							45,149			
3.3 Reinsurance ceded	246,436		4,179			57,374		184,883			
3.4 Net (Line 1 + Line 2)	4,492,708		1,627,992			3,375		2,861,341			
4. Advance	769,674		6,953					762,721			
5. Line 3.4 - Line 4	3,723,034		1,621,039			3,375		2,098,620			
6. Collected during year:											
6.1 Direct	365,800,424		8,580,981	262,353,248		1,942,656	7,555,920	85,367,619			
6.2 Reinsurance assumed	4,573		90					4,483			
6.3 Reinsurance ceded	3,048,677		401,882			706,606		1,940,189			
6.4 Net	362,756,320		8,179,189	262,353,248		1,236,050	7,555,920	83,431,913			
7. Line 5 + Line 6.4	366,479,354		9,800,228	262,353,248		1,239,425	7,555,920	85,530,533			
8. Prior year (uncollected + deferred and accrued - advance)	5,323,855		2,532,865			54,255		2,736,735			
9. First year premiums and considerations:											
9.1 Direct	364,191,520		7,661,618	262,353,248		1,889,539	7,555,920	84,731,195			
9.2 Reinsurance assumed	(7,384)		90					(7,474)			
9.3 Reinsurance ceded	3,028,636		394,344			704,369		1,929,923			
9.4 Net (Line 7 - Line 8)	361,155,500		7,267,364	262,353,248		1,185,170	7,555,920	82,793,798			
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	2,148,002,726		32,481,898	1,655,170,345		460,350,273	210				
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	2,148,002,726		32,481,898	1,655,170,345		460,350,273	210				
RENEWAL											
11. Uncollected	7,336,367		(3,132,225)	8,575		(617,827)		11,077,844			
12. Deferred and accrued	25,029,390		24,669,202					360,188			
13. Deferred, accrued and uncollected:											
13.1 Direct	38,713,089		25,744,389	79,412		281,033		12,608,255			
13.2 Reinsurance assumed	102,006		102,006								
13.3 Reinsurance ceded	6,449,339		4,309,418	70,837		898,861		1,170,223			
13.4 Net (Line 11 + Line 12)	32,365,756		21,536,977	8,575		(617,828)		11,438,032			
14. Advance	1,529,702		339,347			10,786		1,179,569			
15. Line 13.4 - Line 14	30,836,054		21,197,630	8,575		(628,614)		10,258,463			
16. Collected during year:											
16.1 Direct	563,509,054		123,172,474	44,552,236		11,120,012	36,799,730	346,911,879		952,723	
16.2 Reinsurance assumed	658,080		100,756	19,808		42,634		494,882			
16.3 Reinsurance ceded	57,853,148		41,886,849	934,125		4,137,072		10,847,225		47,877	
16.4 Net	506,313,986		81,386,381	43,637,919		7,025,574	36,799,730	336,559,536		904,846	
17. Line 15 + Line 16.4	537,150,040		102,584,011	43,646,494		6,396,960	36,799,730	346,817,999		904,846	
18. Prior year (uncollected + deferred and accrued - advance)	34,067,832		19,602,635	(848)		(556,535)		15,022,580			
19. Renewal premiums and considerations:											
19.1 Direct	560,137,179		124,664,699	44,560,350		11,049,669	36,799,730	342,110,008		952,723	
19.2 Reinsurance assumed	703,788		146,464	19,808		42,634		494,882			
19.3 Reinsurance ceded	57,758,759		41,829,787	932,816		4,138,808		10,809,471		47,877	
19.4 Net (Line 17 - Line 18)	503,082,208		82,981,376	43,647,342		6,953,495	36,799,730	331,795,419		904,846	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	3,072,331,425		164,808,215	1,962,083,943		473,289,481	44,355,860	426,841,203		952,723	
20.2 Reinsurance assumed	696,404		146,554	19,808		42,634		487,408			
20.3 Reinsurance ceded	60,787,395		42,224,131	932,816		4,843,177		12,739,394		47,877	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,012,240,434		122,730,638	1,961,170,935		468,488,938	44,355,860	414,589,217		904,846	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	450		450								
22.	All other	316		316								
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	54,933		54,933								
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	54,933		54,933								
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	384,022		384,022								
	24.3 Net ceded less assumed	(384,022)		(384,022)								
25.	Renewal:											
	25.1 Reinsurance ceded	8,758,372		8,755,908	2,464							
	25.2 Reinsurance assumed	105,750							105,750			
	25.3 Net ceded less assumed	8,652,622		8,755,908	2,464				(105,750)			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	8,813,305		8,810,841	2,464							
	26.2 Reinsurance assumed (Page 6, Line 22)	489,772		384,022					105,750			
	26.3 Net ceded less assumed	8,323,533		8,426,819	2,464				(105,750)			
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	25,674,365		8,947,390	8,062,176		424,772	73,038	8,166,989			
28.	Single	83,301,626		13,156,727	68,449,398		1,653,625	41,876				
29.	Renewal	35,323,534		752,546	4,031,183		1,209,591	1,941,710	27,380,429		8,075	
30.	Deposit-type contract funds	3,956,496			3,460,756			495,740				
31.	Totals (to agree with Page 6, Line 21)	148,256,021		22,856,663	84,003,513		3,287,988	2,552,364	35,547,418		8,075	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	4,821,962		1,863,432		197,995	6,883,389
2.	Salaries and wages	60,242,653		23,233,800		2,576,629	86,053,082
3.11	Contributions for benefit plans for employees	12,095,482		4,670,554		274,556	17,040,592
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	655,074		252,827		8,046	915,946
3.32	Other agent welfare						
4.1	Legal fees and expenses	820,073		316,443		184,985	1,321,501
4.2	Medical examination fees	1,513,192	23,350	583,898		40,000	2,160,440
4.3	Inspection report fees	77,086		29,745		43,635	150,466
4.4	Fees of public accountants and consulting actuaries	1,547,904		597,292			2,145,196
4.5	Expense of investigation and settlement of policy claims	486,064		187,558			673,622
5.1	Traveling expenses	2,537,068		984,704		90,406	3,612,178
5.2	Advertising	2,290,040		1,265,527		1,438	3,557,005
5.3	Postage, express, telegraph and telephone	2,298,368		889,607		50,008	3,237,983
5.4	Printing and stationery	2,480,125		960,496		23,494	3,464,115
5.5	Cost or depreciation of furniture and equipment	915,852		354,083		33,249	1,303,184
5.6	Rental of equipment	339,374		130,955			470,329
5.7	Cost or depreciation of EDP equipment and software	4,250,786		1,640,827		52,407	5,944,020
6.1	Books and periodicals	331,071		127,751		892	459,714
6.2	Bureau and association fees	469,333		181,318		4,284	654,935
6.3	Insurance, except on real estate	1,363,478		526,127			1,889,605
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	816,950		315,238		84,892	1,217,080
6.6	Sundry general expenses						
6.7	Group service and administration fees	477,220		9,507,141			9,984,361
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	32,715		12,624			45,339
7.3	Agency conferences other than local meetings	817,121		286,491			1,103,612
9.1	Real estate expenses					9,486	9,486
9.2	Investment expenses not included elsewhere	5,613				17,163,209	17,168,822
9.3	Aggregate write-ins for expenses	17,910,484		12,473,290		94,125	30,477,899
10.	General expenses incurred	119,595,088	23,350	61,391,727		20,933,736	(a) 201,943,901
11.	General expenses unpaid December 31, prior year	13,640,278		5,811,103		366,022	19,817,404
12.	General expenses unpaid December 31, current year	17,132,437		6,365,556		882,418	24,380,411
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	116,102,929	23,350	60,837,274		20,417,340	197,380,894
	DETAILS OF WRITE-INS						
09.301.	Consulting fees	13,694,505		5,284,319		94,125	19,072,949
09.302.	Miscellaneous	3,673,111		1,417,349			5,090,460
09.303.	Amortization of goodwill	17,572		2,997,479			3,015,051
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	525,295		2,774,143			3,299,438
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	17,910,484		12,473,290		94,125	30,477,899

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

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes				21,678	21,678
2.	State insurance department licenses and fees	1,617,466	568,064			2,185,530
3.	State taxes on premiums	7,893,646	8,293,457			16,187,103
4.	Other state taxes, including $ for employee benefits	1,440,606	505,949		23,442	1,969,997
5.	U.S. Social Security taxes	3,852,458	1,353,006		160,371	5,365,835
6.	All other taxes	488,181	171,452		2,105	661,738
7.	Taxes, licenses and fees incurred	15,292,357	10,891,928		207,596	26,391,881
8.	Taxes, licenses and fees unpaid December 31, prior year	11,155,493	2,799,127			13,954,620
9.	Taxes, licenses and fees unpaid December 31, current year	12,759,828	3,594,133			16,353,962
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	13,688,022	10,096,922		207,596	23,992,539

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	450	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	316	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	766	
6.	Paid in cash	613	
7.	Left on deposit	3,323	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	4,702	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	4,232	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	4,232	
16.	Total from prior year	4,633	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	4,301	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO NLP 2.5% (57 - 66)	171,173		171,173		
0100002.	1941 CSO NLP 3% (57 - 64)	4,775,766		4,775,766		
0100003.	1941 CSO CRVM 3% (58 - 63, 71 - 97)	302,961		302,961		
0100004.	1958 CET CRVM 3% (67 - 76)	365,262		365,262		
0100005.	1958 CET CRVM 3.5% (75 - 81)	228,986		228,986		
0100006.	1958 CET CRVM 4% (78 - 01)	59,886		59,886		
0100007.	1958 CET NLP 3% (62 - 84)	184,736		184,736		
0100008.	1958 CET NLP 3.5% (74 - 80)	7,532		7,532		
0100009.	1958 CET NLP 4% (80 - 92)	167,475		167,475		
0100010.	1958 CSO CRVM 2.5% (63 - 67)	55,181		55,181		
0100011.	1958 CSO CRVM 3% (61 - 06)	17,618,206		17,618,206		
0100012.	1958 CSO CRVM 3.5% (67 - 83)	7,807,947		7,807,947		
0100013.	1958 CSO CRVM 4% (80 - 95)	4,848,143		4,848,143		
0100014.	1958 CSO CRVM 5.5% (80 - 85)	197,814		197,814		
0100015.	1958 CSO CRVM 3.75% (71)	24,288		24,288		
0100016.	58 CSO CRVM 5.5% (1982-87)	45,934,781		45,934,781		
0100017.	58 CSO CRVM 6.0% (1982-92)	89,479,661		89,479,661		
0100018.	1958 CSO FPT 3.5% (74 - 93)	239		239		
0100019.	1958 CSO NLP 3% (62 - 07)	24,377,515		24,377,515		
0100020.	1958 CSO NLP 3.5% (68 - 81)	5,099,142		5,099,142		
0100021.	1958 CSO NLP 4% (68 - 04)	26,161,235		26,161,235		
0100022.	1980 CSO CRVM 3% (64 - 07)	7,623		7,623		
0100023.	1980 CSO CRVM 4% (1992-07)	40,001,349		38,277,101		1,724,248
0100024.	1980 CSO CRVM 4.5% (95 - 05)	1,184,076,987		1,184,041,638		35,349
0100025.	1980 CSO CRVM 4.75% (99 - 04)	484,918		484,918		
0100026.	1980 CSO CRVM 5% (93 - 04)	53,280,922		53,272,864		8,058
0100027.	1980 CSO CRVM 5.25% (94 - 98)	4,326,128		4,326,128		
0100028.	1980 CSO CRVM 5.5% (1982, 85 - 00)	155,941,793		155,910,007		31,786
0100029.	1980 CSO CRVM 6% (1983 - 02)	31,236,668		31,236,668		
0100030.	Group - 2005 GTL - 4.00%	241,791				241,791
0100031.	80 CSO NLP 4.00% (1989-04)	11,119,271		11,119,271		
0100032.	1980 CET CRVM 4% (85 - 07)	75,215		75,215		
0100033.	2001 CSO CRVM 4% (06 - NB)	97,732,657		97,732,657		
0100034.	Group - Hunter's Disability - 3.00%	35,936				35,936
0100035.	Group - 1970 Gp Life PW - 3.50%	578,094				578,094
0100036.	Group - 1970 Gp Life PW - 4.50%	1,639,052				1,639,052
0100037.	Group - 1970 Gp Life PW - 4.75%	1,223,905				1,223,905
0100038.	Group - 1970 Gp Life PW - 5.00%	1,408,511				1,408,511
0100039.	Group - 1970 Gp Life PW - 5.25%	822,002				822,002
0100040.	Group - 1970 Gp Life PW - 5.50%	1,651,973				1,651,973
0100041.	Group - 1970 Gp Life PW - 6.00%	1,123,497				1,123,497
0100042.	Group - 1970 Gp Life PW - 6.50%	79,282				79,282
0100043.	Group - 1970 Gp Life PW - 6.75%	26,480				26,480
0100044.	Group - 1970 Gp Life PW - 7.25%	35,950				35,950
0100045.	Group - Unreported Claims Estimate	24,000				24,000
0100046.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	94,559		94,559		
0100047.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	383,068		383,068		
0100048.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	28,412		28,412		
0100049.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%	21,028		21,028		
0100050.	GIR - 41 CSO - 2.5%	1,071		1,071		
0100051.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100052.	GIR - 58 CSO - 4.0%	29,484		29,484		
0199997.	Totals (Gross)	1,815,621,638		1,804,931,724		10,689,914
0199998.	Reinsurance ceded	290,319,471		290,198,576		120,895
0199999.	Life Insurance: Totals (Net)	1,525,302,167		1,514,733,148		10,569,019
0200001.	Deferred - Sinking Fund - 3.5% (1964-76)	3,406,082	XXX	3,406,082	XXX	
0200002.	1937 Standard 3% (1979-2005)	20,340	XXX		XXX	20,340
0200003.	Progressive Annuity 3% (1974-75)	722	XXX	722	XXX	
0200004.	Progressive Annuity 3.5% (1975-77)	405,789	XXX	405,789	XXX	
0200005.	Deferred - 1971 IAM 4% (1977-80)	179,249	XXX	179,249	XXX	
0200006.	Deferred - 1971 IAM 4.5% (1980-87)	4,593,317	XXX	4,593,317	XXX	
0200007.	Deferred - 1971 IAM 5.25% (1994-2001)	317,637	XXX	317,637	XXX	
0200008.	Deferred - 1971 IAM 5.5% (1993)	10,961	XXX	10,961	XXX	
0200009.	Deferred - 1971 IAM 6% (1992)	1,463,104	XXX	56,727	XXX	1,406,377
0200010.	Deferred - 1971 IAM 6.25% (1987, 90-91)	1,658,099	XXX	1,658,099	XXX	
0200011.	Deferred - 1971 IAM 6.5% (1989)	677,445	XXX	677,445	XXX	
0200012.	Deferred - 1971 IAM 6.75% (1986-88)	1,674,622	XXX	1,674,622	XXX	
0200013.	Deferred - 1983 a - 7.25% (1986)	876,364	XXX	876,364	XXX	
0200014.	Deferred - 1983 a - 7.0% (1988-89)	58,291,168	XXX	58,291,168	XXX	
0200015.	Deferred - 1983 a - 6.75% (1988, 91)	25,723,893	XXX	25,723,893	XXX	
0200016.	Deferred - 1983 a - 6.50% (1987, 89-90)	35,929,023	XXX	35,618,542	XXX	310,481
0200017.	Deferred - 1983 a - 6.25% (1990-92)	68,490,523	XXX	68,490,523	XXX	
0200018.	Deferred - 1983 a - 6.00% (1992, 95)	52,007,099	XXX	52,007,099	XXX	
0200019.	Deferred - 1983 a - 5.75% (1993, 95, 00)	53,455,640	XXX	53,455,640	XXX	
0200020.	Deferred - 1983 a - 5.50% (1993-94, 96-98, 00-01)	193,088,235	XXX	193,088,235	XXX	
0200021.	Deferred - 1983 a - 5.25% (1994, 96-97, 01)	76,633,687	XXX	76,633,687	XXX	
0200022.	Deferred - 1983 a - 5.00% (1998-99, 08)	22,244,092	XXX	22,244,092	XXX	
0200023.	Deferred - Annuity 2000 - 5.5% (2002)	119,092,302	XXX	119,092,302	XXX	
0200024.	Deferred - Annuity 2000 - 5.25% (2002)	2,707,208	XXX	2,707,208	XXX	
0200025.	Deferred - Annuity 2000 - 5.0% (2003, 09)	2,000,418,134	XXX	2,000,418,134	XXX	
0200026.	Deferred - Annuity 2000 - 4.75% (2003-04, 2007-08)	1,963,519,393	XXX	1,963,519,393	XXX	
0200027.	Deferred - Annuity 2000 - 4.5% (2005-2008, NB)	1,942,496,131	XXX	1,942,496,131	XXX	
0200028.	Deferred - Annuity 2000 - 4.25% (NB)	214,632,247	XXX	214,557,061	XXX	75,186
0200029.	Deferred - 1963 Exp. Proj. - 4.75% (77-89)	67,235,517	XXX	67,174,585	XXX	60,932

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200030.	Deferred - 1963 Exp. Proj. - 5.75% (1974-84)	191,680,558	XXX		XXX	191,680,558
0200031.	Deferred - 1963 Exp. Proj. - 6.00% (1976-84)	4,778,610	XXX		XXX	4,778,610
0200032.	Deferred - 1983 a Proj. 20 yrs w/G - 4.5% (1976-94)	84,826,688	XXX	84,826,688	XXX	
0200033.	Deferred - 1983 a Proj. 20 yrs w/G - 4.75% (1980-82, 85-94)	249,792,066	XXX	249,792,066	XXX	
0200034.	Deferred - 1983 a Proj. 20 yrs w/G - 4.5% CRVM (1995-NB)	230,657,456	XXX	230,657,456	XXX	
0200035.	Deferred - 1983 a Proj. 20 yrs w/G - 4.75% CRVM (1995-2006)	95,150,888	XXX	95,150,888	XXX	
0200036.	Deferred - 1983 GAM Proj. 20 yrs w/H - 4.5% (1984, 93-NB)	81,141,265	XXX		XXX	81,141,265
0200037.	Deferred - 1983 GAM Proj. 20 yrs w/H - 4.75% (1988-2000, 04)	52,016,302	XXX		XXX	52,016,302
0200038.	Deferred - 1983 GAM Proj. 20 yrs w/H - 5.50% (NB)	561,024	XXX		XXX	561,024
0200039.	Deferred - 1983 GAM Proj. 20 yrs w/H - 5.75% (1985-2007)	410,728,083	XXX		XXX	410,728,083
0200040.	Deferred - 1983 GAM Proj. 20 yrs w/H - 6.00% (1985-91, 93, 08)	2,133,955	XXX		XXX	2,133,955
0200041.	Immediate - Sinking Fund - 3.5% (1964-79)	53,659	XXX	53,659	XXX	
0200042.	Immediate - 1971 IAM - 5.5% (1980-81)	4,562,186	XXX	4,562,186	XXX	
0200043.	Immediate - 1971 IAM - 7.5% (1980-81)	8,101,863	XXX	8,101,863	XXX	
0200044.	Immediate - 1983 a - 3%-8% (1982-2004, 2006)	1,500,421	XXX	1,500,421	XXX	
0200045.	Future Annuity Options	236	XXX	236	XXX	
0200046.	1971 IAM or Sinking Fund - 1982 ISSUES - 13.25%	8,893,452	XXX	8,893,452	XXX	
0200047.	1971 IAM or Sinking Fund - 1982 ISSUES - 12.50%	1,120,108	XXX	1,120,108	XXX	
0200048.	1971 IAM or Sinking Fund - 1982 ISSUES - 11.25%	1,431,766	XXX	1,431,766	XXX	
0200049.	1971 IAM or Sinking Fund - 1982 ISSUES - 8.75%	14,113,700	XXX	14,113,700	XXX	
0200050.	1971 IAM or Sinking Fund - 1983 ISSUES - 10.50%	2,519,583	XXX	2,519,583	XXX	
0200051.	1971 IAM or Sinking Fund - 1983 ISSUES - 10.00%	13,751,340	XXX	13,751,340	XXX	
0200052.	1971 IAM or Sinking Fund - 1983 ISSUES - 8.50%	2,225,430	XXX	2,225,430	XXX	
0200053.	1971 IAM or Sinking Fund - 1983 ISSUES - 7.00%	10,348,761	XXX	10,348,761	XXX	
0200054.	1971 IAM or Sinking Fund - 1984 ISSUES - 11.25%	44,658,105	XXX	44,658,105	XXX	
0200055.	1971 IAM or Sinking Fund - 1984 ISSUES - 10.75%	5,534,317	XXX	5,534,317	XXX	
0200056.	1971 IAM or Sinking Fund - 1984 ISSUES - 9.75%	7,425,712	XXX	7,425,712	XXX	
0200057.	1971 IAM or Sinking Fund - 1984 ISSUES - 7.50%	25,339,481	XXX	25,339,481	XXX	
0200058.	1983 a or Sinking Fund - 2005-07, NB ISSUES - 4.250%	524,126	XXX	524,126	XXX	
0200059.	1983 a or Sinking Fund - 2004, 2008 ISSUES - 4.500%	562,480	XXX	562,480	XXX	
0200060.	1983 a or Sinking Fund - 1998, 99, 2003, 05, 06, 09-NB ISSUES - 4.750%	3,795,951	XXX	3,795,951	XXX	
0200061.	1983 a or Sinking Fund - 1994, 96, 2002, 04, 07, 08, NB ISSUES - 5.000%	10,792,742	XXX	10,792,742	XXX	
0200062.	1983 a or Sinking Fund - 1993, 97, 2000, 01, 05-07, NB ISSUES - 5.250%	179,395,027	XXX	179,395,027	XXX	
0200063.	1983 a or Sinking Fund - 1995, 99, 2004, 07-09 ISSUES - 5.500%	153,323,648	XXX	153,323,648	XXX	
0200064.	1983 a or Sinking Fund - 1992, 2009 ISSUES - 5.750%	10,351,806	XXX	10,351,806	XXX	
0200065.	1983 a or Sinking Fund - 1987, 90, 91, 94, 96, 97, 2001, 03, 09 ISSUES - 6.000%	228,590,373	XXX	228,590,373	XXX	
0200066.	1983 a or Sinking Fund - 1988, 89, 93, 98, 99, 2000 ISSUES - 6.250%	210,381,191	XXX	210,381,191	XXX	
0200067.	1983 a or Sinking Fund - 1986, 94, 95, 2002 ISSUES - 6.500%	358,034,203	XXX	358,034,203	XXX	
0200068.	1983 a or Sinking Fund - 1992, 96, 97, 2001 ISSUES - 6.750%	383,384,159	XXX	383,384,159	XXX	
0200069.	1983 a or Sinking Fund - 1993, 2000 ISSUES - 7.000%	410,870,889	XXX	410,870,889	XXX	
0200070.	1983 a or Sinking Fund - 1987, 91, 95 ISSUES - 7.250%	221,462,907	XXX	221,462,907	XXX	
0200071.	1983 a or Sinking Fund - 1985 ISSUES - 7.500%	49,224,865	XXX	49,224,865	XXX	
0200072.	1983 a or Sinking Fund - 1987, 92 ISSUES - 7.750%	180,614,919	XXX	180,614,919	XXX	
0200073.	1983 a or Sinking Fund - 1986, 87 ISSUES - 8.000%	91,690,597	XXX	91,690,597	XXX	
0200074.	1983 a or Sinking Fund - 1990, 91 ISSUES - 8.250%	426,286,945	XXX	426,286,945	XXX	
0200075.	1983 a or Sinking Fund - 1986, 88, 89 ISSUES - 8.750%	564,208,572	XXX	564,208,572	XXX	
0200076.	1983 a or Sinking Fund - 1986 ISSUES - 9.250%	111,307,161	XXX	111,307,161	XXX	
0200077.	1983 a or Sinking Fund - 1985 ISSUES - 9.500%	22,752,241	XXX	22,752,241	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200078. 1983 a or Sinking Fund - 1985 ISSUES - 10.500%	9,902,995	XXX	9,902,995	XXX	
0200079. 1983 a or Sinking Fund - 1985 ISSUES - 11.000%	47,591,628	XXX	47,591,628	XXX	
0200080. 1994 GAR - 6.25% CARVM (1998,1999)	107,645,029	XXX		XXX	107,645,029
0200081. 1994 GAR - 5.50% CARVM (1999)	50,502	XXX		XXX	50,502
0200082. 1994 GAR - 4.75% CARVM (1998,1999)	175,154	XXX		XXX	175,154
0200083. 1994 GAR - 6.50% CARVM (2002)	6,703	XXX		XXX	6,703
0299997. Totals (Gross)	12,249,221,851	XXX	11,396,431,350	XXX	852,790,501
0299998. Reinsurance ceded	4,840,908	XXX	4,840,908	XXX	
0299999. Annuities: Totals (Net)	12,244,380,943	XXX	11,391,590,442	XXX	852,790,501
0300001. 1983 IAM 4% (1976,1979,1996)	100,065		100,065		
0399997. Totals (Gross)	100,065		100,065		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	100,065		100,065		
0400001. 1926-1933 I-D DI w/41 CSO - 2.5% (1957-62)	90		90		
0400002. 1926-1933 I-D DI w/41 CSO - 3.0% (1957-62)	256		256		
0400003. 1959 INTERCO DISA - 3.0% (1962-NB)	73,183		73,183		
0400004. 1959 ADB 1958 CSO 3%	195,000		195,000		
0400005. Unearned Premium	60,979		60,979		
0499997. Totals (Gross)	329,508		329,508		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	329,508		329,508		
0500001. 1926 CLASS (3) w/41 CSO - 3.0% (1957-62)	292		292		
0500002. 150% MOD. CLASS (3) DISABILITY - 1941	1,227		1,227		
0500003. 1952 Period 2 - 1958 CSO 3%	481,000		481,000		
0500004. 1952 INTERCO DISA - 3.0% (1962-NB)	18,688		18,688		
0500005. Unearned Premium	234,955		234,955		
0599997. Totals (Gross)	736,162		736,162		
0599998. Reinsurance ceded	20		20		
0599999. Disability-Active Lives: Totals (Net)	736,142		736,142		
0600001. 1952 Period 2 3%	772,135		772,135		
0600002. 1952 INTERCO DISA - 3.0% (1962-NB)	3,879,195		3,879,195		
0600003. Hunters	192,702				192,702
0699997. Totals (Gross)	4,844,032		4,651,330		192,702
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	4,844,032		4,651,330		192,702
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	29,254,695		25,174,791		4,079,904
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,700,590		1,700,590		
0700003. Interest on Suspense and Holding Accounts	61,477		61,477		
0700004. AG 32 Reserve for Immediate Payment of Claims	6,139,479		6,137,591		1,888
0700005. AG 43 Aggregate Reinsurance Excess	4,479,909		4,475,853		4,056
0700006. Extra Mortality on Substandard Policies	971,514		971,514		
0700007. GIR - Extra Mortality on GIR options	3,671,721		3,671,721		
0799997. Totals (Gross)	46,279,385		42,193,537		4,085,848
0799998. Reinsurance ceded	3,494,736		3,494,736		
0799999. Miscellaneous Reserves: Totals (Net)	42,784,649		38,698,801		4,085,848
9999999. Totals (Net) - Page 3, Line 1	13,818,477,506		12,950,839,436		867,638,070

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 1,040,035,341

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 1,188,214,278

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $

7.4 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Deferred Annuities Issued Prior to 1/1/2009	CARVM without maximization of free partial withdrawals	CARVM with maximization of free partial withdrawals	10,628,440
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	10,628,440
9999999 - Total (Column 4, only)			10,628,440

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	126,002	2,532				123,470			
2.	Additional contract reserves (a)	3,955,892	2,201,566				1,754,326			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	4,081,894	2,204,098				1,877,796			
8.	Reinsurance ceded	58,263	10,136				48,127			
9.	Totals (Net)	4,023,631	2,193,962				1,829,669			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	57,607,992	56,355,595				1,252,397			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	57,607,992	56,355,595				1,252,397			
15.	Reinsurance ceded	56,907,809	56,334,595				573,214			
16.	Totals (Net)	700,183	21,000				679,183			
17.	TOTAL (Net)	4,723,814	2,214,962				2,508,852			
18.	TABULAR FUND INTEREST	195,239	124,153				71,086			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,309,098,656	5,687,414	2,190,000,521	1,107,125	254,097	112,049,499
2. Deposits received during the year	120,479,880		99,276,978	171,316	3,324	21,028,262
3. Investment earnings credited to the account	129,769,280	312,807	124,869,084	43,029	13,323	4,531,037
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	365,166,209		343,636,714	181,287	17,794	21,330,414
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,194,181,607	6,000,221	2,070,509,869	1,140,183	252,950	116,278,384
10. Reinsurance balance at the beginning of the year	(214,433)		(214,433)			
11. Net change in reinsurance assumed	(10,244)		(10,244)			
12. Net change in reinsurance ceded	(70,697)		(70,697)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(153,980)		(153,980)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,194,027,627	6,000,221	2,070,355,889	1,140,183	252,950	116,278,384

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	25,408,491		7,366,742				524,102		17,511,762		5,885
	2.22 Reinsurance assumed	93,248		93,248								
	2.23 Reinsurance ceded	920,484		920,484								
	2.24 Net	24,581,255		(b) 6,539,506	(b)		(b)	(b) 524,102		(b) 17,511,762	(b)	(b) 5,885
3. Incurred but unreported:												
	3.1 Direct	89,932,691		2,750,000				1,546,903		85,434,788		201,000
	3.2 Reinsurance assumed	124,787								124,787		
	3.3 Reinsurance ceded	2,910,621						702,451		2,208,170		
	3.4 Net	87,146,857		(b) 2,750,000	(b)		(b)	(b) 844,452		(b) 83,351,405	(b)	(b) 201,000
4. TOTALS	4.1 Direct	115,341,182		10,116,742				2,071,005		102,946,550		206,885
	4.2 Reinsurance assumed	218,035		93,248						124,787		
	4.3 Reinsurance ceded	3,831,105		920,484				702,451		2,208,170		
	4.4 Net	111,728,112	(a)	(a) 9,289,506				(a) 1,368,554		100,863,167		206,885

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 21,000
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 679,183 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	712,244,686		116,816,654	293,195,197	11,979		9,209,682	7,742,163	284,351,740		917,271
1.2 Reinsurance assumed	452,302		124,244				23,500		304,558		
1.3 Reinsurance ceded	50,210,780		29,455,435	24,986			4,082,783		16,440,626		206,950
1.4 Net	(d) 662,486,208		87,485,463	293,170,211	11,979		5,150,399	7,742,163	268,215,672		710,321
2. Liability December 31, current year from Part 1:											
2.1 Direct	115,341,182		10,116,742				2,071,005		102,946,550		206,885
2.2 Reinsurance assumed	218,035		93,248						124,787		
2.3 Reinsurance ceded	3,831,105		920,484				702,451		2,208,170		
2.4 Net	111,728,112		9,289,506				1,368,554		100,863,167		206,885
3. Amounts recoverable from reinsurers December 31, current year	2,374,749		1,325,431				37,129		1,006,077		6,112
4. Liability December 31, prior year:											
4.1 Direct	122,423,197		18,976,668				1,698,008		101,512,521		236,000
4.2 Reinsurance assumed	166,886		64,376						102,510		
4.3 Reinsurance ceded	8,550,033		5,906,212				743,904		1,899,917		
4.4 Net	114,040,050		13,134,832				954,104		99,715,114		236,000
5. Amounts recoverable from reinsurers December 31, prior year	1,745,173		592,016				248,277		898,619		6,261
6. Incurred Benefits											
6.1 Direct	705,162,671		107,956,728	293,195,197	11,979		9,582,679	7,742,163	285,785,769		888,156
6.2 Reinsurance assumed	503,451		153,116				23,500		326,835		
6.3 Reinsurance ceded	46,121,428		25,203,122	24,986			3,830,182		16,856,337		206,801
6.4 Net	659,544,694		82,906,722	293,170,211	11,979		5,775,997	7,742,163	269,256,267		681,355

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 106,404 in Line 1.1, $ 106,404 in Line 1.4.
$ 106,404 in Line 6.1, and $ 106,404 in Line 6.4.

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

(d) Includes $ 408,381 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities		4,865,217	4,865,217
10.	Securities lending reinvested collateral assets			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)		4,865,217	4,865,217
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		5,077	5,077
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,872,266	2,387,036	514,770
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	20,471,801	34,734,427	14,262,626
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	4,229,646	1,607,389	(2,622,257)
21.	Furniture and equipment, including health care delivery assets	3,988,720	4,655,495	666,775
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	19,051,023	27,068,857	8,017,834
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,613,456	75,323,498	25,710,042
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	49,613,456	75,323,498	25,710,042
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Accounts and notes receivable	6,378,008	8,442,030	2,064,022
2502.	Intangible assets	9,734,468	15,319,753	5,585,285
2503.	Other assets	2,915,378	3,279,007	363,629
2598.	Summary of remaining write-ins for Line 25 from overflow page	23,169	28,067	4,898
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	19,051,023	27,068,857	8,017,834

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Symetra Life Insurance Company (the Company) have been prepared in conformity with the National Association of Insurance Commissioners (NAIC) Accounting Practices and Procedures Manual and Annual Statement Instructions, except to the extent that practices prescribed or permitted by the Office of the Insurance Commissioner of the State of Washington (the Department) differ. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2010 or 2009.

Under Washington State Insurance code RCW 48.13.240(3), a mutual fund is classified as a miscellaneous investment and investment in a single entity's mutual fund is limited to no more than 1% of an insurer's admitted assets. The Company, with the explicit permission of the Department, is permitted to invest up to 4% of its assets in a single entity's mutual funds, as well as an unlimited amount of its assets in mutual funds listed on the NAIC's most recent Mutual Fund Lists as U.S. Direct Obligations/Full Faith and Credit Exempt. As of December 31, 2010 and 2009, the Company held $207,341,737 or 0.89% and $94,870,630 or 0.46%, respectively, of admitted assets in a single entity's mutual fund. The Company has no other permitted practices.

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

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

C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

(8) Investments in limited partnerships consists of investments in tax-sheltered affordable housing projects and state tax credit funds which were initially recorded at cost and subsequently carried at amortized cost. As of December 31, 2010, the Company was invested in sixteen limited partnership interests, five of which were entered into during 2010. Annual amortization is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company and is recorded in net investment income. A liability is also recorded for future equity contributions at the present value of future contributions, which are considered unconditional and legally binding.

(9) All derivatives are stated at fair value.

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

(11) For Medical Specific Stop Loss, the liabilities are calculated using a Gross Premium Valuation method, with assumptions and adequacy reviewed on a quarterly basis. For Medical Aggregate Stop Loss, the liabilities are calculated using the Gross Premium Valuation method (similar to the Medical Specific Stop Loss) with the assumptions to be reviewed annually. For Select Benefits and Group term life, the liabilities are a factor of premium as well as a policy level factor of expected claims. The factors are validated and reviewed annually for adequacy.

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

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

(13) The Company has no pharmaceutical rebate receivables.

2. Accounting Changes and Correction of Errors

Accounting Changes

The Company adopted SSAP No. 100, *Fair Value Measurements*, as of December 31, 2010. This SSAP defines fair value, establishes a framework for measuring fair value and establishes fair value disclosure requirements. The adoption did not have an impact on the Company's assets, liabilities, income or surplus but did require additional disclosures. See Note 20.

In accordance with the changes adopted by the NAIC's Hybrid Risk-Based Capital (RBC) Working Group, the Company changed its categorization of hybrid securities as of January 1, 2009. Under the new guidance, hybrid securities, also referred to as trust preferred securities and capital securities, were previously reported as preferred stocks and their NAIC designation was reduced by one in the calculation of the asset valuation reserve. Under the new guidance, hybrid securities are accounted for under SSAP No. 26, *Bonds, excluding Loan-backed and Structured Securities*, which requires that securities are reported at amortized cost except for those with a NAIC designation of class 6, which are reported at lower of amortized cost or fair value. This resulted in a release of unrealized loss recorded as of December 31, 2008, which had a positive impact of $20,405,419 to surplus in 2009. The impact is reflected net of tax in the change in net unrealized capital gains in the statement of changes in capital and surplus.

The Company adopted SSAP No. 43R, *Loan-backed and Structured Securities* (SSAP No. 43R) as of September 30, 2009. This SSAP substantively revises SSAP No. 43 and supersedes SSAP No. 98, *Treatment of Cash Flows When Quantifying Changes in Valuations and Impairments* and paragraph 13 of SSAP No. 99, *Accounting for Certain Securities Subsequent to an Other-Than-Temporary Impairment*. This SSAP revises valuation and impairment requirements to be based on the present value of cash flows expected to be collected for securities in which the Company has the intent and ability to hold, but does not expect to recover the entire amortized cost basis, and requires impaired securities that the Company intends to sell to be recorded at fair value. The cumulative effect on adoption of SSAP No. 43R was $182,021, net of taxes.

The Company adopted SSAP No. 10R, *Income Taxes*, as of December 31, 2009. This SSAP substantively revises SSAP No. 10, *Income Taxes*, to allow the admission of adjusted gross deferred tax assets (DTAs) expected to be realized within three years of the balance sheet date, an increase from the prior recovery period of one year. In addition, SSAP No. 10R increased the limit for admissibility from the prior 10% of adjusted capital and surplus to 15% for qualifying companies. Upon adoption of SSAP No. 10R, the Company recorded an adjustment of $38,662,583 as an increase to aggregate write-ins for gains and losses in surplus. See Note 9A.

The Company adopted Actuarial Guideline XLIII, *CARVM for Variable Annuities*, as of December 31, 2009. This Guideline replaces Actuarial Guideline XXXIV, *Variable Annuity Minimum Guaranteed Death Benefit Reserves*, and Actuarial Guideline XXXIX, *Reserves for Variable Annuities with Guaranteed Living Benefits*. This Guideline establishes a principles based approach for determining reserves for variable annuities. The reserves established as of December 31, 2009 under Actuarial Guideline XLIII were $4,088,554 higher than the reserves that would have been held for the same period under the prior guidelines. The impact of adopting Actuarial Guideline XLIII was reflected in the 2009 summary of operations.

NOTES TO FINANCIAL STATEMENTS

Correction of Errors

During 2010, the Company discovered an error in the calculation and reporting of reserves on three of its life insurance products. The No Lapse Endorsement on the Company's Single Universal Life (SUL) and SUL+ products was calculated as a 20 year benefit instead of a lifetime benefit which understated reserves by $4,653,742. In a separate matter, the Extended Term Insurance contracts were reserved for as active, fixed premium universal life insurance policies which overstated the reserves by $912,447. The Company made a correction to increase life and annuity reserves $3,741,295 and recorded an increase in aggregate write-ins for gains and losses in surplus of $3,501,960, net of taxes.

During 2010, the Company discovered an error in the reporting of limited partnership investments in affordable housing projects. Annual amortization of the investment, which is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company over the life of the investment, was recorded as a change in net unrealized capital gains (losses), net of tax, in the statements of changes in capital and surplus. Statement of Statutory Accounting Principles (SSAP) No. 93, *Accounting for Low Income Housing Tax Credit Property Investments*, states that amortization shall be recognized in the income statement as an offset to federal taxes. In the prior year, net investment income and net income were overstated and change in net unrealized capital gains (losses) less capital gains tax was understated by $10,947,234. Additionally, the Company's Asset Valuation Reserve (AVR) was understated by $2,564,621. The Company increased the AVR reserve and recorded a correction in aggregate write-ins for gains and losses in surplus of $2,564,621.

During 2010, the Company discovered an error relating to three types of income annuity policies that were incorrectly classified as deposit-type annuities instead of life-contingent. These policies do not have regular life-contingent benefit streams but have an implicit life-contingent benefit – return of premium guarantee, which is paid if the annuitant dies before the policy benefit payments begin to payout. The Company reclassified $6,250,634 from deposit-type to life contingent reserves with a corresponding reclassification between interest and adjustments on contract or deposit-type contract funds and increase in aggregate reserves for life and accident and health contracts.

During 2010, the Company discovered errors in prior years' reporting of surplus from the separate account statement included in unassigned funds and the reporting of net gain from operations in the Separate Account, in the amounts of ($2,546,543) and $73,268, respectively. Accumulated surplus relating to the Company's fixed Bank Owned Life Insurance (BOLI) product was recorded as part of separate account liabilities and the net gain from operations for the year ended December 31, 2009 was recorded as transfers from separate accounts, net.

As of December 30, 2010, the following corrections were made:

Liabilities, surplus and other funds:

Transfers to separate accounts due or accrued, net (line 13)	$	73,268
From separate account statement (line 27)		2,473,275
Total increase to liabilities, surplus and other funds	$	2,546,543

Summary of operations:

Separate accounts net gain from operations excluding unrealized gains or losses (line 5)	$	422,983
Net transfers to or (from) separate accounts, net of reinsurance (line 26)		73,268
Other changes in surplus in separate accounts statement (line 47)		2,050,292
Total decrease to the summary of operations	$	2,546,543

During 2010, the Company discovered an error in the reporting of mortgage loan origination fees. Mortgage loan origination fees were recorded as a deferred liability and amortized to investment income over the life of the loan. SSAP No. 37, *Mortgage Loans*, states that nonrefundable fees other than points shall be recorded in income upon receipt. In December 2010, the Company recorded a correction to remove the deferred liability as of December 31, 2009 and recorded an aggregate write-in for gains and losses in surplus of $1,332,370, net of the tax.

There were no errors discovered during the year ended December 31, 2009.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2010 were 7.50% and 5.26%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2009 were 7.94% and 6.00%, respectively.

(2) During 2010, the Company reduced interest rates on six outstanding mortgage loans:

0.250%	$	580,223 carrying value – 1 loan
0.700%	$	1,674,359 carrying value – 2 loans
1.250%	$	1,558,285 carrying value – 1 loan
1.625%	$	1,373,936 carrying value – 1 loan
1.980%	$	5,497,961 carrying value – 1 loan

During 2009, the Company reduced interest rates on one outstanding mortgage loan:

0.500%	$	565,245 carrying value

(3) The maximum percentage the Company allows of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages is 75%. The maximum actual percentage of any one loan to value was 74.7% and 65.6% for loans funded during the years ended December 31, 2010 and 2009, respectively.

(4) The Company held no mortgage loans with interest more than 180 days past due as of December 31, 2010 and 2009.

(5) As of December 31, 2010 and 2009, there were no taxes, assessments or amounts advanced that had not been repaid and had not been included in the mortgage loan total, and there were no outstanding liens.

(6) The Company had no impaired loans with a related allowance for credit losses as of December 31, 2010 or 2009.

(7) The Company had no impaired loans without an allowance for credit losses as of December 31, 2010 and one impaired loan without an allowance for credit losses with a book value of $1,670,000 as of December 31, 2009.

(8) The average recorded investment in impaired loans was $835,000 as of December 31, 2010 and 2009.

(9) Interest income recognized during the period the loans were impaired – None

(10) Amount of interest income recognized on a cash-basis during the period the loans were impaired - None

(11) Activity in the allowance for credit losses accounts – None

(12) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

(1) The Company had no investments in restructured loans as of December 31, 2010 and 2009.

(2) Realized capital losses related to restructured loans – Not applicable

(3) The Company does not have any commitments to lend additional funds related to restructured loans or securities.

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

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2) Other-than- temporary impairments (OTTI) for loan-backed and structured securities recognized for the year ended December 31, 2010:

		(2) OTTI Recognized in Loss			
	(1) Amortized Cost Basis Before OTTI	(2a) Interest	(2b) Non-interest	(3) Book/Adjusted Carrying Value 1 - (2a+2b)	Fair Value at Time of Impairment
OTTI recognized 1st Quarter					
a. Intent to sell	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	37,419,139	-	1,133,365	36,285,774	29,376,907
c. Total 1st quarter	$ 37,419,139	$ -	$ 1,133,365	$ 36,285,774	$ 29,376,907
OTTI recognized 2nd Quarter					
d. Intent to sell	$ -	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	16,651,856	-	685,850	15,966,006	15,331,480
f. Total 2nd quarter	$ 16,651,856	$ -	$ 685,850	$ 15,966,006	$ 15,331,480
OTTI recognized 3rd Quarter					
g. Intent to sell	$ -	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain investment in the security for a period of time sufficient to recover the amortized cost basis	35,763,829	-	1,745,736	34,018,093	27,961,698
i. Total 3rd quarter	$ 35,763,829	$ -	$ 1,745,736	$ 34,018,093	$ 27,961,698
OTTI recognized 4th Quarter					
j. Intent to sell	$ -	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	95,638,145	-	4,132,050	91,506,095	74,499,460
l. Total 4th quarter	$ 95,638,145	$ -	$ 4,132,050	$ 91,506,095	$ 74,499,460
m. Annual aggregate total		$ -	$ 7,697,001		

NOTES TO FINANCIAL STATEMENTS

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

Cusip	Book/Adj Carrying Value Amortized Cost before Current Period OTTI	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Statement where Reported
05952FAE3	$ 34,336,848	$ 390,549	$ 33,946,299	$ 33,946,299	9/30/2008
02149DAJ8	16,391,766	2,189,207	14,202,559	11,468,675	9/30/2009
05952FAE3	25,175,155	642,313	24,532,842	22,951,044	9/30/2009
12545CAD2	14,406,280	1,533,639	12,872,641	10,332,854	9/30/2009
12613YAB5	6,290,487	154,707	6,135,780	3,770,309	9/30/2009
126694W46	13,353,227	774,476	12,578,751	8,729,940	9/30/2009
126694W79	16,159,185	1,537,877	14,621,308	6,568,734	9/30/2009
126694X52	8,081,983	434,688	7,647,295	4,693,807	9/30/2009
395386AP0	15,517,666	370,956	15,146,710	11,310,570	9/30/2009
4663OUAC8	12,841,287	1,252,402	11,588,885	9,517,990	9/30/2009
02149DAJ8	13,715,616	640,244	13,075,372	10,559,854	12/31/2009
05952FAE3	19,698,937	2,526,144	17,172,793	18,832,928	12/31/2009
12667F6C4	9,322,882	174,129	9,148,753	4,396,129	12/31/2009
16163OBX5	2,450,849	133,732	2,317,117	2,011,107	12/31/2009
9292272X3	2,304,086	111,445	2,192,641	1,738,159	12/31/2009
12545CAD2	12,938,969	340,870	12,598,099	10,581,541	3/31/2010
126694X52	7,623,858	123,289	7,500,569	5,056,077	3/31/2010
16163OBX5	1,987,144	219,304	1,767,840	1,875,395	3/31/2010
32056FAA0	2,991,830	266,978	2,724,852	2,833,929	3/31/2010
362636AM4	11,877,338	182,924	11,694,414	9,029,965	3/31/2010
12545CAD2	12,654,824	436,663	12,218,161	11,349,096	6/30/2010
4663OGBC8	3,997,032	249,187	3,747,845	3,982,384	6/30/2010
12545CAD2	12,306,175	335,035	11,971,140	11,659,160	9/30/2010
126694X52	7,492,014	130,411	7,361,603	5,714,983	9/30/2010
75902AAA6	15,965,640	1,280,290	14,685,350	10,587,555	9/30/2010
12613YAB5	10,592,041	594,896	9,997,145	7,568,924	12/31/2010
126694JT6	24,155,118	341,229	23,813,889	20,613,224	12/31/2010
126694W79	14,615,778	137,239	14,478,539	8,054,728	12/31/2010
16162YAE5	10,057,356	204,737	9,852,619	8,610,835	12/31/2010
74957EAR8	21,549,228	713,864	20,835,364	19,064,194	12/31/2010
75902AAA6	14,668,624	2,140,085	12,528,539	10,587,555	12/31/2010
Total		**$ 20,563,509**			

The amortized cost after OTTI is equal to the present value of projected cash flows at time of OTTI.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ (8,044,151)
2. 12 Months or longer	$ (44,415,073)

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

1. Less than 12 months	$ 289,749,685
2. 12 Months or longer	$ 294,289,287

NOTES TO FINANCIAL STATEMENTS

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

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

- Extent and duration of the decline in fair value below cost or amortized cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;
- Any reduction or elimination of dividends or nonpayment of scheduled interest payments;
- Other indications that a credit loss has occurred; and
- The Company's intent to sell or whether the Company has the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements or securities lending transactions as of December 31, 2010 or 2009.

F. Real Estate

The Company's investment in real estate was $1,670,000 and $0 as of December 31, 2010 and 2009, respectively. During 2009, this asset was an impaired loan without an allowance for credit losses. See Note 5A (7).

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

(2) Real estate sold or classified as held for sale - None

(3) Changes to a plan of sale for an investment in real estate - Not applicable

(4) Retail land sales operations - Not applicable

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

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

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2010, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	12 Years	14 Years
Boston Financial Institutional Tax Credits XXX	9 Years	13 Years
Centerline Corporate Partners XXX, LP	8 Years	12 Years
PNC MultiFamily Capital Institutional Fund XXXV	10 Years	14 Years
Centerline Corporate Partners XXI, LP	7 Years	8 Years
Centerline Corporate Partners XXXV, LP	10 Years	14 Years
USA Institutional Tax Credit Fund LXXII, LP	12 Years	15 Years
USA Tax Credit Stimulus Fund LP	12 Years	16 Years
Alliant Tax Credit Fund 60	12 Years	16 Years
Countryside Corporate Tax Credits XIX LP	12 Years	16 Years

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

NOTES TO FINANCIAL STATEMENTS

The Company's limited partnership interests related to LIHTC as December 31, 2009, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	11 Years	15 Years
Boston Financial Institutional Tax Credits XXX	9 Years	14 Years
Centerline Corporate Partners XXX, LP	9 Years	13 Years
PNC MultiFamily Capital Institutional Fund XXXV	11 Years	15 Years
Centerline Corporate Partners, XXI, LP	8 Years	9 Years
Centerline Corporate Partners, XXXV, LP	10 Years	15 Years
USA Institutional Tax Credit Fund LXXII, LP	12 Years	16 Years

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

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

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

(4) Impairment loss for its investments in LIHTC - None

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write-down for investments in joint ventures, partnerships or limited liability companies during the years ended December 31, 2010 and 2009.

7. Investment Income

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

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

B. Investment income due and accrued excluded from surplus was $0 and $5,077 as of December 31, 2010 and 2009, respectively.

8. Derivative Instruments

A. B. and C.

The Company has a closed block of fixed indexed annuity (FIA) product that credits the policyholders' accounts based on a percentage of the gain in the S&P 500 Index. In connection with this product, the Company has a hedging program with the objective to hedge the exposure to changes in the S&P 500 Index. This program consists of buying S&P 500 Index options. Although the Company uses index options to hedge the equity return component of the FIA, the options do not qualify as hedging instruments according to the criteria in SSAP No. 86, *Accounting for Derivatives and Hedging Activities.* Accordingly, the assets are recorded at fair value as free-standing derivative assets or options. These options have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

The Company has no market risk on its FIA product because this risk is mitigated by the options mentioned above.

D. Unrealized net gain or loss from derivative instruments excluded from assessment of hedge effectiveness - Not applicable

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

F. Derivatives accounted for as cash flow hedges of a forecasted transaction - Not applicable

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1. Total DTAs and DTLs by tax character

	12/31/2010		
	(1)	(2)	(3)
			(Col 1+2)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 118,948,689	$ 38,724,373	$ 157,673,062
(b) Statutory valuation allowance adjustment	-	-	-
(c) Adjusted gross DTAs (1a+1b)	118,948,689	38,724,373	157,673,062
(d) DTLs	(63,986,782)	-	(63,986,782)
(e) Subtotal (net DTAs)	54,961,907	38,724,373	93,686,280
(f) DTAs nonadmitted	(5,324,324)	(15,147,477)	(20,471,801)
(g) Net admitted DTA (1e+1f)	$ 49,637,583	$ 23,576,896	$ 73,214,479

	12/31/2009		
	(4)	(5)	(6)
	-	-	-
	-	-	(Col 4+5)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 115,556,126	$ 46,636,754	$ 162,192,880
(b) Statutory valuation allowance adjustment	-	-	-
(c) Adjusted gross DTAs (1a+1b)	115,556,126	46,636,754	162,192,880
(d) DTLs	(46,374,814)	-	(46,374,814)
(e) Subtotal (net DTAs)	69,181,312	46,636,754	115,818,066
(f) DTAs nonadmitted	(16,010,411)	(18,724,016)	(34,734,427)
(g) Net admitted DTA (1e+1f)	$ 53,170,901	$ 27,912,738	$ 81,083,639

	Change		
	(7)	(8)	(9)
	-	-	-
	(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 3,392,563	$ (7,912,381)	$ (4,519,818)
(b) Statutory valuation allowance adjustment	-	-	-
(c) Adjusted gross DTAs (1a+1b)	3,392,563	(7,912,381)	(4,519,818)
(d) DTLs	(17,611,968)	-	(17,611,968)
(e) Subtotal (net DTAs)	(14,219,405)	(7,912,381)	(22,131,786)
(f) DTAs nonadmitted	10,686,087	3,576,539	14,262,626
(g) Net admitted DTA (1e+1f)	$ (3,533,318)	$ (4,335,842)	$ (7,869,160)

The calculations above to determine adjusted gross DTAs and net admitted DTAs have not been impacted by tax-planning strategies.

2. SSAP No. 10R Election

The Company has elected to admit DTAs pursuant to paragraph 10.e. of SSAP No 10R. The Company also made this election for the year ended December 31, 2009.

3. Increased admitted amount under paragraph 10.e.

	12/31/2010	12/31/2009	Change
Increased amount of admitted assets. – Ordinary	$ 26,228,811	$ 25,060,032	$ 1,168,779
Increased amount of admitted assets. – Capital	13,824,240	13,602,551	221,689
Total increased amount of admitted assets	$ 40,053,051	$ 38,662,583	$ 1,390,468

NOTES TO FINANCIAL STATEMENTS

4. Summary of admitted adjusted gross DTAs

	12/31/2010		
	(1)	(2)	(3) (Col 1+2)
	Ordinary	Capital	Total
Admission calculation components - SSAP No. 10R, par. 10.a., 10.b., and 10.c.			
(a) Amount admitted under paragraph 10.a.	$ 21,811,314	$ 11,350,113	$ 33,161,427
(b) Amount admitted under paragraph 10.b.i.	-	-	-
(c) Amount admitted under paragraph 10.c.	63,986,782	-	63,986,782
(d) Total admitted under paragraph 10.a. to10.c.	$ 85,798,096	$ 11,350,113	$ 97,148,209
Admission calculation components - SSAP No. 10R, par. 10.e.			
(e) Amount admitted under paragraph 10.e.i.	$ 48,040,125	$ 12,881,021	$ 60,921,146
(f) Amount admitted under paragraph10.e.ii.a.	-	12,293,332	12,293,332
(g) Amount admitted under paragraph 10.e.iii.	63,986,782	-	63,986,782
(h) Total admitted under paragraph,10.e.	$ 112,026,907	$ 25,174,353	$ 137,201,260
(i) Additional amount admitted under paragraph 10.e.	$ 26,228,811	$ 13,824,240	$ 40,053,051

	12/31/2009		
	(4)	(5)	(6) (Col 4+5)
	Ordinary	Capital	Total
Admission calculation components - SSAP No. 10R, par. 10.a., 10.b., and 10.c.			
(a) Amount admitted under paragraph 10.a.	$ 23,492,884	$ 18,928,172	$ 42,421,056
(b) Amount admitted under paragraph 10.b.i.	-	-	-
(c) Amount admitted under paragraph 10.c.	46,374,814	-	46,374,814
(d) Total admitted under paragraph 10.a. to 10.c.	$ 69,867,698	$ 18,928,172	$ 88,795,870
Admission calculation components - SSAP No. 10R, par. 10.e.			
(e) Amount admitted under paragraph10.e.i.	$ 48,552,916	$ 32,530,723	$ 81,083,639
(f) Amount admitted under paragraph 10.e.ii.a.	-	-	-
(g) Amount admitted under paragraph 10.e.iii.	46,374,814	-	46,374,814
(h) Total admitted under paragraph 10.e.	$ 94,927,730	$ 32,530,723	$ 127,458,453
(i) Additional amount admitted under paragraph 10.e.	$ 25,060,032	$ 13,602,551	$ 38,662,583

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total
Admission calculation components - SSAP No. 10R, par. 10.a., 10.b., and 10.c.			
(a) Amount admitted under paragraph 10.a.	$ (1,681,570)	$ (7,578,059)	$ (9,259,629)
(b) Amount admitted under paragraph 10.b.i.	-	-	-
(c) Amount admitted under paragraph 10.c.	17,611,968	-	17,611,968
(d) Total admitted under paragraph 10.a. to10.c.	$ 15,930,398	$ (7,578,059)	$ 8,352,339
Admission calculation components - SSAP No. 10R, Par. 10.e.			
(e) Amount admitted under paragraph 10.e.i.	$ (512,791)	$ (19,649,702)	$ (20,162,493)
(f) Amount admitted under paragraph 10.e.ii.a.	-	12,293,332	12,293,332
(g) Amount admitted under paragraph10.e.iii.	17,611,968	-	17,611,968
(h) Total admitted under paragraph 10.e.	$ 17,099,177	$ (7,356,370)	$ 9,742,807
(i) Additional amount admitted under paragraph 10.e.	$ 1,168,779	$ 221,689	$ 1,390,468

Ten percent of statutory surplus under paragraph 10.b.ii.	$ 165,012,837
Fifteen percent of statutory surplus under par. 10.e.ii.b.	$ 247,519,255
Risk based capital amount utilized in paragraph 10.d.	
Total adjusted capital	$ 1,896,505,778
Authorized control level	$ 200,796,530

NOTES TO FINANCIAL STATEMENTS

5. Increased amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital:

	12/31/2010		
	(1) - SSAP 10R Par. 10.a.-10.c.	(2) - SSAP 10R Par. 10.e.	(3) (Col 2-1) Increased Amount
Admitted DTAs	$ 97,148,209	$ 137,201,260	$ 40,053,051
Admitted assets	$ 23,151,414,860	$ 23,191,467,911	$ 40,053,051
Statutory surplus	$ 1,712,251,849	$ 1,752,304,900	$ 40,053,051
Total adjusted capital	$ 1,896,505,778	$ 1,937,378,378	$ 40,872,600

	12/31/2009		
	(4) - SSAP 10R Par. 10.a.-10.c.	(5) - SSAP 10R Par. 10.e.	(6) (Col 5-4) Increased Amount
Admitted DTAs	$ 88,795,870	$ 127,458,453	$ 38,662,583
Admitted assets	$ 20,760,421,521	$ 20,799,084,104	$ 38,662,583
Statutory surplus	$ 1,376,772,522	$ 1,415,435,105	$ 38,662,583
Total adjusted capital	$ 1,497,202,352	$ 1,535,864,935	$ 38,662,583

	Change		
	(7) (Col 1-4) SSAP No. 10R Par. 10.a.-10.c.	(8) (Col 2-5) SSAP No. 10R Par. 10.e.	(9) (Col 8-7) Increased Amount
Admitted DTAs	$ 8,352,339	$ 9,742,807	$ 1,390,468
Admitted assets	$ 2,390,993,339	$ 2,392,383,807	$ 1,390,468
Statutory surplus	$ 335,479,327	$ 336,869,795	$ 1,390,468
Total adjusted capital	$ 399,303,426	$ 401,513,443	$ 2,210,017

B. DTLs are not recognized for the following amounts:

The Company has no DTLs which have not been recognized.

C. Components of income taxes incurred:

	(1) 12/31/2010	(2) 12/31/2009	(3) (Col 1-2) Change
Current income taxes:			
Current year tax provision before tax credits	$ 70,862,801	$ 45,151,213	$ 25,711,588
Tax credits	(10,944,876)	(9,570,102)	(1,374,774)
Prior year under/(over) accrual	(1,035,123)	(4,839,268)	3,804,145
Income tax expense from operations	58,882,802	30,741,843	28,140,959
Taxes on capital gains/(losses)	2,166,551	(21,327,802)	23,494,353
Current income taxes incurred	$ 61,049,353	$ 9,414,041	$ 51,635,312

NOTES TO FINANCIAL STATEMENTS

	(1) 12/31/2010	(2) 12/31/2009	(3) (Col 1-2) Change
The main components of deferred tax amounts are as follows:			
Assets:			
Fixed assets/intangibles	$ 8,940,565	$ 8,603,126	$ 337,439
Investments	42,403,824	47,149,416	(4,745,592)
Non-admitted assets	6,792,516	8,842,485	(2,049,969)
Proxy deferred acquisition costs	52,767,479	46,406,387	6,361,092
Reserves	41,670,616	37,870,713	3,799,903
Benefits accruals	1,329,066	1,247,645	81,421
Unrealized capital losses	1,684,643	10,707,956	(9,023,313)
All others	2,084,354	1,365,153	719,201
Total DTAs	$ 157,673,063	$ 162,192,881	$ (4,519,818)
Total DTAs - nonadmitted	20,471,801	34,734,427	(14,262,626)
Liabilities:			
Investments	21,192,284	21,247,291	(55,007)
Deferred premium/loading	17,114,974	16,478,202	636,772
Reserves	9,795,249	7,509,493	2,285,756
Unrealized capital gains	14,234,896	0	14,234,896
All others	1,649,379	1,139,828	509,551
Total DTLs	$ 63,986,782	$ 46,374,814	$ 17,611,968
Change in net deferred income tax			$ (22,131,786)
Surplus Adjustments:			
Tax effect of change in unrealized gains			23,258,209
Tax effect of change in nonadmitted assets			2,049,969
Adjustments to prior year net DTAs			(15,217,600)
Adjusted change in net deferred income tax			$ (12,041,208)

No adjustments were made to the Company's gross DTAs because of a change in circumstances. The Company expects it will fully realize the DTAs and no statutory valuation allowance has been recorded as of December 31, 2010.

D. Significant statutory to tax adjustments on current taxes:

	12/31/2010	12/31/2009
Ordinary income tax at federal statutory rate (35%)	$ 88,496,783	$ 56,073,039
Capital income tax at federal statutory rate (35%)	5,465,184	(37,963,241)
Total income tax	93,961,967	18,109,798
Dividends received deduction	(1,050,000)	(1,470,000)
Tax exempt income	(122,500)	(129,500)
Tax credits	(10,944,876)	(9,570,102)
Permanent items and other adjustments	225,899	181,014
Change in interest maintenance reserve	(7,970,477)	(6,939,639)
Prior year adjustment	(1,009,452)	(4,839,268)
Federal income tax expense	$ 73,090,561	$ (4,657,697)
Federal & foreign taxes incurred	61,049,353	9,414,041
Change in net deferred income taxes	12,041,208	(14,071,738)
Total statutory income tax expense	$ 73,090,561	$ (4,657,697)

E. (1) As of December 31, 2010, the Company had no net operating or capital loss carryforward amounts.

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

	2010	2009	2008
Ordinary income	$ 59,917,925	$ 34,444,768	$ 11,977,589
Capital gain	$ 2,166,551	$ -	$ 10,714,470

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

NOTES TO FINANCIAL STATEMENTS

F. (1) The Company's federal income tax return is consolidated within the Symetra Financial Corporation and Subsidiaries consolidated income tax return. Please refer to Schedule Y for a list of the entities within the consolidated group.

(2) The method of allocation between companies is subject to written agreement, approved by the Board of Directors. Allocation is based on separate return calculations, except that current credit for tax credits and net operating loss carryforwards are determined on the basis of the consolidated group. Intercompany tax balances are settled quarterly.

(3) The Company's federal income tax returns have been examined and closing agreements have been executed with the Internal Revenue Service, or the statute of limitations has expired for all tax periods through December 31, 2006.

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

A. B. and C. The following transactions were entered into by the Company with affiliates. Non-insurance transactions involving less than of .5% of the Company's admitted assets are omitted, with the exception of cost allocation transactions which are discussed separately.

During the year ended December 31, 2010:

On January 27, 2010, the Parent completed an initial public offering of 34,960,000 shares of its common stock, of which 25,259,510 were new shares issued. The Parent received net proceeds of approximately $282,500,000.

On January 29, 2010, the Company received a cash capital contribution from the Parent of $210,700,000 from the net IPO proceeds.

As of December 31, 2010, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and Employee Stock Purchase Plan in the amounts of $2,174,583 and $389,918, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

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

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
September 3, 2010	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp.	$20,000,000		Cash
November 19, 2010	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$20,000,000		Cash

During the year ended December 31, 2009:

On May 5, 2009 and December 31, 2009, the Company received noncash contributions of bonds and fixed assets of $101,984,661 and $83,604, respectively, from its Parent.

On December 7, 2009, the Company contributed $20,000,000 in cash to First Symetra National Life Insurance Company of New York, its subsidiary.

On December 24, 2009, the Company received a cash dividend of $1,000,000 from Symetra National Life Insurance Company, its subsidiary.

During 2009, the Company transferred $47,618,292 in assets (including cash) and related reserves to separate accounts from the general account due to BOLI customers electing to transfer their general account policy to a separate account policy through a policy endorsement. The related invested assets supporting the reserves were transferred. The transfers resulted in a reduction primarily of bonds.

The Company paid no dividends during 2009.

NOTES TO FINANCIAL STATEMENTS

D. As of December 31, 2010 and 2009, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2010	2009
Symetra Financial Corporation	$ (7,054,648)	$ (19,611,714)
White Mountains Advisors, LLC	(3,271,744)	(3,319,661)
Symetra Life Separate Accounts	3,838,501	25,482,468
Symetra Investment Services, Inc.	437,366	251,672
Symetra Assigned Benefits Service Company	(1,952,522)	(348,824)
Symetra National Life Insurance Company	14,376	20,232
First Symetra National Life Insurance Co of NY	897,940	318,412
Symetra Administrative Services, Inc.	7	(1,773)
Symetra Securities, Inc.	56,013	41,160
TFS Training & Consulting, Inc.	1,735	3,747
Clearscape Funding Corporation	58,627	93,297
Medical Risk Managers, Inc.	(1,797,843)	(905,392)
Health Network Strategies, LLC	7	86
TIF Invest III, LLC	61,913	62,978
Total	$ (8,710,272)	$ 2,086,688

As of December 31, 2010 and 2009, payables in the amount of ($7,240,540) and ($20,009,096), respectively included in the balances owed to the Parent are for performance share plan expense and will be settled according to the terms of that agreement. See Note 12D.

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

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

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

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

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The payments to annuitants totaled $43,630,341 and $60,463,906 during the years ended December 31, 2010 and 2009, respectively. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2010 and 2009, the Company paid $43,630,341 and $59,737,590, respectively, to SABSCO related to the commutation endorsements.

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

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2010 and 2009.

K. Investments in foreign insurance subsidiaries - Not applicable

L. Investments in downstream noninsurance holding company - Not applicable

NOTES TO FINANCIAL STATEMENTS

11. Debt

None

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

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

B. Retirement Plan

The Company sponsors a defined contribution plan for all eligible employees that includes a matching contribution of 100% of a participant's contributions, up to 6% of eligible compensation. Defined contribution plan expense was $4,128,730 and $3,811,673 for the years ended December 31, 2010 and 2009, respectively.

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

D. Holding Company Plans

The Company participates in the Parent's performance share plan (the "Performance Share Plan") that provides incentives to selected members of management based on the long-term success of the Parent. Awards under the Performance Share Plan have been made in the form of performance shares with a three-year award period. The value of each performance share is determined at the discretion of the Parent's Board of Directors, based on achievement of a specified growth target and is paid in cash. The expense recorded for grants related to the Performance Share Plan was $(4,317,169) and $8,290,668 for the years ended December 31, 2010 and 2009, respectively. Due to management turnover during 2010, performance shares were forfeited resulting in a decrease in the accrued liability and related expense. As of December 31, 2010 the Performance Share Plan is in run-out, with two remaining active plans scheduled to end in 2011 and 2012, respectively. Future incentives will be provided as performance unit grants under the Equity Plan (see below).

As of December 31, 2010, the Company participated in two share-based compensation plans: the Symetra Financial Corporation Equity Plan, amended and restated on August 11, 2010, (the "Equity Plan") and the Symetra Financial Corporation Employee Stock Purchase Plan, amended and restated on May 11, 2010, (the "Stock Purchase Plan").

Under the Equity Plan, the Parent has the ability to issue various types of awards, including restricted stock, stock options, stock appreciation rights, restricted stock units, performance shares, performance units and other types of awards at the discretion of the Board of Directors. Beginning in 2010, the Parent granted performance units to various members of management under the Equity Plan. The Parent also granted restricted stock and stock options.

Performance unit grants have a three-year award period. The value of each performance unit is determined at the discretion of the Parent's Board of Directors based on the achievement of a growth target. These are accounted for as liability awards as the Company intends to settle such awards as cash.

The Company recognized $1,502,733 in expense related to performance units granted during 2010.

The Stock Purchase Plan is a qualified Employee Stock Purchase Plan under Section 423 of the Internal Revenue Code. Under the plan, eligible employees may purchase shares of the Parent's stock on quarterly purchase dates at an amount equal to 85% of the closing market price of the common stock.

Compensation cost for employees is recognized for each three-month period between purchase dates, and is equal to the fair value of the discount received on the purchase of shares. During the year ended December 31, 2010, 32,849 shares were purchased under the plan. Compensation cost recognized for employees under the Stock Purchase Plan for the year ended December 31, 2010 was $83,174. The Parent did not issue any shares pursuant to the Stock Purchase Plan in 2009.

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

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

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

F. There is no impact from the Medicare Modernization Act since the Company does not sponsor postretirement benefit plans.

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

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

(2) The Company has no preferred stock.

(3) The Company is restricted as to the amount of dividends that can be paid to its shareholder without prior approval of the Department. This restriction is the greater of statutory net gain from operations for the previous year or 10% of total capital and surplus at the close of the previous year, subject to a maximum limit equal to statutory unassigned funds. Based on this restriction, the maximum dividend payout that may be made without prior approval in 2011 is $193,965,150.

(4) The Company paid dividends of $40,000,000 and $0 during the years ended December 31, 2010 and 2009, respectively. A dividend schedule is provided in Note 10.

NOTES TO FINANCIAL STATEMENTS

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

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders for the years ended December 31, 2010 and 2009 was $508,467 and $519,735, respectively, with the remainder being held for the benefit of the Company's shareholder.

(7) There have been no advances to surplus.

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

(9) The increase in aggregate write-ins for special surplus funds of $1,390,468 is due to an increase in the amount of the net deferred tax admitted under SSAP No. 10R paragraph 10.e. for the year ended December 31, 2010. See Note 9 – Income Taxes, for more information.

(10) The portion of unassigned funds (surplus) represented by (reduced by) cumulative unrealized gains or losses was $46,189,271 and ($27,340,787), as of December 31, 2010 and 2009, respectively.

(11) The Company has no surplus notes.

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

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

14. Contingencies

A. The Company has made no commitments or contingent commitments to a SCA entity.

As of December 31, 2010, the Company was invested in sixteen limited partnership interests related to tax credit investments, five of which were entered into in 2010. The Company unconditionally committed to provide capital contributions totaling $197,429,968, of which the remaining $65,950,463 is expected to be contributed over a period of three years. Capital contributions of $131,479,505 were paid as of December 31, 2010, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2011	$ 39,250,674
2012	24,375,031
2013	2,324,758
Total expected capital contribution	$ 65,950,463

The Company has a service agreement with a third party service provider to outsource the majority of its information technology infrastructure. The initial term of the service agreement expires on July 2014, subject to early termination in certain cases, with two one-year extensions at the Company's election. Under the terms of the service agreement, the Company agreed to pay an annual service fee ranging from $10,620,036 to $11,414,520 for five years. The Company incurred service fee expenses of $10,717,462, and $11,217,576 for the years ended December 31, 2010 and 2009, respectively.

As of December 31, 2010 and 2009, unfunded mortgage loan commitments were $37,743,020 and $4,010,000, respectively.

As of December 31, 2010 and 2009, short-term bridge loan commitments were $6,400,000 and $0, respectively.

B. Under state insolvency and guaranty laws, insurers licensed to do business in a state can be assessed or required to contribute to state guaranty funds to cover policyholder losses resulting from insurer insolvencies. Liabilities for guaranty funds are not discounted or recorded net of premium tax offsets and are included in other liabilities in the balance sheets. As of December 31, 2010, the Company had liabilities of $9,390,604 for estimated guaranty fund assessments. The Company has a related asset for premium tax offsets of $5,623,121. As of December 31, 2009, the Company had liabilities for estimated guaranty fund assessments of $11,474,726 with a related asset for premium tax offsets $7,983,460. Premium tax offsets are available for a period of five to twenty years.

C. The Company has no material gain contingencies to report

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

E. Because of the nature of the business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened as of December 31, 2010, will have a material adverse effect on its financial condition, future operating results, or liquidity.

NOTES TO FINANCIAL STATEMENTS

15. Leases

A. (1) The amount of rent expense was $6,516,108 and $6,449,419 for the years ended December 31, 2010 and 2009, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

(2) The Company has office space and certain equipment under leases that expire at various dates through 2015. The Company accounts for these leases as operating leases. Certain leases include renewal options. Future minimum lease commitments, including cost escalation clauses, for the next five years and thereafter are as follows:

	Minimum Rentals
2011	$ 1,324,196
2012	1,166,985
2013	768,489
2014	553,961
2015	291,663
thereafter	29,808
Total	$ 4,135,102

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

B. Lessor leases

The Company sub-leases premises that it leases. It was an insignificant part of the business activities. The Company has no leveraged lease transactions.

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

A. Financial Instruments with Off-Balance Sheet Risk

(1) The Company's financial instruments with off-balance sheet risk are limited to options with book value totaling $2,051,000 and $2,370,000 as of December 31, 2010 and 2009, respectively. Unrealized capital losses of $249,103 and $593,494 were recorded in unassigned funds as of December 31, 2010 and 2009, respectively. The Company recognized pre-tax gains (losses) on expired, sold or exercised options of $(28,730) and $2,226,839 for the years ended December 31, 2010 and 2009, respectively, which are recorded as realized capital gains (losses) in the summary of operations.

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

(2) The Company uses options to mitigate the exposure from changes in the S&P 500 index related to the fixed indexed annuity product. The cost of the contracts is the cash exchanged at the onset of the contract. Options are recorded at fair value with the unrealized gain or loss recorded in surplus. Realized gains or losses incurred upon termination of the contract are recorded in realized investment gains and losses.

B. Financial Instruments with Concentrations of Credit Risk

(1) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposures of S&P 500 options is limited to the fair value at the reporting date.

(2) The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

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

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

B. Transfer and Servicing of Financial Assets

(1) Transfer of Financial Assets - Not applicable

(2) The Company participated in a securities lending program whereby securities were loaned to third parties, primarily to major brokerage firms. The Company discontinued its securities lending activities in 2009.

(3) Servicing assets and servicing liabilities - Not applicable

(4) Securitized Financial Assets - Not applicable

(5) Retained interest in securitized financial assets - Not applicable

(6) Transfers of receivables with recourse - Not applicable

C. Wash Sales

(1) In the course of the Company's asset management, a security was sold and reacquired within 30 days of the sale date to enhance the Company's yield on the investment.

(2) The details by NAIC designation 3 or below of securities sold during the year ended December 31, 2010 and required within 30 days of the sale date are:

Bonds	Number of Transactions	BV of Securities Sold	Cost of Securities Acquired	Gain (Loss)
NAIC 5	1	$42,941	$45,875	$2,059

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

Gain or loss from uninsured accident and health plans and the uninsured portion of partially insured plans is not applicable to the Company at this time.

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

The Company does not use managing general agents. Direct premiums written through third-party administrators totaled $34,365,144 and $35,797,810 for the years ended December 31, 2010 and 2009, respectively.

20. Fair Value Measurements

A. Included in various investment-related line items in the financial statements are certain financial instruments that are measured and reported at fair value. The fair value measurement reflects the price at which the security would sell in an arms-length transaction between a willing buyer and seller in possession of the same information.

In accordance with SSAP No. 100, *Fair Value Measurements*, the Company determines the fair value of its financial instruments based on the fair value hierarchy, which requires an entity to maximize its use of observable inputs and minimize the use of unobservable inputs when measuring fair value.

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

- Level 1 – Unadjusted quoted prices in active markets for identical instruments. This level primarily consists of exchange traded common and preferred stocks, and actively traded mutual fund investments.

- Level 2 – Quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

  This level includes those financial instruments that are valued using industry-standard pricing methodologies, models or other valuation methodologies. All significant inputs are observable, derived from observable information in the marketplace, or are supported by observable levels at which transactions are executed in the market place. Financial instruments in this category primarily include certain bonds and preferred stocks.

- Level 3 – Instruments whose significant value drivers are unobservable. This comprises financial instruments for which fair value is estimated based on industry-standard pricing methodologies and internally developed models utilizing significant inputs not based on or corroborated by readily available market information. In limited circumstances, this category may also utilize non-binding broker quotes. This category primarily consists of certain less liquid bonds including corporate private placement securities and common stocks.

NOTES TO FINANCIAL STATEMENTS

(1) Fair value measurements as of December 31, 2010:

Assets at fair value

	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 1,179,750	$ -	$ 1,179,750
Hybrid securities	-	10,044,800	-	10,044,800
Mortgage-backed/asset-backed securities	-	-	10,587,555	10,587,555
Total bonds	$ -	$ 11,224,550	$ 10,587,555	$ 21,812,105
Perpetual preferred stock				
Industrial and miscellaneous	$ 325,500	$ -	$ -	$ 325,500
Total perpetual preferred stock	$ 325,500	$ -	$ -	$ 325,500
Common stock				
Industrial and miscellaneous	$ 184,833,598	$ -	$ 613,175	$ 185,446,773
Mutual funds	607,766	-	-	607,766
Money market mutual funds	2,747	-	-	2,747
Affiliates	3,829,258	-	-	3,829,258
Total common stock	$ 189,273,369	$ -	$ 613,175	$ 189,886,544
Derivative assets				
Options	$ -	$ -	$ 1,801,897	$ 1,801,897
Total derivative assets	$ -	$ -	$ 1,801,897	$ 1,801,897
Variable separate account assets	881,551,952	-	-	881,551,952
Total assets at fair value	$ 1,071,150,821	$ 11,224,550	$ 13,002,627	$ 1,095,377,398

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

(2) Fair value measurements in (level 3) of the fair value hierarchy as of December 31, 2010:

	Balance as of 01/01/2010	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance as of 12/31/2010
Bonds					
Mortgage-backed/asset-backed securities	$ 6,617,101	$ (3,291,291)	$ 9,968,209	$ (2,706,464)	$ 10,587,555
Total Bonds	$ 6,617,101	$ (3,291,291)	$ 9,968,209	$ (2,706,464)	$ 10,587,555
Common stock					
Industrial and miscellaneous	$ 258,463	$ -	$ 94,452	$ 260,260	$ 613,175
Total Common Stock	$ 258,463	$ -	$ 94,452	$ 260,260	$ 613,175
Other invested assets Sch BA					
Warrants	$ 893,211	$ 657,352	$ (557,863)	$ (992,700)	$ (0)
Total other invested assets Sch BA	$ 893,211	$ 657,352	$ (557,863)	$ (992,700)	$ (0)
Derivative assets					
Options	$ 1,776,506	$ (28,730)	$ 344,391	$ (290,270)	$ 1,801,897
Total derivative assets	$ 1,776,506	$ (28,730)	$ 344,391	$ (290,270)	$ 1,801,897
Total	$ 9,545,281	$ (2,662,669)	$ 9,849,189	$ (3,729,174)	$ 13,002,627

Transfers into and/or out of Level 3 are reported at the value as of the beginning of the period in which the transfer occurs. There were no transfers into or out of level 3.

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

NOTES TO FINANCIAL STATEMENTS

(4) For bonds reported and measured at fair value, the Company determines whether the market for a security is active and if significant pricing inputs are observable. The Company predominantly utilizes third party independent pricing services to assist management in determining the fair value of its level 2 bonds. Prices received from the pricing services are not adjusted, and multiple prices for these securities are not obtained. The pricing services provide prices where observable inputs are available. The significant inputs for security evaluations include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and other reference data, including market research publications. Because many corporate securities do not trade on a daily basis, evaluated pricing applications apply available information through processes such as benchmark curves, benchmarking of like securities, sector groupings and matrix pricing to prepare evaluations. If sufficient objectively verifiable information about a security's valuation is not available, the pricing services will not provide a valuation for the security until they are able to obtain such information.

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

(5) Fair value measurements of derivative assets (options) as of December 31, 2010:

	Level 1	Level 2	Level 3	Total
Derivative asset at fair value Options	$ -	$ -	$ 1,801,897	$ 1,801,897
Total derivatives at fair value	$ -	$ -	$ 1,801,897	$ 1,801,897

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

Fair value measurements in (level 3) of the fair value hierarchy as of December 31, 2010:

	Balance as of 01/01/2010	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance as of 12/31/2010
Derivatives Options	$ 1,776,506	$ (28,730)	$ 344,391	$ (290,270)	$ 1,801,897
Total derivatives	$ 1,776,506	$ (28,730)	$ 344,391	$ (290,270)	$ 1,801,897

Transfers into and/or out of Level 3 are reported at the value as of the beginning of the period in which the transfer occurs. There were no transfers into or out of level 3.

B. Disclosure was removed by the Statutory Accounting Principles Working Group in December 2010.

21. Other Items

A. Extraordinary Items – Not applicable

B. Troubled Debt Restructuring – Not applicable

C. Other Disclosures
The book/adjusted carrying values of certain bonds and cash on deposit with state regulatory authorities was $5,652,252 and $5,640,026 as of December 31, 2010 and 2009, respectively.

D. The Company does not carry any significant uncollected premium balances that are considered uncollectible.

E. Business Interruption Insurance Recoveries – Not applicable

F. State Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits by state and in total as of December 31, 2010:

Description of Transferable Tax Credits	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 189,528	$ 189,528
Brownsfields Tax Credits	Massachusetts	182,714	182,714
Historic Homes Rehabilitation Tax Credit	Massachusetts	68,584	68,584
Low Income Housing Credit	Massachusetts	18,950	18,950
Total Transferable Tax Credits		$ 459,776	$ 459,776

NOTES TO FINANCIAL STATEMENTS

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

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

(3) Impairment Loss

The Company recognized no impairment loss based on an analysis of the carrying amount for State Transferable Tax Credits.

G. Subprime-Mortgage-Related Risk Exposure

(1) In order to determine our subprime exposure, we included all securities issued from a dedicated subprime shelf. We have no securities with a subprime exposure as of December 31, 2010.

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

(3) Direct exposure through other investments – None

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

H. Retained Assets

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

- Interest rates paid during the year varied from 1.5% to 2% per annum.
- Interest rates are reviewed monthly and changed periodically, based on current market conditions.
- Fees charged are immaterial.
- Life and annuity claims are automatically set up by default in a retained asset account (RAA) for amounts $10,000 or more.

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

	In Force			
	As of 12/31/2010		As of 12/31/2009	
	(a) Number	(b) Balance	(c) Number	(d) Balance
Up and Including 12 months	1,116	$ 43,435,353	452	$ 22,939,652
13 to 24 months	289	12,755,517	186	7,091,420
25 to 36 months	150	5,358,320	104	4,120,534
37 to 48 months	85	3,071,670	68	,835,131
49 to 60 months	60	1,607,679	49	1,303,208
over 60 months	256	5,072,846	290	5,281,352
Total	1,956	$ 71,301,385	1,149	$ 42,571,297

(3) Activity in the RAA for the year ended December 31, 2010:

	(a) Individual Number	(b) Individual Balance
Number/Balance of RAA at the Beginning of the Year	1,149	$ 42,571,297
Number/Balance of RAA Issued/Added During the Year	1,778	99,614,361
Investment Earnings Credited to RAA During the Year	N/A	970,564
Fees and Other Charges in RAA During the Year	N/A	905
Number/Amount of RAA transferred to State Unclaimed Property Funds During the Year	25	1,400
Number/Amount of RAA Closed/Withdrawn During the Year	946	71,852,532
Number/Balance of RAA at the End of the Year	1,956	$ 71,301,385

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

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

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

On February 1, 2011, the Company declared a dividend in the amount of $20,000,000 payable to its Parent on or about March 4, 2011.

The Company has not experienced any other events that provide additional evidence with respect to conditions that did not exist at the date of the balance sheet but arose subsequent to that date.

Subsequent events have been considered through February 24, 2011 for the statutory statement issued on February 24, 2011.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

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

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2010 or 2009.

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company had no commutation of ceded reinsurance as of December 31, 2010 or 2009.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for a group health insurance policy in accordance with the terms of each contract. The contract calls for additional premium to be paid if claims experience exceeds 64% of the sum of the net premiums during the policy period.

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

C. For the years ended December 31, 2010 and 2009, the amount of net premiums written by the Company that are subject to retrospective rating features was $389,355 or .09%, and $2,936,392 or .71%, respectively, of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2009 were $101,107,564. As of December 31, 2010, $66,642,317 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $8,837,532 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $25,627,715 favorable reserve development since December 31, 2009. The decrease is generally the result of lower than expected claims reported and paid for policies issued in the prior year. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2010, premiums under ordinary life participating policies were $1,474, or .001% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $4,702 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2010 or 2009.

31. Reserves for Life Contracts and Annuity Contracts

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

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

(3) As of December 31, 2010 and 2009, the Company had $2,479,197,546 and $2,295,145,274, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation established by the Department. Reserves to cover the difference as reported in exhibit 5, miscellaneous reserves section, were $29,254,695 and $30,225,574 as of December 31, 2010 and 2009, respectively, and were included in aggregate reserves.

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

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

(6) During 2010, the Company adopted the free partial withdrawal (FPW) provision in the calculation of the CARVM reserves in accordance with Actuarial Guideline 33 for its fixed deferred annuity policies issued prior to January 1, 2009. The result of this strengthened reserves by $10,628,440. This amount is included on page 7, line 6, *Analysis of Increase in Reserves During the Year* and in Exhibit 5A*, Changes in Basis of Valuation During the Year*. There were no other changes in bases of valuation for life and annuity contracts for the years ended December 31, 2010 and 2009.

NOTES TO FINANCIAL STATEMENTS

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2010, are summarized as follows:

	Amount	Percent of Total
A. Subject to discretionary withdrawal:		
(1) With fair value adjustment	$ 364,365,494	2.3%
(2) At book value, less surrender charge of 5 % or more	5,423,451,969	35.6%
(3) At fair value	786,268,255	5.2%
(4) Total with adjustment or at fair value	6,574,085,718	43.1%
(5) At book value without adjustment (minimal or no charge or adjustment)	2,569,148,200	16.9%
B. Not subject to discretionary withdrawal	6,086,572,655	40.0%
C. Total gross annuity actuarial reserves and deposit-fund liabilities	15,229,806,573	100.0%
D. Reinsurance ceded	5,029,683	
E. Total net annuity actuarial reserves and deposit-fund liabilities*	$ 15,224,776,890	
* Reconciliation of total annuity actuarial reserves and deposit fund liabilities		
F. Life & accident & health annual statement:		
(1) Exhibit 5, annuities section, total (net)	$ 12,244,380,943	
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	100,065	
(3) Exhibit 7 deposit-type contracts, line 14, column 1	2,194,027,627	
(4) Subtotal	14,438,508,635	
Separate accounts annual statement:		
(5) Exhibit 3, line 0299999, column 2	779,385,404	
(10) Other contract deposit funds	6,882,851	
(11) Subtotal	786,268,255	
(12) Combined total	$ 15,224,776,890	

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2009, are summarized as follows:

	Amount	Percent of Total
A. Subject to discretionary withdrawal:		
(1) With fair value adjustment	$ 365,562,583	2.6%
(2) At book value, less surrender charge of 5 % or more	4,197,852,087	30.5%
(3) At fair value	750,765,592	5.4%
(4) Total with adjustment or at fair value	5,314,180,262	38.5%
(5) At book value without adjustment (minimal or no charge or adjustment)	2,387,297,131	17.3%
B. Not subject to discretionary withdrawal	6,099,747,332	44.2%
C. Total gross annuity actuarial reserves and deposit-fund liabilities	13,801,224,725	100.0%
D. Reinsurance ceded	5,102,026	
E. Total net annuity actuarial reserves and deposit-fund liabilities*	$ 13,796,122,699	
* Reconciliation of total annuity actuarial reserves and deposit fund liabilities		
F. Life & accident & health annual statement:		
(1) Exhibit 5, annuities section, total (net)	$ 10,736,369,332	
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	103,552	
(3) Exhibit 7 deposit-type contracts, line 14, column 1	2,308,884,223	
(4) Subtotal	13,045,357,107	

NOTES TO FINANCIAL STATEMENTS

Separate accounts annual statement:

(5) Exhibit 3, line 0299999, column 2	744,363,488
(10) Other contract deposit funds	6,402,104
(11) Subtotal	750,765,592
(12) Combined total	$ 13,796,122,699

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

33. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2010 are as follows:

Type	Gross	Net of Loading
Ordinary – new business	$ 1,627,922	$ 500,275
Ordinary – renewal	21,540,360	48,329,002
Group life	(673,506)	(673,506)
Total	$ 22,494,776	$ 48,155,771

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2009 are as follows:

Type	Gross	Net of Loading
Ordinary – new business	$ 2,544,736	$ 649,670
Ordinary – renewal	19,984,503	46,371,344
Group life	(531,080)	(531,080)
Total	$ 21,998,159	$ 46,489,934

34. Separate Accounts

A. Separate Account Activity

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

2. In accordance with the Company's products recorded within the separate account, the majority of assets are considered legally insulated whereas a portion of fixed BOLI related to surplus assets is not legally insulated from the general account.

   As of December 31, 2010 and 2009 the Company's separate account statement included legally insulated assets of $4,626,117,335 and $4,026,699,526, respectively. The assets legally insulated from the general account as of December 31, 2010 are attributed to the following products:

Product	Legally Insulated	Separate Account Assets (Not Legally Insulated)	Total
Variable universal life and variable life	$ 90,567,197	$ -	$ 90,567,197
Variable annuities	790,984,755	-	790,984,755
Fixed BOLI	3,744,565,383	23,118,503	3,767,683,886
Total	$ 4,626,117,335	$ 23,118,503	$ 4,649,235,838

3. In accordance with the Company's products recorded within the separate account, some separate account liabilities are guaranteed by the general account.

   As of December 31, 2010, the Company has a maximum guarantee for separate account liabilities of $10,844,326 and is related primarily to the Company's variable annuities products. To compensate the general account for the risk taken, the separate account has paid risk charges of $8,940,130 for the year ended December 31, 2010.

   As of December 31, 2010, the Company has paid $5,677,605 toward separate account guarantees.

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

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Account Business

Most of the assets held in the separate account relate to the Company's fixed BOLI product and is of a nonindexed return nature. The assets and liabilities of the fixed separate account are carried at amortized cost. The remaining variable separate account assets relate to the Company's variable universal life, variable life, and variable annuities products and are of a nonguaranteed return nature. The net investment experience of the separate account is credited to the policyholder and can be positive or negative. The Company offers a variable universal life policy with a secondary guarantee that the policy remains in force even if the policy account value is below zero. The Company also offers variable annuity policies with a minimum guaranteed death benefit or return of premium and initial premium amount that is adjusted every 5, 6, or 8 years to the current account value if higher. The assets and liabilities of these variable separate accounts are carried at fair value. The minimum guaranteed death benefit reserve is held in exhibit 5, miscellaneous reserves section, of the Company's general account annual statement. This business has been included in the nonguaranteed separate account table below.

Funds received from sales of individual variable annuities, group variable annuities, variable universal life, and variable life products are held in separate variable accounts. The assets of these accounts are held at fair value. Funds received from BOLI are held in separate fixed accounts. The assets of these accounts are held at amortized cost.

Information regarding the separate accounts of the Company as of December 31, 2010 is as follows:

	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2010	$ 460,350,273	$ -	$ 76,901,123	$ 537,251,396
2. Reserves as of December 31, 2010 For accounts with assets at:				
a. Fair value	$ -	$ -	$ 875,825,901	$ 875,825,901
b. Amortized cost	1,890,927,944	1,858,766,567	-	3,749,694,511
c. Total reserves	$ 1,890,927,944	$ 1,858,766,567	$ 875,825,901	$ 4,625,520,412
3. By withdrawal characteristics:				
c. At book value without FV adjustment and with current surrender charge of 5% or more.	$ 579,949,015	$ -	$ -	$ 579,949,015
d. At fair value			875,825,901	875,825,901
e. At book value without FV adjustment and with current surrender charge less than 5%	1,310,978,929	1,858,766,567	-	3,169,745,496
h. Total	$ 1,890,927,944	$ 1,858,766,567	$ 875,825,901	$ 4,625,520,412

*Line 2(c) should equal line 3(h)

Information regarding the separate accounts of the Company as of December 31, 2009 is as follows:

	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2009	$ 25,043,012	$ -	$ 94,687,762	$ 119,730,774
2. Reserves as of December 31, 2009 For accounts with assets at:				
a. Fair value	$ -	$ -	$ 833,303,063	$ 833,303,063
b. Amortized cost	1,373,724,356	1,818,420,455	-	3,192,144,811
c. Total reserves	$ 1,373,724,356	$ 1,818,420,455	$ 833,303,063	$ 4,025,447,874
3. By withdrawal characteristics:				
c. At book value without FV adjustment and with current surrender charge of 5% or more.	$ 109,392,561	$ -	$ -	$ 109,392,561
d. At fair value			833,303,063	833,303,063
e. At book value without FV adjustment and with current surrender charge less than 5%	1,264,331,795	1,818,420,455	-	3,082,752,250
h. Total	$ 1,373,724,356	$ 1,818,420,455	$ 833,303,063	$ 4,025,447,874

*Line 2(c) should equal line 3(h)

NOTES TO FINANCIAL STATEMENTS

C. Reconciliation of net transfers to or (from) separate accounts

1. Transfers as reported in the summary of operations of the separate accounts statement:

	2010	2009
a. Transfers to separate accounts (page 4, line 1.4)	$ 616,327,013	$ 257,168,185
b. Transfers from separate accounts (page 4, line 10)	(257,535,411)	(238,623,063)
c. Net transfers to (from) separate accounts (a)-(b)	$ 358,791,602	$ 18,545,122

3. Transfers as reported in the summary of operations of the life, accident and health annual statement (page 4, line 26) $ 358,791,602 $ 18,545,122

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2010 and 2009 was $989,000 and $982,000, respectively. The Company incurred $2,431,524 and paid $2,424,524 of claim adjustment expense in the current year, of which $600,401 was attributable to insured or covered events of prior years. For the year ended, December 31, 2009, $2,637,837 of claims adjustment expense was incurred and $2,883,837 was paid, of which $724,460 was attributable to insured or covered events of prior years. The Company did not take into account estimated salvage and subrogation in its determination of the liability for unpaid claims adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Washington

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2005

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/29/2008

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 14.7 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda	Limited Liability Company

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Symetra Investment Services, Inc.	Bellevue, WA	NO	NO	NO	NO	YES
Symetra Securities, Inc.	Bellevue, WA	NO	NO	NO	NO	YES

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

Ernst & Young LLP
Suite 3500
999 Third Avenue
Seattle, WA 98104

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

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

10.3 Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

10.6 If the response to 10.5 is yes, provide information related to this exemption:

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

10.8 If the response to 10.7 is no or n/a, please explain

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

Dena Simone Thompson, FSA, MAAA
Senior Actuary and Vice President
Symetra Life Insurance Company
777 108th Avenue NE, Suite 1200
MS: SC-14
Bellevue, WA 98004

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

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

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

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

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

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

19.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

19.11 To directors or other officers	$	0
19.12 To stockholders not officers	$	0
19.13 Trustees, supreme or grand (Fraternal Only)	$	0

19.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

19.21 To directors or other officers	$	0
19.22 To stockholders not officers	$	0
19.23 Trustees, supreme or grand (Fraternal Only)	$	0

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

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

20.21 Rented from others	$	
20.22 Borrowed from others	$	
20.23 Leased from others	$	
20.24 Other	$	

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

21.2 If answer is yes:

21.21 Amount paid as losses or risk adjustment	$	0
21.22 Amount paid as expenses	$	3,057,139
21.23 Other amounts paid	$	0

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

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

INVESTMENT

23.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 23.3) ..... Yes [X] No [ ]

23.2 If no, give full and complete information relating thereto .....

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

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

23.5 If answer to 23.4 is yes, report amount of collateral for conforming programs. ..... $

23.6 If answer to 23.4 is no, report amount of collateral for other programs. ..... $

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

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

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

GENERAL INTERROGATORIES

24.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 20.1 and 23.3). ..... Yes [X] No [ ]

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

24.21 Subject to repurchase agreements	$	0
24.22 Subject to reverse repurchase agreements	$	0
24.23 Subject to dollar repurchase agreements	$	0
24.24 Subject to reverse dollar repurchase agreements	$	0
24.25 Pledged as collateral	$	0
24.26 Placed under option agreements	$	0
24.27 Letter stock or other securities restricted as to sale	$	0
24.28 On deposit with state or other regulatory body	$	5,652,252
24.29 Other	$	0

24.3 For category (24.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 New York Plaza - 12 Floor Mail Code NY1-E290 New York, NY 10004-2413

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

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

27.03 Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year? ..... Yes [ ] No [X]

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
104123	White Mountains Advisors, LLC	200 Hubbard Road Guilford, CT 06437
138756	Pioneer Investment Management Inc.	60 State Street Boston, MA 02109
106595	Wellington Management Company, LLP	75 State Street Boston, MA 02109
123546	Prospector Partners, LLC	370 Church Street Guilford, CT 06437

GENERAL INTERROGATORIES

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

28.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
723682-10-0	Pioneer Fund A	265,255
724010-10-3	Pioneer Value Fund A	24,843
72375Q-10-8	Pioneer Mid Cap Value Fund A	30,660
72387W-40-8	Pioneer Growth Opportunities Fund A	286,336
723878-72-6	Pioneer Government Income Fund A	672
723755-10-4	Pioneer Cash Reserves Fund A	2,746
28.2999 - Total		610,512

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Pioneer Fund A	Chevron Corp	7,175	12/31/2010
Pioneer Value Fund A	JPMorgan Chase & Co	786	12/31/2010
Pioneer Mid Cap Value Fund A	Moody's Corp	710	12/31/2010
Pioneer Growth Opportunities Fund A	Orbital Sciences Corp	5,698	12/31/2010
Pioneer Government Income Fund A	FNA 2001-M2 Z1	33	12/31/2010
Pioneer Cash Reserves Fund A	BlackRock Liquidity Fund	172	12/31/2010

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
29.1 Bonds	15,867,890,145	16,871,927,398	1,004,037,253
29.2 Preferred stocks	98,215,712	85,379,754	(12,835,958)
29.3 Totals	15,966,105,857	16,957,307,152	991,201,295

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

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

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

30.2 If the answer to 30.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

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

31.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 439,557

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

1 Name	2 Amount Paid
Fitch Ratings	140,000
Standard and Poors	139,643

33.1 Amount of payments for legal expenses, if any? ..... $ 1,321,501

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

1 Name	2 Amount Paid

34.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 47,353

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

1 Name	2 Amount Paid
American Council of Life Insurers	39,357

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	377,121,473	382,671,934
2.2	Premium Denominator	3,012,240,434	2,827,927,555
2.3	Premium Ratio (2.1/2.2)	0.125	0.135
2.4	Reserve Numerator	101,196,054	100,095,064
2.5	Reserve Denominator	13,892,144,783	12,342,591,993
2.6	Reserve Ratio (2.4/2.5)	0.007	0.008

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

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

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 0
4.22 Received $ 2,729,953

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

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $ 0
5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 635,439,895

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 880,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium	None	None	None	392,918,806	0	Exhibit 5	None	0
5, 6, & 8 Yr Ratchet	None	None	None	992,929,013	0	Exhibit 5	None	0

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

10.1 Amount of loss reserves established by these annuities during the current year: ..... $ 27,196,412

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
NorCal Mutual Insurance Company, San Francisco, CA	2,488,000
California Healthcare Insurance Company, Roseville, CA	2,000,000
XL Insurance America Inc., Hartford, CT	2,000,000
First Financial Insurance Company, Burlington, NC	1,700,000
Genesis Insurance Company, Stambord, CT	1,400,000
Insurance Corporation of British Columbia, WA	1,399,976
Hartford Casualty Insurance Company, Hartford, CT	1,385,660
Westfield Insurance Company, Westfield Center, OH	1,368,294
USAA Casualty Insurance Company, TX	1,250,000
Physicians Insurance A Mutual Company, Seattle, WA	1,174,283
St. Paul Fire and Marine Insurance Company, East Grand Forks, MN	1,000,000
MHA Insurance Company, Lansing, MI	920,133
Injured Workers Insurance Fund, Towson, MD	806,109
Technology Insurance Company, Atlanta, GA	731,786
Hastings Mutual Insurance Company, Hastings, MI	700,000
Greenwich Insurance Company, Roswell, GA	642,302
CSAC Excess Insurance Authority, Folsom, CA	628,136
Medical Insurance Exchange of California, Oakland, CA	535,000
IWIF Workers Comp Insurance, Columbia, MD	475,171
Zurich American Insurance Company, Chicago, IL	440,000
Amerisure Insurance Company, Detroit, MI	393,771
Alaska National Insurance Company, Seattle, WA	378,000
The Cincinnati Insurance Company, Cincinnati, OH	340,000
National American Insurance Company, Chandler, OK	322,000
KLC Insurance Services Inc., Lexington, KY	318,483
American Family Insurance Group, Madison, WI	312,500
Zenith Insurance Company, Ontario, ON	288,710

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2010	2 2009	3 2008	4 2007	5 2006
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	18,528,328	19,020,471	19,733,924	19,963,985	20,117,909
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	30,506,015	30,771,622	31,403,831	31,999,877	32,269,917
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,825,560	5,123,578	4,564,425	4,418,558	3,412,499
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	54,859,903	54,915,671	55,702,180	56,382,420	55,800,325
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	185,411	225,733	215,298	282,651	248,747
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	2,001,597	2,039,543	1,807,259	2,257,194	3,126,458
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	2,142,608	754,430	671,428	1,368,876	220,338
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	4,329,615	3,019,705	2,693,985	3,908,721	3,595,543
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	122,730,638	107,237,716	109,129,172	121,385,047	106,956,425
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,961,170,935	2,214,579,089	1,619,646,021	648,123,615	558,114,629
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	468,488,938	33,881,818	29,250,652	38,884,607	7,432,482
17.2	Group annuities (Line 20.4, Col. 7)	44,355,860	57,431,734	82,173,596	13,207,120	14,852,843
18.1	A & H-group (Line 20.4, Col. 8)	414,589,217	413,784,869	433,825,468	378,603,415	376,893,261
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	904,846	1,012,330	1,120,123	1,220,606	1,361,362
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,012,240,434	2,827,927,555	2,275,145,032	1,201,424,410	1,065,611,002
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	18,543,130,015	16,677,637,195	14,924,593,061	14,021,740,624	14,649,783,108
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	16,798,091,433	15,262,202,090	13,745,618,402	12,796,742,442	13,383,561,148
23.	Aggregate life reserves (Page 3, Line 1)	13,818,477,506	12,263,550,221	10,579,100,461	9,424,032,294	9,956,307,267
24.	Aggregate A & H reserves (Page 3, Line 2)	4,723,814	5,440,087	5,744,537	6,185,724	6,916,661
25.	Deposit-type contract funds (Page 3, Line 3)	2,194,027,627	2,308,884,223	2,419,277,104	2,634,556,526	2,724,853,234
26.	Asset valuation reserve (Page 3, Line 24.01)	182,926,909	119,046,100	112,732,854	175,321,185	157,828,903
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	1,747,304,900	1,410,435,105	1,173,974,659	1,219,998,182	1,261,221,960
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,703,626,580	1,796,144,574	1,163,028,237	(436,196,487)	(584,340,985)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	1,937,378,378	1,535,864,935	1,292,670,223	1,400,955,344	1,424,604,507
31.	Authorized control level risk - based capital	202,186,198	185,719,736	167,811,225	150,662,443	147,170,300
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	86.5	89.4	84.8	85.5	86.4
33.	Stocks (Lines 2.1 and 2.2)	2.0	1.8	5.0	5.2	4.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.1	7.3	6.8	6.2	5.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0				
36.	Cash, cash equivalents and short-term investments (Line 5)	0.9	0.3	2.1	0.8	1.2
37.	Contract loans (Line 6)	0.4	0.5	0.5	0.6	0.6
38.	Derivatives (Page 2, Line 7)	0.0	XXX	XXX	XXX	XXX
39.	Other invested assets (Line 8)	1.0	0.7	0.8	1.6	1.2
40.	Receivables for securities (Line 9)	0.0	0.1	0.1	0.2	0.2
41.	Securities lending reinvested collateral assets (Line 10)		XXX	XXX	XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)		0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2010	2 2009	3 2008	4 2007	5 2006
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	83,160,665	76,998,356	56,784,961	39,671,645	36,708,889
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	83,160,665	76,998,356	56,784,961	39,671,645	36,708,889
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	49,613,456	75,323,498	128,483,550	92,978,659	112,892,656
52.	Total admitted assets (Page 2, Line 28, Col. 3)	23,192,365,853	20,799,084,104	18,646,102,949	18,004,829,093	18,364,578,031
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	1,005,823,232	947,509,167	842,865,956	855,779,066	898,118,828
54.	Realized capital gains (losses)	15,614,812	(108,466,402)	(35,664,675)	48,609,003	75,285,509
55.	Unrealized capital gains (losses)	43,942,166	55,539,042	(112,267,253)	919,297	13,539,890
56.	Total of above Lines 53, 54 and 55	1,065,380,210	894,581,807	694,934,028	905,307,366	986,944,227
	Benefits and Reserve Increases (Page 6)					
57.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	1,207,705,859	1,200,222,368	1,207,538,400	1,729,605,484	1,809,827,355
58.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	269,937,622	283,497,122	288,810,008	207,739,422	227,304,940
59.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	49,414,297	(103,398,048)	(8,218,833)	(122,620,840)	(77,779,798)
60.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(716,273)	(304,451)	(441,186)	(730,937)	(416,521)
61.	Dividends to policyholders (Line 30, Col. 1)	4,301	5,164	4,090	5,771	6,425
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	10.7	11.8	13.6	22.7	24.9
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	6.1	7.3	6.0	5.8	6.0
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	64.9	68.3	66.3	54.5	60.0
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	26.0	25.3	25.6	28.9	27.2
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	74,658,778	82,445,199	68,895,303	58,039,087	101,686,802
68.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	99,729,114	113,989,371	90,064,560	97,489,557	112,635,459
69.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	646,432	1,006,162	1,176,223	1,059,165	1,665,813
70.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,440,450	1,298,378	1,145,044	1,515,247	2,296,035
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
71.	Industrial life (Col. 2)					
72.	Ordinary - life (Col. 3)	35,711,283	35,945,212	31,139,357	33,552,831	41,048,484
73.	Ordinary - individual annuities (Col. 4)	117,943,580	55,806,955	27,278,316	39,447,837	69,792,825
74.	Ordinary-supplementary contracts (Col. 5)	(32,823)	2,876	257,792	150,405	142,300
75.	Credit life (Col. 6)					
76.	Group life (Col. 7)	(209,012)	2,909,520	1,325,272	(4,315,456)	(545,808)
77.	Group annuities (Col. 8)	5,494,220	7,533,967	4,849,982	13,753,440	12,293,853
78.	A & H-group (Col. 9)	34,388,753	27,236,181	33,894,842	51,794,581	43,264,312
79.	A & H-credit (Col. 10)					
80.	A & H-other (Col. 11)	669,146	32,130	474,661	832,096	418,730
81.	Aggregate of all other lines of business (Col. 12)					
82.	Total (Col. 1)	193,965,147	129,466,841	99,220,222	135,215,734	166,414,696

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2010 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2010

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	163,854,990		473,412,935		637,267,925
2. Annuity considerations	1,962,075,830		44,355,860		2,006,431,690
3. Deposit-type contract funds	90,680,814	XXX	20,543,289	XXX	111,224,103
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,216,611,633		538,312,085		2,754,923,718
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,937				3,937
6.2 Applied to pay renewal premiums	450				450
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	316				316
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	4,702				4,702
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	4,702				4,702
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	116,217,692		9,209,682		125,427,374
10. Matured endowments	106,404				106,404
11. Annuity benefits	293,207,176		7,742,163		300,949,339
12. Surrender values and withdrawals for life contracts	684,435,825		136,673,044		821,108,869
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	380,056				380,056
15. Totals	1,094,347,153		153,624,889		1,247,972,042
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	135	15,769,667			4	85,200			139	15,854,867
17. Incurred during current year	1,292	108,033,671			434	9,648,584			1,726	117,682,255
Settled during current year:										
18.1 By payment in full	1,314	116,236,596			431	9,209,682			1,745	125,446,278
18.2 By payment on compromised claims	1	87,500							1	87,500
18.3 Totals paid	1,315	116,324,096			431	9,209,682			1,746	125,533,778
18.4 Reduction by compromise										
18.5 Amount rejected		112,500								112,500
18.6 Total settlements	1,315	116,436,596			431	9,209,682			1,746	125,646,278
19. Unpaid Dec. 31, current year (16+17-18.6)	112	7,366,741			7	524,102			119	7,890,843
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	245,890	49,599,089,790		(a)	4,071	5,116,417,637			249,961	54,715,507,427
21. Issued during year	10,687	2,187,007,220			2,370	2,142,607,568			13,057	4,329,614,788
22. Other changes to in force (Net)	(17,265)	(2,950,491,540)			(1,299)	(1,439,240,240)			(18,564)	(4,389,731,780)
23. In force December 31 of current year	239,312	48,835,605,470		(a)	5,142	5,819,784,965			244,454	54,655,390,435

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	432,279,498	426,841,203		284,351,740	283,808,955
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	924,397	952,723		917,271	368,206
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	924,397	952,723		917,271	368,206
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	433,203,895	427,793,926		285,269,011	284,177,161

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 33,876 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			250,109	49,792,093			1,020	123,605	5,123,578	54,915,671
2.	Issued during year			10,687	2,187,007			143	13,604	2,142,608	4,329,615
3.	Reinsurance assumed				4,625						4,625
4.	Revived during year			1,008	272,921				10	335	273,256
5.	Increased during year (net)				66,962				7,386	346,653	413,615
6.	Subtotals, Lines 2 to 5			11,695	2,531,516			143	21,000	2,489,596	5,021,111
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			261,804	52,323,609			1,163	144,605	7,613,173	59,936,782
	Deductions during year:										
10.	Death			1,241	104,007			XXX	4	608	104,615
11.	Maturity			59	408			XXX			408
12.	Disability							XXX			
13.	Expiry			933	66,686						66,686
14.	Surrender			10,987	1,961,961			2	857	40,485	2,002,446
15.	Lapse			5,053	1,029,215			135	28,465	1,740,639	2,769,854
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				128,099				55	5,882	133,980
18.	Reinsurance			641	(1,109)						(1,109)
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			18,914	3,289,266			137	29,381	1,787,614	5,076,879
21.	In force end of year (Line 9 minus Line 20)			242,890	49,034,343			1,026	115,224	5,825,560	54,859,903
22.	Reinsurance ceded end of year	XXX		XXX	21,958,520	XXX		XXX	XXX	1,898,580	23,857,101
23.	Line 21 minus Line 22	XXX		XXX	27,075,822	XXX	(b)	XXX	XXX	3,926,980	31,002,802
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	21
25.	Other paid-up insurance			9,497	46,803
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			4,029	231,827
28.	Term policies - other	7,914	2,001,597	111,635	29,805,046
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	461,176
31.	Totals (Lines 27 to 30)	7,914	2,001,597	115,664	30,498,048
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	1,121	7,966
34.	Totals, whole life and endowment	2,773	185,411	126,105	18,528,328
35.	Totals (Lines 31 to 34)	10,687	2,187,007	242,890	49,034,342

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	2,187,007		49,034,093	249
38.	Credit Life (Group and Individual)				
39.	Group	2,142,608		5,825,560	
40.	Totals (Lines 36 to 39)	4,329,615		54,859,654	249

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	115,224	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	235,102

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Face amount as of last policy anniversary

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
	Disability Provisions								
48.	Waiver of Premium			18,539	1,516,910			95,360	3,496,265
49.	Disability Income			598	797				
50.	Extended Benefits			XXX	XXX				
51.	Other			2	20				
52.	Total		(b)	19,139	(b) 1,517,728		(b)	95,360	(b) 3,496,265

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	3	32		
2.	Issued during year		2		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3	34		
	Deductions during year:				
6.	Decreased (net)		8		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		8		
9.	In force end of year	3	26		
10.	Amount on deposit	100,065	(a) 1,140,183		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 11,979	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	47,949	119,930	6,450	37,799
2.	Issued during year	2,072	25,477	397	1,271
3.	Reinsurance assumed				
4.	Increased during year (net)	3			
5.	Totals (Lines 1 to 4)	50,024	145,407	6,847	39,070
	Deductions during year:				
6.	Decreased (net)	3,669	9,222	709	5,130
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,669	9,222	709	5,130
9.	In force end of year	46,355	136,185	6,138	33,940
	Income now payable:				
10.	Amount of income payable	(a) 580,921,822	XXX	XXX	(a) 8,083,695
	Deferred fully paid:				
11.	Account balance	XXX	(a) 6,554,251,136	XXX	(a) 58,706,611
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,763,532,746	XXX	(a) 951,104,689

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	1,226,620	404,626,440			1,210	854,013
2.	Issued during year	185,440	86,241,132				
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,412,060	XXX		XXX	1,210	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	296,979	XXX		XXX	104	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	296,979	XXX		XXX	104	XXX
10.	In force end of year	1,115,081	(a) 411,231,945		(a)	1,106	(a) 778,972

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	784	109
2.	Issued during year	3	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	787	109
	Deductions During Year:		
6.	Decreased (net)	58	4
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	58	4
9.	In force end of year	729	105
10.	Amount of account balance	(a) 129,154,802	(a) 244,023

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	240,227,505
2.	Current year's realized pre-tax capital gains/(losses) of $ 19,908,997 transferred into the reserve net of taxes of $ 6,968,150	12,940,847
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)	253,168,352
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	22,434,578
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	230,733,774

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.	2010	19,987,305	2,447,273		22,434,578
2.	2011	21,020,537	3,707,807		24,728,344
3.	2012	21,336,929	2,254,841		23,591,770
4.	2013	21,010,944	1,732,127		22,743,071
5.	2014	20,278,995	1,192,687		21,471,682
6.	2015	19,384,672	601,015		19,985,687
7.	2016	18,304,214	264,274		18,568,488
8.	2017	16,919,811	217,435		17,137,246
9.	2018	15,056,302	162,070		15,218,372
10.	2019	12,888,124	107,083		12,995,207
11.	2020	10,546,614	45,945		10,592,559
12.	2021	8,363,041	21,037		8,384,078
13.	2022	6,394,724	30,096		6,424,820
14.	2023	5,263,105	44,994		5,308,099
15.	2024	4,172,186	56,507		4,228,693
16.	2025	3,976,533	69,223		4,045,756
17.	2026	3,416,795	63,337		3,480,132
18.	2027	2,977,049	38,415		3,015,464
19.	2028	2,439,009	12,238		2,451,247
20.	2029	1,909,248	(16,994)		1,892,254
21.	2030	1,412,805	(47,479)		1,365,326
22.	2031	957,501	(56,470)		901,031
23.	2032	604,584	(40,253)		564,331
24.	2033	621,017	(24,694)		596,323
25.	2034	453,193	(7,330)		445,863
26.	2035	254,946	11,180		266,126
27.	2036	181,459	19,038		200,497
28.	2037	78,795	15,099		93,894
29.	2038	14,757	11,160		25,917
30.	2039	2,312	6,892		9,204
31.	2040 and Later		2,298		2,298
32.	Total (Lines 1 to 31)	240,227,505	12,940,847		253,168,352

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	83,401,146	10,866,472	94,267,618	25,942,052	1,401,051	27,343,103	121,610,721
2.	Realized capital gains/(losses) net of taxes - General Account	(3,075,377)	11,375	(3,064,002)	2,688,440	(2,415,660)	272,780	(2,791,222)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(664,360)		(664,360)				(664,360)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	5,832,965		5,832,965	18,491,330	(362,611)	18,128,719	23,961,684
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	38,645,619	6,167,090	44,812,709		959,028	959,028	45,771,737
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	124,139,993	17,044,937	141,184,930	47,121,822	(418,192)	46,703,630	187,888,560
9.	Maximum reserve	176,229,113	18,341,130	194,570,243	27,578,030	3,154,146	30,732,176	225,302,419
10.	Reserve objective	121,774,845	11,653,009	133,427,854	27,578,030	2,074,420	29,652,450	163,080,304
11.	20% of (Line 10 - Line 8)	(473,030)	(1,078,386)	(1,551,415)	(3,908,758)	498,522	(3,410,236)	(4,961,651)
12.	Balance before transfers (Lines 8 + 11)	123,666,963	15,966,551	139,633,515	43,213,064	80,330	43,293,394	182,926,909
13.	Transfers	12,561,219		12,561,219	(15,635,034)	3,073,815	(12,561,219)	XXX
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	136,228,182	15,966,551	152,194,734	27,578,030	3,154,145	30,732,175	182,926,909

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	390,423,530	XXX	XXX	390,423,530	0.0000		0.0000		0.0000	
2.	1	Highest Quality	8,445,090,183	XXX	XXX	8,445,090,183	0.0004	3,378,036	0.0023	19,423,707	0.0030	25,335,271
3.	2	High Quality	5,630,071,795	XXX	XXX	5,630,071,795	0.0019	10,697,136	0.0058	32,654,416	0.0090	50,670,646
4.	3	Medium Quality	636,293,244	XXX	XXX	636,293,244	0.0093	5,917,527	0.0230	14,634,745	0.0340	21,633,970
5.	4	Low Quality	389,595,200	XXX	XXX	389,595,200	0.0213	8,298,378	0.0530	20,648,546	0.0750	29,219,640
6.	5	Lower Quality	150,088,988	XXX	XXX	150,088,988	0.0432	6,483,844	0.1100	16,509,789	0.1700	25,515,128
7.	6	In or Near Default	18,935,468	XXX	XXX	18,935,468	0.0000		0.2000	3,787,094	0.2000	3,787,094
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)	15,660,498,408	XXX	XXX	15,660,498,408	XXX	34,774,922	XXX	107,658,296	XXX	156,161,749
		PREFERRED STOCK										
10.	1	Highest Quality	39,379,261	XXX	XXX	39,379,261	0.0004	15,752	0.0023	90,572	0.0030	118,138
11.	2	High Quality	53,205,008	XXX	XXX	53,205,008	0.0019	101,090	0.0058	308,589	0.0090	478,845
12.	3	Medium Quality	4,901,200	XXX	XXX	4,901,200	0.0093	45,581	0.0230	112,728	0.0340	166,641
13.	4	Low Quality	730,243	XXX	XXX	730,243	0.0213	15,554	0.0530	38,703	0.0750	54,768
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)	98,215,712	XXX	XXX	98,215,712	XXX	177,977	XXX	550,592	XXX	818,392
		SHORT - TERM BONDS										
18.		Exempt Obligations	50,000	XXX	XXX	50,000	0.0000		0.0000		0.0000	
19.	1	Highest Quality	207,341,737	XXX	XXX	207,341,737	0.0004	82,937	0.0023	476,886	0.0030	622,025
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)	207,391,737	XXX	XXX	207,391,737	XXX	82,937	XXX	476,886	XXX	622,025

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,801,897	XXX	XXX	1,801,897	0.0004	721	0.0023	4,144	0.0030	5,406
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	1,801,897	XXX	XXX	1,801,897	XXX	721	XXX	4,144	XXX	5,406
34.		Total (Lines 9 + 17 + 25 + 33)	15,967,907,754	XXX	XXX	15,967,907,754	XXX	35,036,556	XXX	108,689,919	XXX	157,607,571
		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	1,642,010,304		XXX	1,642,010,304	0.0036 (a)	5,911,237	0.0068 (a)	11,165,670	0.0107 (a)	17,569,510
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)	1,642,010,304		XXX	1,642,010,304	XXX	5,911,237	XXX	11,165,670	XXX	17,569,510
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	1,642,010,304		XXX	1,642,010,304	XXX	5,911,237	XXX	11,165,670	XXX	17,569,510

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	185,444,110	XXX	XXX	185,444,110	0.0000		0.1455 (d)	26,982,118	0.1455 (d)	26,982,118
2.		Unaffiliated - Private	613,175	XXX	XXX	613,175	0.0000		0.1600	98,108	0.1600	98,108
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	79,331,407	XXX	XXX	79,331,407	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Mortgage Loans					(c)		(c)		(c)	
15.		Real Estate					(e)		(e)		(e)	
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	3,829,258	XXX	XXX	3,829,258	0.0000		0.1300	497,804	0.1300	497,804
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)	269,217,950			269,217,950	XXX		XXX	27,578,030	XXX	27,578,030
		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	1,670,000			1,670,000	0.0000		0.1100	183,700	0.1100	183,700
22.		Total Real Estate (Sum of Lines 19 through 21)	1,670,000			1,670,000	XXX		XXX	183,700	XXX	183,700
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
24.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
25.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
26.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
27.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
28.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
29.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	34,961,285	XXX	XXX	34,961,285	0.0004	13,985	0.0023	80,411	0.0030	104,884
32.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
36.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	34,961,285	XXX	XXX	34,961,285	XXX	13,985	XXX	80,411	XXX	104,884
		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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (d)		0.1300 (d)	
57.		Unaffiliated Private		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	147,180,695			147,180,695	0.0063	927,238	0.0120	1,766,168	0.0190	2,796,433
68.		State Low Income Housing Tax Credit	600,554			600,554	0.0273	16,395	0.0600	36,033	0.0975	58,554
69.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70.		Total LIHTC	147,781,249			147,781,249	XXX	943,634	XXX	1,802,202	XXX	2,854,987
		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)	182,742,534			182,742,534	XXX	957,618	XXX	1,882,613	XXX	2,959,871

(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

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AA4014790	08L0454	MS	2008	200,000	87,500		Material misrepresentation on policy application.
0199999. Death Claims - Ordinary				200,000	87,500		XXX
0599999. Death Claims - Disposed Of				200,000	87,500		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				200,000	87,500		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				200,000	87,500		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	415,359,829	XXX	414,454,983	XXX		XXX		XXX		XXX	904,846	XXX		XXX		XXX		XXX
2. Premiums earned	415,131,734	XXX	414,209,387	XXX		XXX		XXX		XXX	922,347	XXX		XXX		XXX		XXX
3. Incurred claims	269,419,355	64.9	269,176,267	65.0							243,088	26.4						
4. Cost containment expenses	23,350	0.0	23,350	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	269,442,705	64.9	269,199,617	65.0							243,088	26.4						
6. Increase in contract reserves	(180,058)	0.0	(144,195)	0.0							(35,863)	(3.9)						
7. Commissions (a)	35,661,243	8.6	35,653,168	8.6							8,075	0.9						
8. Other general insurance expenses	61,391,727	14.8	61,173,133	14.8							218,594	23.7						
9. Taxes, licenses and fees	10,891,928	2.6	10,863,569	2.6							28,359	3.1						
10. Total other expenses incurred	107,944,898	26.0	107,689,870	26.0							255,028	27.6						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	37,924,189	9.1	37,464,095	9.0							460,094	49.9						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	37,924,189	9.1	37,464,095	9.0							460,094	49.9						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	126,002	2,532				123,470			
2. Advance premiums	1,942,290	1,942,290							
3. Reserve for rate credits									
4. Total premium reserves, current year	2,068,292	1,944,822				123,470			
5. Total premium reserves, prior year	1,840,197	1,699,226				140,971			
6. Increase in total premium reserves	228,095	245,596				(17,501)			
B. Contract Reserves:									
1. Additional reserves (a)	3,897,629	2,191,430				1,706,199			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	3,897,629	2,191,430				1,706,199			
4. Total contract reserves, prior year.	4,077,687	2,335,625				1,742,062			
5. Increase in contract reserves	(180,058)	(144,195)				(35,863)			
C. Claim Reserves and Liabilities:									
1. Total current year	101,770,235	100,797,167				973,068			
2. Total prior year	101,169,564	99,729,114				1,440,450			
3. Increase	600,671	1,068,053				(467,382)			

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	66,605,472	66,393,410				212,062			
1.2 On claims incurred during current year	202,213,212	201,714,804				498,408			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	8,699,738	8,265,368				434,370			
2.2 On claims incurred during current year	93,070,497	92,531,799				538,698			
3. Test:									
3.1 Lines 1.1 and 2.1	75,305,210	74,658,778				646,432			
3.2 Claim reserves and liabilities, December 31, prior year	101,169,564	99,729,114				1,440,450			
3.3 Line 3.1 minus Line 3.2	(25,864,354)	(25,070,336)				(794,018)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	499,365	499,365							
2. Premiums earned	487,408	487,408							
3. Incurred claims	326,835	326,835							
4. Commissions	105,750	105,750							
B. Reinsurance Ceded:									
1. Premiums written	12,835,291	12,787,414				47,877			
2. Premiums earned	12,793,324	12,738,270				55,054			
3. Incurred claims	15,084,643	14,959,523				125,120			
4. Commissions									

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	282,725,968		1,451,195	284,177,163
2. Beginning Claim Reserves and Liabilities	159,757,930		2,095,345	161,853,275
3. Ending Claim Reserves and Liabilities	159,215,145		1,546,282	160,761,427
4. Claims Paid	283,268,753		2,000,258	285,269,011
B. Assumed Reinsurance:				
5. Incurred Claims	326,835			326,835
6. Beginning Claim Reserves and Liabilities	102,510			102,510
7. Ending Claim Reserves and Liabilities	124,787			124,787
8. Claims Paid	304,558			304,558
C. Ceded Reinsurance:				
9. Incurred Claims	14,959,523		125,120	15,084,643
10. Beginning Claim Reserves and Liabilities	61,029,945		661,156	61,691,101
11. Ending Claim Reserves and Liabilities	59,548,842		579,326	60,128,168
12. Claims Paid	16,440,626		206,950	16,647,576
D. Net:				
13. Incurred Claims	268,093,280		1,326,075	269,419,355
14. Beginning Claim Reserves and Liabilities	98,830,495		1,434,189	100,264,684
15. Ending Claim Reserves and Liabilities	99,791,090		966,956	100,758,046
16. Claims Paid	267,132,685		1,793,308	268,925,993
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	268,116,630		1,326,075	269,442,705
18. Beginning Reserves and Liabilities	98,830,495		1,434,189	100,264,684
19. Ending Reserves and Liabilities	99,791,090		966,956	100,758,046
20. Paid Claims and Cost Containment Expenses	267,156,035		1,793,308	268,949,343

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	St. Paul, MN	OTH/G	5,478,973		42,634			
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	Fort Wayne, IN	ACO/I		3,303,372	19,808			
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	22,029,000		146,554	93,248		
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	Cedar Rapids, IA	CO/I	176,707,838	77,089,278				77,089,278
0299999. General Account, Non-Affiliates						204,215,811	80,392,650	208,996	93,248		77,089,278
0399999. Total General Account						204,215,811	80,392,650	208,996	93,248		77,089,278
0699999. Total Separate Accounts											
0799999 - Totals						204,215,811	80,392,650	208,996	93,248		77,089,278

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
77828	57-0523959	01/01/2008	Companion Life Insurance Company	Columbia, SC	OTH/G	487,408			124,787		
0299999. Total - Non-Affiliates						487,408			124,787		
0399999 - Totals						487,408			124,787		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
00000	AA-3194154	01/01/2009	ACE TEMPEST LIFE RE USA	Stamford, CT	19,682	17,582
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	Stamford, CT		17,583
70815	06-0838648	01/01/2006	Hartford Life & Accident Insurance Co.	Hartford, CT	37,129	702,452
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	Ft. Wayne, IN		250,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	St. Louis, MO	546,480	167,635
93572	43-1235868	06/01/1998	RGA Reinsurance Company	St. Louis, MO		100,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	St. Louis, MO	465,429	25,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	St. Louis, MO	210,042	185,000
93572	43-1235868	07/01/2008	RGA Reinsurance Company	St. Louis, MO		8,904
93572	43-1235868	01/01/2009	RGA Reinsurance Company	St. Louis, MO		50,000
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	Plano, TX	24,968	8,904
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	Stamford, CT	58,831	72,069
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	Stamford, CT		17,807
0299999. Life and Annuity - Non-Affiliates					1,362,561	1,622,936
0399999. Totals - Life and Annuity					1,362,561	1,622,936
00000	AA-9995055	01/01/1999	American Disability Reins. Underwriters Syndicate	Westbrook, ME		128,000
70815	06-0838648	01/01/2006	Hartford Life & Accident Insurance Co.	Hartford, CT		102,552
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	Fort Wayne, IN	6,112	
88099	75-1608507	01/01/2008	Optimum Re Insurance Co	Dallas, TX		36,065
93572	43-1235868	01/01/2009	RGA Reinsurance Company	St. Louis, MO	315,882	35,000
93572	43-1235868	01/01/2010	RGA Reinsurance Company	St. Louis, MO	675,139	1,177,000
68721	41-0808596	04/01/2004	Security Life Insurance Company	Minnetonka, MN		284,289
70408	81-0170040	11/01/2005	Union Security Insurance Company	Kansas City, MO		3,561
38776	13-2997499	10/01/2007	White Mountains Rein Co of America	New York, NY	15,056	441,703
0599999. Accident and Health - Non-Affiliates					1,012,189	2,208,170
0699999. Totals - Accident and Health					1,012,189	2,208,170
0799999 Totals - Life, Annuity and Accident and Health					2,374,750	3,831,106

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	Stamford, CT	ADB/I				3,324				
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	Stamford, CT	YRT/I	118,902,362	81,149	199,286	73,580				
68365	04-2729166	07/01/1999	AXA Re Insurance Company	Wilmington, DE	YRT/I				138,760				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	Toronto, ON	ADB/I				21				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	Toronto, ON	YRT	3,207,766			1,232				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	Bloomfield, CT	YRT/I				28,153				
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	Kansas City, MO	ADB/I				83				
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				1,964				
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	4,828,018	4,619	4,930	58,232				
97071	13-3126819	07/01/1986	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	321,152	213	193	2,533				
97071	13-3126819	01/01/1988	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	940,000	4,849	4,407	6,304				
97071	13-3126819	01/01/1989	Generali USA Life Reassurance Company	Kansas City, MO	CO/I	7,152,302	7,083	6,910	57,840				
97071	13-3126819	01/01/1989	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				262				
97071	13-3126819	01/01/1993	Generali USA Life Reassurance Company	Kansas City, MO	ADB/I				(7)				
97071	13-3126819	01/01/1993	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				380				
97071	13-3126819	01/01/1993	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	14,049,220	23,275	29,444	105,576				
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	Kansas City, MO	ADB/I				64				
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				1,874				
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	37,503,965	30,061	30,605	131,928				
97071	13-3126819	01/01/1998	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				(809)				
97071	13-3126819	01/01/1998	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	85,410,416	230,473	238,876	190,101				
97071	13-3126819	03/01/2003	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				125				
97071	13-3126819	03/01/2003	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	45,370,784	133,548	129,357	111,227				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	Kansas City, MO	ADB/I				177				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	Kansas City, MO	CO/I	57,786,453	470,654	353,983	173,339				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	Kansas City, MO	DIS/I				738				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	73,529	27	17	149				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	Stamford, CT	ADB/I				(18)				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	Stamford, CT	DIS/I				29				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	Stamford, CT	YRT/I	24,020,732	47,388	43,989	107,330				
86258	13-2572994	01/01/1989	General Re Life & Health Corporation	Stamford, CT	YRT/I	114,777	205	185	2,800				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	Stamford, CT	DIS/I				68				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	Stamford, CT	YRT/I	171,204,127	396,169	360,159	303,130				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	Stamford, CT	ADB/I				7,428				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	Stamford, CT	YRT/I	180,087,056	111,550	205,723	73,362				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	Hartford, CT	CO/G	1,898,580,302	120,895	146,267	4,841,612				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	Cincinnati, OH	MCO/I	22,840,930			242,418			519,397	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	1,293			(5,454)				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	Ft. Wayne, IN	DIS/I				103				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	1,646,519	2,735	3,900	22,080				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	Ft. Wayne, IN	ACO/I		5,029,683	5,102,026	117,025				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	Ft. Wayne, IN	ADB/I				1,408				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	Ft. Wayne, IN	DIS/I				6,372				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	148,150,377			1,001,803				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	Ft. Wayne, IN	ADB/I				356				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	Ft. Wayne, IN	CO/I	56,653,999	272,944	287,463	128,594				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	Ft. Wayne, IN	DIS/I				758				
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	163,736			10,950				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	14,612,500	36,724	33,444	77,297				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	Ft. Wayne, IN	ADB/I				1,685				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	Ft. Wayne, IN	CO/I	1,517,645,362	33,735,836	33,913,512	2,032,478				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	Ft. Wayne, IN	DIS/I				19,322				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	Ft. Wayne, IN	YRT/I	18,781,000	28,281		83,474				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	12/01/1988	Munich American Reassurance Company	Atlanta, GA	CO/I	1,879,320	2,598	2,688	15,807				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	Atlanta, GA	DIS/I				610				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	Atlanta, GA	DIS/I				1,638				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	Atlanta, GA	YRT/I	161,528,965	440,588	425,378	398,873				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	Atlanta, GA	YRT/I				144,731				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	Atlanta, GA	YRT/I	11,302			5				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	St. Louis, MO	DIS/I				116				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	St. Louis, MO	YRT/I	1,823,537	513	914	7,484				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	St. Louis, MO	ADB/I				47				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	St. Louis, MO	DIS/I				773				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	St. Louis, MO	YRT/I	11,474,385	30,035	30,520	108,316				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	St. Louis, MO	DIS/I				940				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	St. Louis, MO	YRT/I	24,817,192	20,503	24,450	170,805				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	St. Louis, MO	ADB/I				5,060				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	St. Louis, MO	CO/I	3,181,155,146	54,249,641	53,514,903	7,345,855				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	St. Louis, MO	DIS/I				52,741				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	St. Louis, MO	YRT/I	4,576,156	4,548	659	22,409				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	St. Louis, MO	ADB/I				572				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	St. Louis, MO	CO/I	294,249,684	3,526,446	3,592,598	726,271				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	St. Louis, MO	DIS/I				2,247				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	St. Louis, MO	YRT/I	534,873	595	12	926				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	St. Louis, MO	ADB/I				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	St. Louis, MO	DIS/I				579				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	St. Louis, MO	YRT/I	67,368,214	40,255	40,655	208,287				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	St. Louis, MO	ADB/I				4,404				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	St. Louis, MO	CO/I	7,100,808,482	139,312,256	130,066,726	13,312,468				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	St. Louis, MO	DIS/I				52,756				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	St. Louis, MO	YRT/I	10,024,085	1,537	1,530	32,502				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	St. Louis, MO	CO/I	312,832,700	4,081,572	3,926,465	1,064,639				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	St. Louis, MO	DIS/I				1,125				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	St. Louis, MO	YRT/I	39,434	3	3	41				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	St. Louis, MO	ADB/I				2,157				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	St. Louis, MO	CO/I	2,428,881,137	17,714,920	13,980,025	4,498,826				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	St. Louis, MO	DIS/I				14,104				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	St. Louis, MO	YRT/I	2,121,879	217	154	3,055				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	St. Louis, MO	ADB/I				21				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	St. Louis, MO	YRT	28,004,089			102,491				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	St. Louis, MO	ADB/I				3,567				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	St. Louis, MO	YRT/I	1,647,376,440	968,554	882,338	485,004				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	St. Louis, MO	ADB/I				7,017				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	St. Louis, MO	YRT/I	191,901,546	120,506	216,647	83,686				
64688	75-6020048	03/01/2003	SCOR Life US Reinsurance Company	Plano, TX	YRT/I	3,980,000	8,488	7,846	5,874				
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	Plano, TX	ADB/I				19				
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	Plano, TX	YRT	12,552,792			5,593				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	Plano, TX	ADB/I				117				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	Plano, TX	YRT/I	108,691,880	60,019	61,179	31,564				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	Wilmington, DE	ADB/I				137				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	Wilmington, DE	CO/I	228,639,550	1,613,091	1,290,451	297,211				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	Wilmington, DE	DIS/I				1,021				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	Wilmington, DE	YRT/I	570,506	70	24	652				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	Denver, CO	ADB/I				901				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	Denver, CO	CO/I	1,347,029,871	23,319,384	22,108,153	1,802,447				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	Denver, CO	DIS/I				5,721				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	Denver, CO	YRT/I	10,065,174	6,215	685	16,966				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	Denver, CO	YRT/I	3,582,855	1,834	1,679	19,076				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				23				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	175,563	1,197		1,578				
82627	06-0839705	05/01/1974	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	6,102	288	397	173				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	216,030	3,155	3,357	6,124				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	Stamford, CT	CO/I	334,000	5,575	5,104	8,653				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	Stamford, CT	CO/I	99,000	3,420	10,092	14,737				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I			542					
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				169				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	626,462	951	1,398	12,613				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				173				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				3,290				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	24,571,518	19,440	19,445	218,915				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	1,192,698	2,309	2,170	33,438				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				1,635				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	5,068,583	21,339	20,610	55,434				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				404				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	4,561,374	7,626	7,104	52,498				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				30				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	1,082,223	7,689	6,951	21,138				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				136				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				12,206				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	264,026,625	633,601	640,978	1,459,998				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	43,875,747	96		156,275				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I				809				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	427,765,148			1,671,961				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I				20,257				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	Stamford, CT	CAT/G				16,935				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				417				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	43,797,741	28,767	27,198	305,129				
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	Stamford, CT	CAT/I				19,500				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				389				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	Stamford, CT	CO/I	140,886,907	1,298,884	960,189	359,761				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	Stamford, CT	DIS/I				1,367				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	1,892,086			18,048				
82627	06-0839705	11/01/2007	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	21,186,153			58,252				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				21				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT	18,828,719	1,046		28,196				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	Stamford, CT	ADB/I				409				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	Stamford, CT	YRT/I	205,958,202	124,313	117,690	97,645				
86231	39-0989781	01/01/1980	Transamerica Life Insurance Company	Cedar Rapids, IA	CO/I	112,500	2,175	1,986	5,750				
86231	39-0989781	01/01/1980	Transamerica Life Insurance Company	Cedar Rapids, IA	YRT/I	114,838	4,185	3,870	2,032				
86231	39-0989781	02/01/1982	Transamerica Life Insurance Company	Cedar Rapids, IA	YRT/I	1,128,876	1,731	1,584	18,387				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	Minneapolis, MN	ADB/I				1,076				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	Minneapolis, MN	CO/I	1,030,168,447	10,383,072	8,774,984	1,574,361				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	Minneapolis, MN	DIS/I				8,260				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	Minneapolis, MN	YRT/I	2,563,621	300	167	6,364				
0299999. Authorized General Account, Non-Affiliates						23,856,909,034	298,843,908	281,877,174	47,510,050			519,397	
0399999. Total Authorized General Account						23,856,909,034	298,843,908	281,877,174	47,510,050			519,397	
00000	AA-3194154	05/01/2003	Ace Tempest Life Reinsurance	Hamilton, Bermuda	YRT/I				483,080				
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company	Salt Lake City, UT	YRT/I	191,705			6,994				
0599999. Unauthorized General Account, Non-Affiliates						191,705			490,074				
0699999. Total Unauthorized General Account						191,705			490,074				
0799999. Total Authorized and Unauthorized General Account						23,857,100,739	298,843,908	281,877,174	48,000,124			519,397	
1099999. Total Authorized Separate Accounts													
1399999. Total Unauthorized Separate Accounts													

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1499999. Total Authorized and Unauthorized Separate Accounts													
1599999 - Totals						23,857,100,739	298,843,908	281,877,174	48,000,124			519,397	

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-9995055	01/01/1999	American Disability Reinsurance Underwriters Syndicate (ADRUS)	Westbrook, ME	CO/G	3,979,332		56,334,595				
88072	06-0974148	01/01/2006	Hartford Life Insurance Company	Hartford, CT	CO/G	537,483						
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	Fort Wayne, IN	CO/G	6,705						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	Fort Wayne, IN	OTH/I	47,877		621,341				
88099	75-1608507	01/01/2008	Optimum Reinsurance Insurance Company	Dallas, TX	CO/G	33,706						
93572	43-1235868	01/01/2010	RGA Reinsurance Company	Minneapolis, MN	OTH/G	4,820,112						
68721	41-0808596	04/01/2004	Security Life Insurance Company of America	Minnetonka, MN	OTH/G	1,734,641						
70408	81-0170040	11/01/2005	Union Security Insurance Company	Topeka, KS	CO/G	14,372						
38776	13-2997499	10/01/2007	White Mountains Reinsurance Company of America	New York, NY	CO/G	1,613,043		10,136				
0299999. Authorized General Account, Non-Affiliates						12,787,271		56,966,072				
0399999. Total Authorized General Account						12,787,271		56,966,072				
0699999. Total Unauthorized General Account												
0799999. Total Authorized and Unauthorized General Account						12,787,271		56,966,072				
1099999. Total Authorized Separate Accounts												
1399999. Total Unauthorized Separate Accounts												
1499999. Total Authorized and Unauthorized Separate Accounts												
1599999 - Totals						12,787,271		56,966,072				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total Cols. (5 + 6 + 7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols. 9+10+11+12+13 but not in Excess of Col. 8
1199999 - Total													

NONE

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2010	2 2009	3 2008	4 2007	5 2006
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	60,787	62,476	69,251	61,227	58,609
2.	Commissions and reinsurance expense allowances	8,813	9,835	12,994	11,704	9,537
3.	Contract claims	46,121	47,052	42,117	42,679	23,385
4.	Surrender benefits and withdrawals for life contracts	244	392	689	706	695
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	62	24	24	26	22
7.	Increase in aggregate reserve for life and accident and health contracts	15,053	18,708	26,439	22,646	23,075
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	6,696	6,810	7,369	6,693	2,461
9.	Aggregate reserves for life and accident and health contracts	355,621	340,568	321,860	295,421	272,775
10.	Liability for deposit-type contracts	154	214	337	423	507
11.	Contract claims unpaid	3,831	8,550	5,080	5,878	5,259
12.	Amounts recoverable on reinsurance	2,375	1,745	2,169	4,872	1,405
13.	Experience rating refunds due or unpaid	1,330	1,325	1,582	240	233
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances unpaid				1,199	320
16.	Unauthorized reinsurance offset			47		
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17.	Funds deposited by and withheld from (F)			393		
18.	Letters of credit (L)			1	1	1
19.	Trust agreements (T)					
20.	Other (O)					

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	18,098,864,121		18,098,864,121
2.	Reinsurance (Line 16)	80,793,791	(80,793,791)	
3.	Premiums and considerations (Line 15)	61,584,761	6,695,775	68,280,536
4.	Net credit for ceded reinsurance	XXX	433,704,308	433,704,308
5.	All other admitted assets (balance)	301,887,342		301,887,342
6.	Total assets excluding Separate Accounts (Line 26)	18,543,130,015	359,606,292	18,902,736,307
7.	Separate Account assets (Line 27)	4,649,235,838		4,649,235,838
8.	Total assets (Line 28)	23,192,365,853	359,606,292	23,551,972,145
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	13,823,201,320	355,621,207	14,178,822,527
10.	Liability for deposit-type contracts (Line 3)	2,194,027,627	153,980	2,194,181,607
11.	Claim reserves (Line 4)	111,728,112	3,831,105	115,559,217
12.	Policyholder dividends/reserves (Lines 5 through 7)	4,232		4,232
13.	Premium & annuity considerations received in advance (Line 8)	2,299,376		2,299,376
14.	Other contract liabilities (Line 9)	230,733,774		230,733,774
15.	Reinsurance in unauthorized companies (Line 24.02)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03)			
17.	All other liabilities (balance)	436,096,992		436,096,992
18.	Total liabilities excluding Separate Accounts (Line 26)	16,798,091,433	359,606,292	17,157,697,725
19.	Separate Account liabilities (Line 27)	4,641,969,520		4,641,969,520
20.	Total liabilities (Line 28)	21,440,060,953	359,606,292	21,799,667,245
21.	Capital & surplus (Line 38)	1,752,304,900	XXX	1,752,304,900
22.	Total liabilities, capital & surplus (Line 39)	23,192,365,853	359,606,292	23,551,972,145
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	355,621,207		
24.	Claim reserves	3,831,105		
25.	Policyholder dividends/reserves			
26.	Premium & annuity considerations received in advance			
27.	Liability for deposit-type contracts	153,980		
28.	Other contract liabilities			
29.	Reinsurance ceded assets	80,793,791		
30.	Other ceded reinsurance recoverables			
31.	Total ceded reinsurance recoverables	440,400,083		
32.	Premiums and considerations	6,695,775		
33.	Reinsurance in unauthorized companies			
34.	Funds held under reinsurance treaties with unauthorized reinsurers			
35.	Other ceded reinsurance payables/offsets			
36.	Total ceded reinsurance payable/offsets	6,695,775		
37.	Total net credit for ceded reinsurance	433,704,308		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,144,571	83,428,127	3,220,458		89,793,156	777,164
2. Alaska	AK	L	1,658,706	5,323,344	11,083,707		18,065,757	365,431
3. Arizona	AZ	L	2,051,527	20,104,081	26,998,366		49,153,974	2,379,575
4. Arkansas	AR	L	1,806,346	32,759,184	3,003,285		37,568,815	547,957
5. California	CA	L	20,335,177	281,986,069	40,946,395		343,267,641	13,925,354
6. Colorado	CO	L	3,230,569	45,432,659	2,637,645		51,300,873	7,872,528
7. Connecticut	CT	L	2,511,309	26,832,684	5,997,703		35,341,696	749,198
8. Delaware	DE	L	432,813,286	388,326	280,322		433,481,934	
9. District of Columbia	DC	L	116,214	801,361	1,435,573		2,353,148	
10. Florida	FL	L	11,895,185	163,558,937	43,006,647		218,460,769	10,880,509
11. Georgia	GA	L	3,882,824	24,375,815	7,509,119		35,767,758	494,849
12. Hawaii	HI	L	1,581,040	25,003,469	52,785		26,637,294	494,524
13. Idaho	ID	L	3,483,658	15,964,789	2,203,571		21,652,018	932,310
14. Illinois	IL	L	9,409,487	79,347,924	24,756,983		113,514,394	830,400
15. Indiana	IN	L	5,992,643	49,794,426	12,319,744		68,106,813	1,590,899
16. Iowa	IA	L	1,205,393	19,940,158	4,483,334		25,628,885	409,828
17. Kansas	KS	L	2,028,572	4,160,525	1,422,600		7,611,697	629,246
18. Kentucky	KY	L	2,552,453	32,989,383	3,568,414		39,110,250	69,601
19. Louisiana	LA	L	2,451,764	29,124,937	3,785,225		35,361,926	1,978,321
20. Maine	ME	L	231,696	15,518,887	1,226,176		16,976,759	393,843
21. Maryland	MD	L	1,286,303	14,631,391	15,183,523		31,101,217	1,123,480
22. Massachusetts	MA	L	488,634	17,225,313	16,802,541		34,516,488	1,171,380
23. Michigan	MI	L	4,423,093	54,634,221	16,247,534		75,304,848	875,976
24. Minnesota	MN	L	2,794,280	19,249,157	2,198,608		24,242,045	
25. Mississippi	MS	L	2,081,791	29,804,126	2,155,072		34,040,989	1,132,873
26. Missouri	MO	L	4,971,668	38,575,080	4,822,552		48,369,300	673,945
27. Montana	MT	L	3,060,903	2,435,273	7,040,041		12,536,217	161,871
28. Nebraska	NE	L	872,102	10,773,569	2,668,391		14,314,062	89,903
29. Nevada	NV	L	878,880	5,868,068	1,390,242		8,137,190	130,205
30. New Hampshire	NH	L	155,148	1,187,873	1,650,964		2,993,985	240,458
31. New Jersey	NJ	L	793,371	23,257,721	20,489,696		44,540,788	1,433,237
32. New Mexico	NM	L	1,252,795	1,421,513	2,218,220		4,892,528	1,367,951
33. New York	NY	N	222,844	1,965,676	3,026,447		5,214,967	75,932
34. North Carolina	NC	L	2,813,075	40,256,908	18,167,464		61,237,447	589,444
35. North Dakota	ND	L	556,320	1,808,467	104,597		2,469,384	
36. Ohio	OH	L	9,260,923	178,453,154	8,604,376		196,318,453	1,975,426
37. Oklahoma	OK	L	1,872,496	16,523,988	2,269,739		20,666,223	1,765,346
38. Oregon	OR	L	9,458,601	39,619,077	10,377,245		59,454,923	1,637,762
39. Pennsylvania	PA	L	3,258,229	69,052,946	16,523,644		88,834,819	771,500
40. Rhode Island	RI	L	316,567	337,840	949,967		1,604,374	423,678
41. South Carolina	SC	L	1,614,553	16,250,016	3,415,771		21,280,340	259,405
42. South Dakota	SD	L	653,695	4,324,991	409,015		5,387,701	144,000
43. Tennessee	TN	L	33,727,147	102,281,596	14,441,757		150,450,500	1,144,732
44. Texas	TX	L	8,738,556	91,323,605	18,916,095		118,978,256	10,331,349
45. Utah	UT	L	1,508,398	9,186,248	3,532,210		14,226,856	990,158
46. Vermont	VT	L	31,806	585,627	195,580		813,013	290,869
47. Virginia	VA	L	2,246,003	52,667,566	7,833,025		62,746,594	192,613
48. Washington	WA	L	21,311,209	157,588,622	21,108,117		200,007,948	36,135,880
49. West Virginia	WV	L	834,315	32,336,584	1,250,737		34,421,636	454,722
50. Wisconsin	WI	L	2,159,362	12,611,225	6,181,558		20,952,145	318,471
51. Wyoming	WY	L	1,082,763	2,895,821	3,079,908		7,058,492	
52. American Samoa	AS	N						
53. Guam	GU	N	3,183				3,183	
54. Puerto Rico	PR	N	719	52,094	864		53,677	
55. U.S. Virgin Islands	VI	N	7,000				7,000	
56. Northern Mariana Islands	MP	N						
57. Canada	CN	N	46,843				46,843	
58. Aggregate Other Alien	OT	XXX	101,930	411,249	10,343		523,522	
59. Subtotal		(a) 50	637,267,925	2,006,431,690	433,203,895		3,076,903,510	111,224,103
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	316				316	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	380,055		28,326		408,381	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	637,648,296	2,006,431,690	433,232,221		3,077,312,207	111,224,103
96. Plus reinsurance assumed		XXX	143,480	19,808	499,364		662,652	
97 Totals (All Business)		XXX	637,791,776	2,006,451,498	433,731,585		3,077,974,859	111,224,103
98. Less reinsurance ceded		XXX	47,132,409	934,125	12,835,290		60,901,824	
99. Totals (All Business) less Reinsurance Ceded		XXX	590,659,367	2,005,517,373	(b) 420,896,295		3,017,073,035	111,224,103
DETAILS OF WRITE-INS								
5801. Other Alien		XXX	101,930	411,249	10,343		523,522	
5802.		XXX						
5803.		XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	101,930	411,249	10,343		523,522	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	3,144,571	83,428,127	207,486		777,164	87,557,348
2. Alaska	AK	1,658,706	5,323,344	273		365,431	7,347,754
3. Arizona	AZ	2,051,527	20,104,081	12,910		2,379,575	24,548,093
4. Arkansas	AR	1,806,346	32,759,184	127,312		547,957	35,240,799
5. California	CA	20,335,177	281,986,069	182,433		13,925,354	316,429,033
6. Colorado	CO	3,230,569	45,432,659	69,357		7,872,528	56,605,113
7. Connecticut	CT	2,511,309	26,832,684	76,626		749,198	30,169,817
8. Delaware	DE	432,813,286	388,326				433,201,612
9. District of Columbia	DC	116,214	801,361	1,339			918,914
10. Florida	FL	11,895,185	163,558,937	95,063		10,880,509	186,429,694
11. Georgia	GA	3,882,824	24,375,815	306,018		494,849	29,059,506
12. Hawaii	HI	1,581,040	25,003,469			494,524	27,079,033
13. Idaho	ID	3,483,658	15,964,789	101,771		932,310	20,482,528
14. Illinois	IL	9,409,487	79,347,924	190,985		830,400	89,778,796
15. Indiana	IN	5,992,643	49,794,426	135,020		1,590,899	57,512,988
16. Iowa	IA	1,205,393	19,940,158	44,422		409,828	21,599,801
17. Kansas	KS	2,028,572	4,160,525	16,397		629,246	6,834,740
18. Kentucky	KY	2,552,453	32,989,383	54,828		69,601	35,666,265
19. Louisiana	LA	2,451,764	29,124,937	28,983		1,978,321	33,584,005
20. Maine	ME	231,696	15,518,887	2,646		393,843	16,147,072
21. Maryland	MD	1,286,303	14,631,391	133,065		1,123,480	17,174,239
22. Massachusetts	MA	488,634	17,225,313	345,257		1,171,380	19,230,584
23. Michigan	MI	4,423,093	54,634,221	475,623		875,976	60,408,913
24. Minnesota	MN	2,794,280	19,249,157	252,518			22,295,955
25. Mississippi	MS	2,081,791	29,804,126	10,369		1,132,873	33,029,159
26. Missouri	MO	4,971,668	38,575,080	53,873		673,945	44,274,566
27. Montana	MT	3,060,903	2,435,273	28,063		161,871	5,686,110
28. Nebraska	NE	872,102	10,773,569	4,530		89,903	11,740,104
29. Nevada	NV	878,880	5,868,068	27,828		130,205	6,904,981
30. New Hampshire	NH	155,148	1,187,873	45,525		240,458	1,629,004
31. New Jersey	NJ	793,371	23,257,721	15,205		1,433,237	25,499,534
32. New Mexico	NM	1,252,795	1,421,513	9,090		1,367,951	4,051,349
33. New York	NY	222,844	1,965,676	698		75,932	2,265,150
34. North Carolina	NC	2,813,075	40,256,908	1,242,210		589,444	44,901,637
35. North Dakota	ND	556,320	1,808,467	613			2,365,400
36. Ohio	OH	9,260,923	178,453,154	60,623		1,975,426	189,750,126
37. Oklahoma	OK	1,872,496	16,523,988	13,831		1,765,346	20,175,661
38. Oregon	OR	9,458,601	39,619,077	218,045		1,637,762	50,933,485
39. Pennsylvania	PA	3,258,229	69,052,946	459,704		771,500	73,542,379
40. Rhode Island	RI	316,567	337,840	179,982		423,678	1,258,067
41. South Carolina	SC	1,614,553	16,250,016	108,762		259,405	18,232,736
42. South Dakota	SD	653,695	4,324,991	4,314		144,000	5,127,000
43. Tennessee	TN	33,727,147	102,281,596	632,864		1,144,732	137,786,339
44. Texas	TX	8,738,556	91,323,605	118,400		10,331,349	110,511,910
45. Utah	UT	1,508,398	9,186,248	14,449		990,158	11,699,253
46. Vermont	VT	31,806	585,627			290,869	908,302
47. Virginia	VA	2,246,003	52,667,566	203,974		192,613	55,310,156
48. Washington	WA	21,311,209	157,588,622	285,971		36,135,880	215,321,682
49. West Virginia	WV	834,315	32,336,584	15,778		454,722	33,641,399
50. Wisconsin	WI	2,159,362	12,611,225	62,189		318,471	15,151,247
51. Wyoming	WY	1,082,763	2,895,821	40,232			4,018,816
52. American Samoa	AS						
53. Guam	GU	3,183					3,183
54. Puerto Rico	PR	719	52,094				52,813
55. U.S. Virgin Islands	VI	7,000					7,000
56. Northern Mariana Islands	MP						
57. Canada	CN	46,843					46,843
58. Aggregate Other Alien	OT	101,930	411,249				513,179
59. Total		637,267,925	2,006,431,690	6,717,454		111,224,103	2,761,641,172

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	10% or greater owners of record (excludes shares held in "street name" by brokerage firms and other intermediaries): White Mountains Insurance Group, Ltd.* and Berkshire Hathaway, Inc.
Symetra Life Insurance Company	91-0742147	68608	WA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	WA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Administrative Services, Inc.	91-1364981		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Symetra Investment Services, Inc.	91-1354455		WA	100% Symetra Financial Corporation
TFS Training & Consulting, Inc.	20-3494693		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Health Network Strategies, LLC	20-8947838		DE	60% Symetra Financial Corporation 40% Other Members
Medical Risk Managers, Inc.	51-0309072		DE	100% Symetra Financial Corporation
TIF Invest III, LLC	26-3530060		DE	100% Symetra Financial Corporation

* Controlling Entity

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	Symetra Financial Corporation	40,000,000	(213,264,501)							(173,264,501)	
68608	91-0742147	Symetra Life Insurance Company	(40,000,000)	213,264,501							173,264,501	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
33. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO
34. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
35. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

APRIL FILING

36. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO
37. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
38. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO
39. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
40. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES
41. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES
42. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... YES
43. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the stateof domicile and the NAIC by April 1? ..... YES

AUGUST FILING

44. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

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

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

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

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

33. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

35. Medicare Part D Coverage Supplement [Document Identifier 365]

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

38. Credit Insurance Experience Exhibit [Document Identifier 230]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Other assets	2,915,378	2,915,378		
2505.	Leasehold improvements	23,169	23,169		
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,938,547	2,938,547		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Accrued interest on policy claims	384,160	450,520
2505.	Founders' premium benefit certificates	3,426	3,442
2597.	Summary of remaining write-ins for Line 25 from overflow page	387,586	453,962

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Aggregate reserve for life contracts correction, net of tax	(3,501,960)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(3,501,960)	

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

		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)
0904.						
0997.	Summary of remaining write-ins for Line 9 from overflow page					

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Amortization of intangibles			2,570,000			2,570,000
09.305.	Contributions	525,295		204,143			729,438
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	525,295		2,774,143			3,299,438

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Leasehold improvements	23,169	28,067	4,898
2597.	Summary of remaining write-ins for Line 25 from overflow page	23,169	28,067	4,898

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	10,371,901	0.057	10,371,901	0.057
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies		0.000		0.000
1.22 Issued by U.S. government sponsored agencies	11,840,100	0.065	11,840,100	0.065
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	14,141,538	0.078	14,141,538	0.078
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations	5,410,000	0.030	5,410,000	0.030
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	211,563,895	1.169	211,563,895	1.169
1.43 Revenue and assessment obligations	201,049,547	1.111	201,049,547	1.111
1.44 Industrial development and similar obligations		0.000		0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	368,211,529	2.034	368,211,529	2.034
1.512 Issued or guaranteed by FNMA and FHLMC	291,967,537	1.613	291,967,537	1.613
1.513 All other		0.000		0.000
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,558,431,805	8.611	1,558,431,805	8.611
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000		0.000
1.523 All other	1,260,269,474	6.963	1,260,269,474	6.963
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,063,513,124	55.603	10,063,513,124	55.603
2.2 Unaffiliated non-U.S. securities (including Canada)	1,663,727,958	9.192	1,663,727,958	9.192
2.3 Affiliated securities		0.000		0.000
3. Equity interests:				
3.1 Investments in mutual funds	610,512	0.003	610,512	0.003
3.2 Preferred stocks:				
3.21 Affiliated		0.000		0.000
3.22 Unaffiliated	98,215,712	0.543	98,215,712	0.543
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	3,829,258	0.021	3,829,258	0.021
3.32 Unaffiliated	179,376,747	0.991	179,376,747	0.991
3.4 Other equity securities:				
3.41 Affiliated	79,331,407	0.438	79,331,407	0.438
3.42 Unaffiliated	6,070,027	0.034	6,070,027	0.034
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated		0.000		0.000
3.52 Unaffiliated		0.000		0.000
4. Mortgage loans:				
4.1 Construction and land development		0.000		0.000
4.2 Agricultural		0.000		0.000
4.3 Single family residential properties		0.000		0.000
4.4 Multifamily residential properties		0.000		0.000
4.5 Commercial loans	1,642,010,304	9.072	1,642,010,304	9.072
4.6 Mezzanine real estate loans		0.000		0.000
5. Real estate investments:				
5.1 Property occupied by company		0.000		0.000
5.2 Property held for production of income (including $ 1,670,000 of property acquired in satisfaction of debt)	1,670,000	0.009	1,670,000	0.009
5.3 Property held for sale (including $ property acquired in satisfaction of debt)		0.000		0.000
6. Contract loans	71,271,669	0.394	71,271,669	0.394
7. Receivables for securities	3,121,570	0.017	3,121,570	0.017
8. Cash, cash equivalents and short-term investments	168,314,076	0.930	168,314,076	0.930
9. Other invested assets	184,544,431	1.020	184,544,431	1.020
10. Total invested assets	18,098,864,121	100.000	18,098,864,121	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,670,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		1,670,000
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		1,670,000
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,670,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,177,741,609
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	561,005,688	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,437,460	562,443,148
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		98,174,453
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,642,010,304
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,642,010,304
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,642,010,304

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		119,541,208
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	21,458,799	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	53,062,348	74,521,147
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9	(557,863)	(557,863)
6.	Total gain (loss) on disposals, Part 3, Column 19		657,352
7.	Deduct amounts received on disposals, Part 3, Column 16		992,701
8.	Deduct amortization of premium and depreciation		10,426,609
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)		182,742,534
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		182,742,534

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,770,194,095
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,488,019,914
3.	Accrual of discount		46,380,458
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	5,766,102	
	4.2. Part 2, Section 1, Column 15	1,760	
	4.3. Part 2, Section 2, Column 13	39,931,670	
	4.4. Part 4, Column 11	(1,446,618)	44,252,914
5.	Total gain (loss) on disposals, Part 4, Column 19		52,361,089
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,290,057,993
7.	Deduct amortization of premium		50,107,839
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	(90,489)	
	8.4. Part 4, Column 15	(6,787)	(97,276)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	23,134,556	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	4,928,287	
	9.4. Part 4, Column 13	4,950,448	33,013,291
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		16,027,932,071
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		16,027,932,071

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	390,423,510	405,658,686	390,150,943	374,741,184
Governments	2.	Canada	8,890,559	11,288,166	8,932,250	8,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	5,250,979	5,467,673	5,120,273	5,266,492
	4.	Totals	404,565,048	422,414,525	404,203,466	388,757,676
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,410,000	5,817,323	5,410,000	5,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	211,563,895	219,193,109	123,035,160	276,370,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,051,448,891	2,159,435,210	1,992,619,250	2,093,395,531
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	11,263,497,532	12,018,758,958	11,327,851,481	11,158,660,770
	9.	Canada	521,204,427	568,612,194	526,657,517	514,465,834
	10.	Other Countries	1,202,808,615	1,270,304,342	1,210,378,207	1,196,604,186
	11.	Totals	12,987,510,574	13,857,675,494	13,064,887,205	12,869,730,790
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	15,660,498,408	16,664,535,661	15,590,155,081	15,633,663,997
PREFERRED STOCKS	14.	United States	86,854,419	75,022,913	86,858,455	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	11,361,293	10,356,841	12,261,887	
	17.	Totals	98,215,712	85,379,754	99,120,342	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	98,215,712	85,379,754	99,120,342	
COMMON STOCKS	20.	United States	128,639,429	128,639,429	104,529,290	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	31,665,157	31,665,157	21,842,860	
	22.	Other Countries	25,752,700	25,752,700	20,024,389	
	23.	Totals	186,057,286	186,057,286	146,396,539	
Parent, Subsidiaries and Affiliates	24.	Totals	83,160,665	83,160,665	71,818,873	
	25.	Total Common Stocks	269,217,951	269,217,951	218,215,412	
	26.	Total Stocks	367,433,663	354,597,705	317,335,754	
	27.	Total Bonds and Stocks	16,027,932,071	17,019,133,366	15,907,490,835	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	27,335,847	57,813,713	46,184,736	47,034,123	212,105,091	390,473,510	2.5	458,422,205	3.1	390,473,510	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	27,335,847	57,813,713	46,184,736	47,034,123	212,105,091	390,473,510	2.5	458,422,205	3.1	390,473,510	
2. All Other Governments											
2.1 Class 1		6,055,960	2,180,683	5,904,895		14,141,538	0.1	17,422,769	0.1	12,941,538	1,200,000
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals		6,055,960	2,180,683	5,904,895		14,141,538	0.1	17,422,769	0.1	12,941,538	1,200,000
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1			4,810,000	600,000		5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals			4,810,000	600,000		5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	19,331,710	12,325,733	22,517,689	41,192,567	5,000,000	100,367,699	0.6	121,455,561	0.8	100,367,699	
4.2 Class 2		23,102,201	63,502,060	21,672,880	2,919,055	111,196,196	0.7	108,152,310	0.7	111,196,196	
4.3 Class 3								4,573,503	0.0		
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals	19,331,710	35,427,934	86,019,749	62,865,447	7,919,055	211,563,895	1.3	234,181,374	1.6	211,563,895	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	278,786,939	611,038,339	502,647,752	342,029,606	223,296,146	1,957,798,782	12.3	1,918,500,610	13.2	1,946,322,251	11,476,531
5.2 Class 2		53,805,473	34,391,910			88,197,383	0.6	101,208,399	0.7	53,805,473	34,391,910
5.3 Class 3				5,452,721		5,452,721	0.0				5,452,721
5.4 Class 4											
5.5 Class 5								848,371	0.0		
5.6 Class 6											
5.7 Totals	278,786,939	664,843,812	537,039,662	347,482,327	223,296,146	2,051,448,886	12.9	2,020,557,380	13.9	2,000,127,724	51,321,162

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	504,648,312	1,307,255,423	2,564,923,011	926,699,835	980,665,744	6,284,192,325	39.6	5,273,953,535	36.2	5,510,421,704	773,770,621
6.2 Class 2	297,614,225	1,622,913,388	1,933,204,039	920,223,871	651,722,708	5,425,678,231	34.2	5,131,274,290	35.2	4,266,910,212	1,158,768,019
6.3 Class 3	46,041,773	159,226,659	110,659,440	155,508,948	63,606,252	535,043,072	3.4	524,570,309	3.6	387,141,313	147,901,759
6.4 Class 4	7,887,310	97,726,891	119,065,551	64,698,279	19,013,157	308,391,188	1.9	217,351,391	1.5	151,043,384	157,347,804
6.5 Class 5	3,970,670	60,331,770	35,012,220	47,008,132	1,054,377	147,377,169	0.9	100,647,390	0.7	114,854,000	32,523,169
6.6 Class 6	1,736,401	694,482	266,611	11,126,495	5,071,713	18,895,702	0.1	43,752,459	0.3	2,795,800	16,099,902
6.7 Totals	861,898,691	3,248,148,613	4,763,130,872	2,125,265,560	1,721,133,951	12,719,577,687	80.2	11,291,549,374	77.5	10,433,166,413	2,286,411,274
7. Credit Tenant Loans											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Hybrid Securities											
8.1 Class 1			9,893,847	66,529,046	214,098,786	290,521,679	1.8	254,656,529	1.7	258,060,150	32,461,529
8.2 Class 2					5,000,000	5,000,000	0.0	133,067,491	0.9	5,000,000	
8.3 Class 3			320,572	27,040,274	68,436,613	95,797,459	0.6	121,900,958	0.8	93,190,063	2,607,396
8.4 Class 4				10,044,800	71,159,106	81,203,906	0.5	25,213,768	0.2	37,370,236	43,833,670
8.5 Class 5				2,711,819		2,711,819	0.0	12,649,803	0.1	2,711,819	
8.6 Class 6					39,766	39,766	0.0			39,744	22
8.7 Totals			10,214,419	106,325,939	358,734,271	475,274,629	3.0	547,488,549	3.8	396,372,012	78,902,617
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 830,102,808	1,994,489,168	3,153,157,718	1,429,990,072	1,635,165,767	9,042,905,533	57.0	XXX	XXX	8,223,996,852	818,908,681
10.2 Class 2	(d) 297,614,225	1,699,821,062	2,031,098,009	941,896,751	659,641,763	5,630,071,810	35.5	XXX	XXX	4,436,911,881	1,193,159,929
10.3 Class 3	(d) 46,041,773	159,226,659	110,980,012	188,001,943	132,042,865	636,293,252	4.0	XXX	XXX	480,331,376	155,961,876
10.4 Class 4	(d) 7,887,310	97,726,891	119,065,551	74,743,079	90,172,263	389,595,094	2.5	XXX	XXX	188,413,620	201,181,474
10.5 Class 5	(d) 3,970,670	60,331,770	35,012,220	49,719,951	1,054,377	(c) 150,088,988	0.9	XXX	XXX	117,565,819	32,523,169
10.6 Class 6	(d) 1,736,401	694,482	266,611	11,126,495	5,111,479	(c) 18,935,468	0.1	XXX	XXX	2,835,544	16,099,924
10.7 Totals	1,187,353,187	4,012,290,032	5,449,580,121	2,695,478,291	2,523,188,514	(b) 15,867,890,145	100.0	XXX	XXX	13,450,055,092	2,417,835,053
10.8 Line 10.7 as a % of Col. 6	7.5	25.3	34.3	17.0	15.9	100.0	XXX	XXX	XXX	84.8	15.2
11. Total Bonds Prior Year											
11.1 Class 1	882,865,486	2,016,079,762	2,210,169,490	1,392,384,497	1,548,321,974	XXX	XXX	8,049,821,209	55.2	7,323,294,691	726,526,518
11.2 Class 2	249,342,965	1,616,409,768	1,816,083,164	964,823,625	827,042,968	XXX	XXX	5,473,702,490	37.6	4,281,014,204	1,192,688,286
11.3 Class 3	5,630,068	150,879,075	103,054,126	210,590,627	180,890,874	XXX	XXX	651,044,770	4.5	497,739,525	153,305,245
11.4 Class 4	7,645,941	104,066,508	55,088,848	31,592,221	44,171,641	XXX	XXX	242,565,159	1.7	98,477,169	144,087,990
11.5 Class 5	478,784	47,547,667	27,669,150	35,937,168	2,512,795	XXX	XXX	(c) 114,145,564	0.8	79,097,821	35,047,743
11.6 Class 6	437,500	7,474,135	13,524,076	2,051,154	20,265,594	XXX	XXX	(c) 43,752,459	0.3	20,982,316	22,770,143
11.7 Totals	1,146,400,744	3,942,456,915	4,225,588,854	2,637,379,292	2,623,205,846	XXX	XXX	(b) 14,575,031,651	100.0	12,300,605,726	2,274,425,925
11.8 Line 11.7 as a % of Col. 8	7.9	27.0	29.0	18.1	18.0	XXX	XXX	100.0	XXX	84.4	15.6
12. Total Publicly Traded Bonds											
12.1 Class 1	814,116,281	1,811,653,677	2,815,406,461	1,199,409,494	1,583,410,939	8,223,996,852	51.8	7,323,294,691	50.2	8,223,996,852	XXX
12.2 Class 2	207,343,746	1,322,304,534	1,584,617,485	812,279,781	510,366,335	4,436,911,881	28.0	4,281,014,204	29.4	4,436,911,881	XXX
12.3 Class 3	24,534,663	83,794,847	65,791,412	177,105,816	129,104,638	480,331,376	3.0	497,739,525	3.4	480,331,376	XXX
12.4 Class 4	6,441,873	49,061,608	58,462,602	35,774,313	38,673,224	188,413,620	1.2	98,477,169	0.7	188,413,620	XXX
12.5 Class 5	2,875,888	35,715,084	30,498,648	48,165,283	310,916	117,565,819	0.7	79,097,821	0.5	117,565,819	XXX
12.6 Class 6	1,736,401	253,316	266,611	538,941	40,275	2,835,544	0.0	20,982,316	0.1	2,835,544	XXX
12.7 Totals	1,057,048,852	3,302,783,066	4,555,043,219	2,273,273,628	2,261,906,327	13,450,055,092	84.8	12,300,605,726	84.4	13,450,055,092	XXX
12.8 Line 12.7 as a % of Col. 6	7.9	24.6	33.9	16.9	16.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.7	20.8	28.7	14.3	14.3	84.8	XXX	XXX	XXX	84.8	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	15,986,527	182,835,491	337,751,257	230,580,578	51,754,828	818,908,681	5.2	726,526,518	5.0	XXX	818,908,681
13.2 Class 2	90,270,479	377,516,528	446,480,524	129,616,970	149,275,428	1,193,159,929	7.5	1,192,688,286	8.2	XXX	1,193,159,929
13.3 Class 3	21,507,110	75,431,812	45,188,600	10,896,127	2,938,227	155,961,876	1.0	153,305,245	1.1	XXX	155,961,876
13.4 Class 4	1,445,437	48,665,283	60,602,949	38,968,766	51,499,039	201,181,474	1.3	144,087,990	1.0	XXX	201,181,474
13.5 Class 5	1,094,782	24,616,686	4,513,572	1,554,668	743,461	32,523,169	0.2	35,047,743	0.2	XXX	32,523,169
13.6 Class 6		441,166		10,587,554	5,071,204	16,099,924	0.1	22,770,143	0.2	XXX	16,099,924
13.7 Totals	130,304,335	709,506,966	894,536,902	422,204,663	261,282,187	2,417,835,053	15.2	2,274,425,925	15.6	XXX	2,417,835,053
13.8 Line 13.7 as a % of Col. 6	5.4	29.3	37.0	17.5	10.8	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.8	4.5	5.6	2.7	1.6	15.2	XXX	XXX	XXX	XXX	15.2

(a) Includes $ 1,634,800,753 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 27,877,081 current year, $ 93,538,013 prior year of bonds with Z designations and $ 1,250,849,464 , current year $ 456,949,950 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 7,552,312 current year, $ 848,371 prior year of bonds with 5* designations and $, current year $ 552,270 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	1,158,913	3,994,989	14,851,310	1,267,733	989,036	22,261,981	0.1	119,472,397	0.8	22,261,981	
1.2 Single Class Mortgage-Backed /Asset Backed Securities	26,176,934	53,818,724	31,333,426	45,766,390	211,116,055	368,211,529	2.3	338,949,807	2.3	368,211,529	
1.7 Totals	27,335,847	57,813,713	46,184,736	47,034,123	212,105,091	390,473,510	2.5	458,422,204	3.1	390,473,510	
2. All Other Governments											
2.1 Issuer Obligations		6,055,960	2,180,683	5,904,895		14,141,538	0.1	17,422,769	0.1	12,941,538	1,200,000
2.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined											
2.6 Other											
2.7 Totals		6,055,960	2,180,683	5,904,895		14,141,538	0.1	17,422,769	0.1	12,941,538	1,200,000
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations			4,810,000	600,000		5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined											
3.6 Other											
3.7 Totals			4,810,000	600,000		5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	19,331,710	35,427,934	86,019,749	62,865,447	7,919,055	211,563,895	1.3	234,181,375	1.6	211,563,895	
4.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined											
4.6 Other											
4.7 Totals	19,331,710	35,427,934	86,019,749	62,865,447	7,919,055	211,563,895	1.3	234,181,375	1.6	211,563,895	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	3,905,802	63,837,995	41,405,243	75,047,589	16,852,916	201,049,545	1.3	241,943,917	1.7	159,666,147	41,383,398
5.2 Single Class Mortgage-Backed /Asset Backed Securities	62,644,311	134,080,507	56,541,533	34,165,518	4,535,668	291,967,537	1.8	316,224,389	2.2	282,029,773	9,937,764
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	202,286,124	385,410,650	388,004,467	166,481,496	2,364,685	1,144,547,422	7.2	1,209,472,908	8.3	1,144,547,422	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined	9,950,702	81,514,660	51,088,419	71,787,724	199,542,877	413,884,382	2.6	252,916,164	1.7	413,884,382	
5.6 Other											
5.7 Totals	278,786,939	664,843,812	537,039,662	347,482,327	223,296,146	2,051,448,886	12.9	2,020,557,378	13.9	2,000,127,724	51,321,162

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	677,846,452	2,612,122,737	4,204,585,143	1,842,843,800	1,686,726,529	11,024,124,661	69.5	9,680,672,649	66.4	9,106,150,271	1,917,974,390
6.2 Single Class Mortgage-Backed /Asset Backed Securities	14,320,999	98,106,161	57,392,304	153,779,725	12,311,095	335,910,284	2.1			104,276,817	231,633,467
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	25,660,190	58,789,878	41,438,337	26,477,402	5,271,382	157,637,189	1.0	203,749,298	1.4	157,637,189	
6.4 Other	45,230,580	85,798,370	22,542,091	37,782,286	16,081,484	207,434,811	1.3	253,200,652	1.7	207,434,811	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	77,864,156	356,301,857	379,647,953	54,271,669	743,461	868,829,096	5.5	1,008,701,565	6.9	758,166,974	110,662,122
6.6 Other	20,976,314	37,029,610	57,525,044	10,110,678		125,641,646	0.8	145,225,209	1.0	99,500,330	26,141,316
6.7 Totals	861,898,691	3,248,148,613	4,763,130,872	2,125,265,560	1,721,133,951	12,719,577,687	80.2	11,291,549,373	77.5	10,433,166,392	2,286,411,295
7. Credit Tenant Loans											
7.1 Issuer Obligations											
7.2 Single Class Mortgage-Backed Securities											
7.7 Totals											
8. Hybrid Securities											
8.1 Issuer Obligations			10,214,419	106,325,939	358,734,271	475,274,629	3.0	547,488,549	3.8	396,372,033	78,902,596
8.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined											
8.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
8.5 Defined											
8.6 Other											
8.7 Totals			10,214,419	106,325,939	358,734,271	475,274,629	3.0	547,488,549	3.8	396,372,033	78,902,596
9. Parent, Subsidiaries and Affiliates											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined											
9.6 Other											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	702,242,877	2,721,439,615	4,364,066,547	2,094,855,403	2,071,221,807	11,953,826,249	75.3	XXX	XXX	9,914,365,865	2,039,460,384
10.2 Single Class Mortgage-Backed /Asset Backed Securities	103,142,244	286,005,392	145,267,263	233,711,633	227,962,818	996,089,350	6.3	XXX	XXX	754,518,119	241,571,231
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	227,946,314	444,200,528	429,442,804	192,958,898	7,636,067	1,302,184,611	8.2	XXX	XXX	1,302,184,611	
10.4 Other	45,230,580	85,798,370	22,542,091	37,782,286	16,081,484	207,434,811	1.3	XXX	XXX	207,434,811	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	87,814,858	437,816,517	430,736,372	126,059,393	200,286,338	1,282,713,478	8.1	XXX	XXX	1,172,051,356	110,662,122
10.6 Other	20,976,314	37,029,610	57,525,044	10,110,678		125,641,646	0.8	XXX	XXX	99,500,330	26,141,316
10.7 Totals	1,187,353,187	4,012,290,032	5,449,580,121	2,695,478,291	2,523,188,514	15,867,890,145	100.0	XXX	XXX	13,450,055,092	2,417,835,053
10.8 Line 10.7 as a % of Col. 6	7.5	25.3	34.3	17.0	15.9	100.0	XXX	XXX	XXX	84.8	15.2
11. Total Bonds Prior Year											
11.1 Issuer Obligations	544,153,945	2,641,604,812	3,284,625,583	2,150,616,206	2,225,591,110	XXX	XXX	10,846,591,656	74.4	8,730,196,850	2,116,394,806
11.2 Single Class Mortgage-Backed /Asset Backed Securities	80,758,003	177,506,662	92,003,099	87,201,145	217,705,287	XXX	XXX	655,174,196	4.5	644,582,881	10,591,315
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	342,160,333	531,561,120	293,185,020	229,531,320	16,784,413	XXX	XXX	1,413,222,206	9.7	1,413,222,206	
11.4 Other	61,522,974	116,841,918	32,902,143	31,573,428	10,360,189	XXX	XXX	253,200,652	1.7	253,200,652	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	111,887,393	423,895,697	445,457,468	127,612,323	152,764,848	XXX	XXX	1,261,617,729	8.7	1,149,635,605	111,982,124
11.6 Other	5,918,096	51,046,706	77,415,539	10,844,868		XXX	XXX	145,225,209	1.0	109,767,532	35,457,677
11.7 Totals	1,146,400,744	3,942,456,915	4,225,588,852	2,637,379,290	2,623,205,847	XXX	XXX	14,575,031,648	100.0	12,300,605,726	2,274,425,922
11.8 Line 11.7 as a % of Col. 8	7.9	27.0	29.0	18.1	18.0	XXX	XXX	100.0	XXX	84.4	15.6
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	596,765,629	2,139,289,235	3,522,027,564	1,830,968,544	1,825,314,852	9,914,365,824	62.5	8,730,196,850	59.9	9,914,365,824	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	91,672,144	200,333,984	119,515,483	129,665,497	213,331,010	754,518,118	4.8	644,582,881	4.4	754,518,118	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	227,946,314	444,200,528	429,442,804	192,958,898	7,636,067	1,302,184,611	8.2	1,413,222,206	9.7	1,302,184,611	XXX
12.4 Other	45,230,580	85,798,370	22,542,091	37,782,286	16,081,484	207,434,811	1.3	253,200,652	1.7	207,434,811	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	76,716,400	415,877,583	408,126,771	71,787,724	199,542,916	1,172,051,394	7.4	1,149,635,605	7.9	1,172,051,394	XXX
12.6 Other	18,717,784	17,283,366	53,388,506	10,110,678		99,500,334	0.6	109,767,532	0.8	99,500,334	XXX
12.7 Totals	1,057,048,851	3,302,783,066	4,555,043,219	2,273,273,627	2,261,906,329	13,450,055,092	84.8	12,300,605,726	84.4	13,450,055,092	XXX
12.8 Line 12.7 as a % of Col. 6	7.9	24.6	33.9	16.9	16.8	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.7	20.8	28.7	14.3	14.3	84.8	XXX	XXX	XXX	84.8	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	105,477,248	582,150,380	842,038,983	263,886,859	245,906,955	2,039,460,425	12.9	2,116,394,806	14.5	XXX	2,039,460,425
13.2 Single Class Mortgage-Backed /Asset Backed Securities	11,470,100	85,671,408	25,751,780	104,046,136	14,631,808	241,571,232	1.5	10,591,315	0.1	XXX	241,571,232
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined										XXX	
13.4 Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined	11,098,458	21,938,934	22,609,601	54,271,669	743,422	110,662,084	0.7	111,982,124	0.8	XXX	110,662,084
13.6 Other	2,258,530	19,746,244	4,136,538			26,141,312	0.2	35,457,677	0.2	XXX	26,141,312
13.7 Totals	130,304,336	709,506,966	894,536,902	422,204,664	261,282,185	2,417,835,053	15.2	2,274,425,922	15.6	XXX	2,417,835,053
13.8 Line 13.7 as a % of Col. 6	5.4	29.3	37.0	17.5	10.8	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.8	4.5	5.6	2.7	1.6	15.2	XXX	XXX	XXX	XXX	15.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	94,920,630	94,920,630			
2. Cost of short-term investments acquired	3,829,125,643	3,829,125,643			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	3,716,654,536	3,716,654,536			
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)	207,391,737	207,391,737			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	207,391,737	207,391,737			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 8, prior year)		2,370,000
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	2,051,000	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		2,051,000
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(249,103)	
	3.2 Section 2, Column 19		(249,103)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(28,730)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		2,341,270
6.	Amortization:		
	5.1 Section 1, Column 19		
	5.2 Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		1,801,897
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,801,897

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)		
3.1	Change in variation margin on open contracts:		
	3.11 Section 1, Column 15, current year minus		
	3.12 Section 1, Column 15, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
	3.21 Section 1, Column 17, current year to date minus		
	3.22 Section 1, Column 17, prior year		
	Change in amount recognized:		
	3.23 Section 1, Column 16, current year to date minus		
	3.24 Section 1, Column 16, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2:	Less:		
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)		
	4.22 Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
	5.1 Recognized		
	5.2 Used to adjust basis of hedged items		
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,801,897	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		1,801,897
4.	Part D, Column 5	1,801,897	
5.	Part D, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,801,897	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,801,897
10.	Part D, Column 8	1,801,897	
11.	Part D, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	49,987,600	49,987,600	
3. Accrual of discount	12,400	12,400	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	50,000,000	50,000,000	
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)			
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)			

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Retail - Single Tenant		Stockton	CA	05/13/2010	12/15/2009	1,670,000		1,670,000	1,670,000						25,258	31,164
0499999. Properties held for the production of income						1,670,000		1,670,000	1,670,000						25,258	31,164
0699999 - Totals						1,670,000		1,670,000	1,670,000						25,258	31,164

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Retail - Single Tenant	Stockton	CA	05/13/2010	Internal Transfer	1,670,000		1,670,000	
0299999. Acquired by Internal Transfer					1,670,000		1,670,000	
0399999 - Totals					1,670,000		1,670,000	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0362		EL SEGUNDO	CA		10/29/1986	10.750	90,753						1,260,000	09/08/1986
0409		BURBANK	CA		11/17/1987	6.500	369,609						3,860,000	09/10/1987
0422		S PASADENA	CA		03/31/1988	6.500	472,539						4,000,000	12/23/1987
0434		CHATSWORTH	CA		06/22/1988	7.500	217,173						1,520,300	04/21/1988
0455		VAN NUYS	CA		10/04/1988	5.880	297,961						2,400,000	09/20/1988
0616		IRVINE	CA		05/23/2002	7.630	490,266						1,550,000	04/26/2002
0628		KENT	WA		12/11/1992	7.630	626,024						1,900,000	11/05/1992
0641		SANTEE	CA		06/17/1993	6.380	168,703						1,000,000	04/28/1993
0711		EL CERRITO	CA		07/31/1995	6.000	394,088						1,800,000	06/02/1995
0751		CHATSWORTH	CA		02/13/1996	8.250	19,511						3,650,000	12/07/1995
0764		YORBA LINDA	CA		04/03/1996	8.130	215,204						1,000,000	03/08/1996
0771		SANTA CLARA	CA		06/26/1996	8.380	52,069						1,235,000	04/18/1996
0775		INDIANAPOLIS	IN		08/26/1996	8.500	253,048						4,300,000	05/01/1996
0776		WOODINVILLE	WA		06/27/1996	7.000	109,104						2,900,000	05/01/1996
0778		KIRKLAND	WA		07/29/1996	6.500	548,336						2,000,000	05/10/1996
0804		FRESNO	CA		02/06/1997	8.630	26,822						1,150,000	10/15/1996
0811		ARCADIA	CA		03/31/1997	8.630	105,038						1,180,000	11/14/1996
0821		COLORADO SPGS	CO		04/17/1997	8.130	1,088,602						3,110,033	02/02/1997
0827		PORTLAND	OR		03/28/1997	8.500	236,104						960,000	02/25/1997
0830		TACOMA	WA		05/20/1997	7.130	380,515						840,000	03/12/1997
0831		CORONA	CA		06/26/1997	8.500	105,632						2,250,000	03/12/1997
0858		SANTA FE SPGS	CA		07/29/1997	8.500	26,871						720,000	06/18/1997
0863		SALT LAKE CITY	UT		09/05/1997	8.250	416,751						1,250,000	08/01/1997
0889		GARDEN GROVE	CA		04/09/1998	7.750	545,501						2,320,000	10/17/1997
0890		WOODLAND	CA		01/05/1998	7.750	399,649						1,200,000	10/20/1997
0901		CANOGA PARK	CA		03/27/1998	7.500	323,894						1,100,000	01/07/1998
0907		KIRKLAND	WA		05/29/1998	8.380	91,561						575,000	01/30/1998
0910		LAS VEGAS	NV		05/07/1998	7.380	468,082						1,167,000	02/12/1998
0913		FRESNO	CA		06/03/1998	7.250	124,762						2,684,000	02/26/1998
0914		LITTLETON	CO		08/24/1998	7.500	429,863						1,600,000	02/27/1998
0918		DANVILLE	CA		06/12/1998	7.750	210,242						1,310,000	04/03/1998
0920		CLOVIS	CA		05/28/1998	7.500	373,305						1,150,000	04/06/1998
0931		LAGUNA NIGUEL	CA		10/06/1998	7.380	523,561						1,370,000	06/01/1998
0934		HALF MOON BAY	CA		08/27/1998	7.500	206,924						1,550,000	06/17/1998
0938		LITTLETON	CO		09/18/1998	6.630	1,079,644						3,175,800	07/16/1998
0939		TORRANCE	CA		07/30/1998	7.500	438,340						1,100,000	07/17/1998
0953		MARTINSVILLE	VA		09/25/1998	6.880	8,067,444						16,450,000	08/31/1998
0954		COEUR D ALENE	ID		11/19/1998	6.650	405,970						1,300,000	09/03/1998
0962		CANOGA PARK	CA		11/12/1998	7.000	297,487						715,000	09/16/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	1,063,649						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	671,710						3,000,000	09/16/1998
0966		EL SEGUNDO	CA		12/01/1998	7.500	415,074						1,660,000	09/25/1998
0967		BOISE	ID		12/03/1998	7.630	931,759						2,612,000	10/05/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	294,074						1,060,000	12/10/1998
0983		SHERMAN OAKS	CA		03/31/1999	7.500	156,921						650,000	12/11/1998
0984		INDIANAPOLIS	IN		04/09/1999	7.130	980,327						2,360,000	12/22/1998
0994		BOULDER	CO		03/26/1999	6.100	786,239						2,100,000	01/13/1999
1000		SALINAS	CA		04/14/1999	6.630	452,826						2,500,000	01/21/1999
1003		DIXON	CA		04/09/1999	7.880	316,206						797,000	02/04/1999
1007		FRESNO	CA		07/30/1999	7.880	2,679,917						7,250,000	03/03/1999
1017		ROCKY MOUNT	NC		06/28/1999	7.250	989,075						2,400,000	03/23/1999
1036		ALISO VIEJO	CA		07/01/1999	7.380	274,892						1,750,000	04/29/1999
1041		FRESNO	CA		09/01/1999	7.500	181,210						667,000	06/10/1999
1046		GOLETA	CA		08/18/1999	7.380	360,900						3,900,000	06/16/1999
1048		SAN ANGELO	TX		08/23/1999	5.800	575,629						2,760,000	06/21/1999
1061		PLEASANTON	CA		09/20/1999	7.750	452,798						1,290,000	07/15/1999
1062		COMMERCE CITY	CO		09/13/1999	6.500	336,491						915,000	07/15/1999
1067		OREM	UT		12/14/1999	7.500	292,565						1,050,000	08/13/1999
1071		LITTLETON	CO		11/09/1999	5.810	602,492						1,360,000	08/27/1999
1077		ENGLEWOOD	CO		11/30/1999	6.250	1,213,972						2,440,000	09/23/1999
1083		LINCOLN	NE		12/01/1999	8.000	1,252,632						4,550,000	09/30/1999
1085		BEAVERTON	OR		02/17/2000	5.500	1,012,957						1,680,000	10/14/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1089		SAN JOSE	CA		01/11/2000	8.130	513,037						2,300,000	10/27/1999
1096		FRESNO	CA		01/28/2000	8.130	596,369						1,275,000	11/10/1999
1098		MONTGOMERY	AL		01/25/2000	8.130	850,393						2,050,000	11/12/1999
1104		PITTSBURGH	PA		02/01/2000	5.870	12,954,117						33,500,000	01/19/2000
1122		GULFPORT	MS		05/16/2000	8.500	1,178,303						2,915,000	04/04/2000
1133		KENT	WA		06/16/2000	6.650	692,557						2,250,000	05/09/2000
1141		DALLAS	TX		08/31/2000	8.440	1,537,263						3,000,000	06/14/2000
1143		AUSTIN	TX		10/18/2000	8.530	473,844						4,000,000	06/23/2000
1144		FRESNO	CA		08/01/2000	6.000	1,038,740						2,300,000	06/28/2000
1155		TUCSON	AZ		10/31/2000	5.750	1,730,498						2,900,000	08/14/2000
1166		DALLAS	TX		12/14/2000	6.630	927,334						2,000,000	09/25/2000
1170		OMAHA	NE		12/20/2000	8.630	311,140						850,000	10/17/2000
1171		MOUNTLAKE TERRACE	WA		12/13/2000	8.250	2,036,656						4,800,000	10/31/2000
1173		CLOVIS	CA		01/22/2001	7.630	459,407						1,900,000	11/02/2000
1174		SEATTLE	WA		02/22/2001	8.880	1,103,870						8,650,000	11/02/2000
1175		SALT LAKE CITY	UT		01/03/2001	7.850	1,618,320						3,200,000	11/03/2000
1183		BOULDER	CO		02/28/2001	5.750	530,659						2,650,000	12/28/2000
1191		CLOVIS	CA		04/11/2001	7.580	732,265						1,458,000	02/20/2001
1192		LOUISVILLE	KY		05/18/2001	7.800	847,394						1,660,000	03/05/2001
1194		ARVADA	CO		05/23/2001	6.250	1,140,025						1,935,000	03/15/2001
1195		BOULDER	CO		04/10/2001	6.000	580,223						1,350,000	03/20/2001
1196		SEATTLE	WA		04/17/2001	7.350	827,533						5,600,000	03/20/2001
1197		ONTARIO	OR		06/21/2001	7.750	772,906						17,250,000	03/22/2001
1201		GOLDEN	CO		04/19/2001	7.250	326,044						1,450,000	03/23/2001
1202		BELLEVUE	WA		05/31/2001	5.630	1,373,936						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	371,610						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	373,752						850,000	04/13/2001
1212		GRANDVILLE	MI		06/26/2001	7.380	9,528						1,800,000	04/19/2001
1213		ABERDEEN	SD		06/14/2001	7.500	80,936						1,400,000	04/23/2001
1215		N HIGHLANDS	CA		06/28/2001	7.630	600,264						1,595,000	04/24/2001
1221		NORTHRIDGE	CA		08/08/2001	7.560	985,888						2,400,000	05/17/2001
1222		LUBBOCK	TX		08/15/2001	7.750	2,325,110						6,000,000	05/17/2001
1223		WESTMINSTER	CO		07/25/2001	7.630	781,878						1,530,000	05/24/2001
1227		DENVER	CO		08/14/2001	7.630	1,196,936						3,640,000	05/30/2001
1240		HOLLYWOOD	CA		10/22/2001	7.750	475,578						1,640,000	07/18/2001
1242		SEATTLE	WA		10/18/2001	7.500	4,568,242						9,330,000	07/26/2001
1246		VALENCIA	CA		12/18/2001	6.800	1,558,285						3,230,000	08/03/2001
1247		TARZANA	CA		12/18/2001	6.800	981,802						2,000,000	08/03/2001
1248		TACOMA	WA		11/05/2001	7.500	2,601,348						6,225,000	08/03/2001
1251		SALEM	OR		10/31/2001	7.500	934,847						2,075,000	08/22/2001
1257		REDMOND	WA		10/30/2001	6.500	840,056						1,860,000	09/14/2001
1258		ORANGE CITY	FL		12/28/2001	7.380	850,573						2,800,000	09/14/2001
1266		MILPITAS	CA		12/05/2001	7.380	2,170,810						8,200,000	09/28/2001
1267		FORT BRAGG	CA		12/28/2001	7.500	704,098						1,860,000	10/02/2001
1268		BELLEVUE	WA		12/10/2001	7.000	1,216,525						2,430,000	10/11/2001
1269		HILLSBORO	OR		12/12/2001	7.000	5,310,990						11,000,000	10/15/2001
1277		SAN ANTONIO	TX		01/25/2002	7.630	2,197,682						5,860,000	11/21/2001
1279		AUBURN	WA		01/30/2002	7.500	1,385,315						3,175,000	12/12/2001
1282		SIGNAL HILL	CA		04/04/2002	7.500	666,279						1,900,000	12/17/2001
1285		LITTLETON	CO		03/06/2002	6.750	766,968						1,730,000	01/22/2002
1295		CERRITOS	CA		05/09/2002	6.750	968,212						2,450,000	03/06/2002
1296		RANCHO DOMINGUEZ	CA		05/13/2002	6.750	779,239						3,100,000	03/08/2002
1297		SAN DIEGO	CA		04/30/2002	7.500	1,006,173						2,550,000	02/28/2002
1301		LAKEWOOD	CO		06/17/2002	7.700	1,352,210						3,165,000	04/04/2002
1310		DALLAS	TX		07/22/2002	7.000	10,882,049						19,950,000	05/20/2002
1311		BOISE	ID		08/27/2002	7.700	1,773,410						5,148,000	05/22/2002
1313		COLUMBIA	SC		09/05/2002	6.500	4,842,508						9,430,000	06/06/2002
1314		BEACHWOOD	OH		09/30/2002	7.500	1,022,139						2,000,000	06/12/2002
1315		BEND	OR		08/19/2002	6.500	627,392						1,175,000	06/25/2002
1318		LOGAN	UT		09/17/2002	6.500	737,290						1,450,000	07/12/2002
1319		KENT	WA		09/11/2002	6.500	694,167						1,650,000	07/12/2002
1325		LOUISVILLE	CO		02/28/2003	5.500	3,251,556						5,970,000	12/16/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1326		SALEM	OR		04/28/2003	7.500	1,797,846						4,000,000	08/22/2001
1327		SALEM	OR		04/28/2003	7.500	1,524,782						2,875,000	08/22/2001
1328		MADERA	CA		11/12/2002	6.750	320,929						3,000,000	09/03/2002
1338		SEATTLE	WA		12/11/2002	6.500	754,700						3,275,000	10/07/2002
1340		FEDERAL WAY	WA		12/17/2002	6.380	2,225,397						5,200,000	10/28/2002
1344		GRAPEVINE	TX		12/26/2002	6.630	5,497,961						13,900,000	10/29/2002
1345		FRESNO	CA		04/04/2003	5.750	527,755						1,050,000	11/12/2002
1346		HUNTINGTON BEACH	CA		01/02/2003	5.630	691,205						2,200,000	11/14/2002
1349		AUSTIN	TX		03/31/2003	6.500	572,069						1,400,000	12/04/2002
1350		ENGLEWOOD	CO		02/18/2003	6.380	902,657						1,650,000	12/10/2002
1352		SAN ANTONIO	TX		02/10/2003	5.380	622,353						1,380,000	12/12/2002
1353		DENVER	CO		02/25/2003	5.500	1,141,962						2,125,000	12/19/2002
1354		MIAMISBURG	OH		03/10/2003	5.500	1,919,191						3,620,000	01/06/2003
1356		SPOKANE	WA		04/03/2003	6.250	2,543,264						5,400,000	01/08/2003
1358		ANAHEIM	CA		03/27/2003	6.500	437,130						1,750,000	01/10/2003
1361		DALLAS	TX		04/15/2003	6.500	2,210,980						5,410,000	01/14/2003
1363		FRESNO	CA		04/03/2003	5.750	404,319						1,510,000	01/21/2003
1367		MESA	AZ		05/06/2003	6.500	911,837						1,870,000	02/21/2003
1369		RENTON	WA		04/15/2003	6.130	300,539						2,400,000	02/24/2003
1371		MILWAUKIE	OR		04/18/2003	5.630	784,304						5,815,000	02/27/2003
1372		TUALATIN	OR		04/29/2003	5.650	1,460,671						3,050,000	03/11/2003
1374		SAN DIEGO	CA		05/13/2003	5.750	517,731						1,750,000	03/11/2003
1375		CAMARILLO	CA		04/23/2003	6.000	430,279						1,500,000	03/18/2003
1376		LITTLETON	CO		05/20/2003	6.250	1,367,420						2,600,000	03/21/2003
1377		KANSAS CITY	MO		06/09/2003	6.200	743,460						2,180,000	03/26/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	1,105,555						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.380	778,267						2,385,000	04/01/2003
1380		TUMWATER	WA		07/18/2003	6.000	2,646,074						5,000,000	04/02/2003
1383		SPANISH FORK	UT		05/01/2003	6.380	618,058						1,400,000	04/08/2003
1384		HILLSBORO	OR		06/27/2003	6.000	762,643						2,270,000	04/10/2003
1385		SAN DIEGO	CA		05/22/2003	6.500	229,302						775,000	04/14/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	993,721						2,775,000	04/14/2003
1387		ARVADA	CO		06/20/2003	5.130	891,457						2,800,000	04/17/2003
1389		GAITHERSBURG	MD		06/24/2003	6.500	848,069						1,810,000	04/28/2003
1390		FOSTER CITY	CA		05/30/2003	6.000	1,058,723						3,380,000	04/29/2003
1394		CULVER CITY	CA		07/31/2003	5.750	313,258						4,350,000	05/23/2003
1396		ENGLEWOOD	CO		08/22/2003	6.130	1,265,676						2,260,000	06/05/2003
1400		SANTA BARBARA	CA		07/31/2003	6.000	728,021						2,815,000	06/11/2003
1401		POMONA	CA		08/18/2003	5.500	3,460,650						6,150,000	06/16/2003
1402		PORTLAND	OR		08/11/2003	6.050	624,326						1,380,000	06/17/2003
1403		MILWAUKIE	OR		08/11/2003	6.050	571,996						1,100,000	06/17/2003
1404		BAKERSFIELD	CA		08/28/2003	6.250	430,218						1,800,000	06/20/2003
1406		TUSTIN	CA		08/28/2003	5.750	437,013						850,000	07/01/2003
1407		SIMI VALLEY	CA		09/18/2003	6.100	747,480						1,860,000	07/17/2003
1408		DENVER	CO		09/26/2003	5.850	2,054,370						3,825,000	07/22/2003
1409		WESTLAND	MI		09/19/2003	6.100	690,992						1,650,000	07/24/2003
1410		RENTON	WA		09/24/2003	6.200	4,187,923						7,520,000	08/01/2003
1411		SALT LAKE CITY	UT		09/26/2003	6.130	577,838						1,370,000	07/31/2003
1413		POULSBO	WA		10/08/2003	6.300	1,087,601						2,510,000	08/04/2003
1416		HILLSBORO	OR		10/10/2003	6.250	2,223,460						4,850,000	08/08/2003
1417		OREM	UT		10/16/2003	6.380	1,945,567						3,360,000	08/18/2003
1418		SPRINGVILLE	UT		09/30/2003	6.380	949,489						1,755,000	08/19/2003
1423		SEATTLE	WA		03/26/2004	6.250	514,808						1,900,000	09/09/2003
1427		PORTLAND	OR		11/24/2003	5.250	2,884,891						4,800,000	09/18/2003
1430		THOUSAND OAKS	CA		02/18/2004	6.380	1,879,508						5,600,000	10/10/2003
1433		TURLOCK	CA		01/16/2004	7.880	4,670,392						12,500,000	04/29/1997
1434		TURLOCK	CA		01/16/2004	8.650	446,153						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	6.000	851,750						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	1,069,557						2,225,000	11/12/2003
1439		AURORA	CO		02/18/2004	6.500	3,791,250						6,700,000	12/03/2003
1441		ROBBINSDALE	MN		03/12/2004	7.670	1,765,479						12,611,300	12/10/2003
1444		LOS ANGELES	CA		02/11/2004	6.250	473,399						1,300,000	12/15/2003

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1445		OREM	UT		02/11/2004	6.250	1,963,645						3,570,000	12/16/2003
1449		FRESNO	CA		03/31/2004	5.750	1,644,833						3,000,000	01/20/2004
1451		BOISE	ID		05/13/2004	6.500	1,436,770						3,345,000	01/30/2004
1454		SAN DIEGO	CA		05/11/2004	6.380	463,452						2,085,000	03/12/2004
1455		BOULDER	CO		05/20/2004	5.750	1,389,714						3,324,000	03/16/2004
1456		CORVALLIS	OR		05/25/2004	5.780	1,896,411						3,600,000	03/29/2004
1459		TUCSON	AZ		06/17/2004	5.880	282,269						2,000,000	04/14/2004
1461		COLLEGE STATION	TX		06/23/2004	7.000	1,731,609						3,050,000	04/19/2004
1462		PORTLAND	OR		06/22/2004	5.750	756,076						2,570,000	04/22/2004
1463		DENVER	CO		07/01/2004	6.000	1,913,758						3,950,000	04/27/2004
1464		VANCOUVER	WA		07/15/2004	7.000	1,655,458						4,098,700	04/27/2004
1466		TACOMA	WA		07/07/2004	6.000	1,683,814						3,000,000	04/30/2004
1469		PHOENIX	AZ		07/29/2004	6.630	623,921						1,295,000	05/28/2004
1470		SPOKANE	WA		07/06/2004	5.880	439,746						980,000	10/01/2002
1472		REDONDO BEACH	CA		08/30/2004	6.500	631,163						2,850,000	06/29/2004
1473		NORTH LAS VEGAS	NV		08/19/2004	6.750	1,163,142						2,430,000	07/21/2004
1475		SAN JOSE	CA		09/24/2004	6.250	972,980						3,100,000	07/22/2004
1476		FORT WORTH	TX		09/29/2004	6.750	940,761						1,570,000	07/30/2004
1478		SAN DIMAS	CA		10/21/2004	6.530	1,022,739						2,260,000	08/24/2004
1480		TACOMA	WA		10/28/2004	6.250	1,057,891						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	6.000	975,474						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	697,302						2,060,000	09/15/2004
1484		PHOENIX	AZ		12/10/2004	5.190	1,037,515						1,635,000	10/06/2004
1485		PORTAGE	IN		12/14/2004	5.130	2,091,844						3,700,000	10/20/2004
1487		DOWNEY	CA		12/27/2004	5.750	912,491						2,330,000	10/27/2004
1488		FRESNO	CA		12/28/2004	5.900	2,101,686						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	716,479						1,320,000	12/03/2004
1493		FRESNO	CA		02/01/2005	5.880	483,171						1,400,000	12/17/2004
1494		AURORA	CO		03/08/2005	5.880	947,870						1,900,000	01/05/2005
1495		LAKEWOOD	CO		03/24/2005	5.850	492,035						1,720,000	01/20/2005
1496		IRVINE	CA		03/08/2005	5.500	1,489,472						2,550,000	02/02/2005
1497		SAN DIEGO	CA		04/04/2005	6.450	2,847,643						5,200,000	02/15/2005
1499		FERNDALE	WA		05/17/2005	5.790	1,326,748						3,200,000	03/01/2005
1500		CHARLESTON	SC		05/04/2005	5.650	2,551,910						4,400,000	03/02/2005
1501		MISHAWAKA	IN		05/04/2005	6.500	1,026,730						1,800,000	03/04/2005
1502		VERADALE	WA		05/03/2005	5.600	813,480						1,350,000	03/08/2005
1503		SEATTLE	WA		05/05/2005	5.650	2,235,893						9,470,000	03/09/2005
1504		LITTLETON	CO		05/05/2005	5.710	599,481						1,200,000	03/11/2005
1505		SANTA ANA	CA		08/10/2005	5.380	5,285,946						10,350,000	03/11/2005
1506		BRIGHTON	MI		05/12/2005	5.710	2,728,779						4,400,000	03/15/2005
1508		GRAND ISLAND	NE		04/26/2005	5.880	2,850,651						4,500,000	03/17/2005
1509		ST PAUL	MN		05/19/2005	5.880	693,356						1,450,000	03/17/2005
1510		AUSTIN	TX		05/05/2005	5.750	574,633						1,000,000	03/17/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,634,428						4,510,000	03/23/2005
1513		MIDLOTHIAN	VA		06/01/2005	6.130	733,861						1,475,000	03/29/2005
1514		ARCADIA	CA		05/16/2005	5.880	1,346,418						2,750,000	03/30/2005
1516		REDMOND	WA		06/14/2005	6.000	2,148,648						4,500,000	04/05/2005
1517		REDMOND	WA		06/14/2005	6.000	1,084,757						2,450,000	04/05/2005
1519		LOS ANGELES	CA		06/23/2005	5.750	996,892						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	5.750	708,918						1,840,000	04/12/2005
1521		YAKIMA	WA		07/15/2005	5.850	978,404						1,570,000	04/13/2005
1522		YAKIMA	WA		07/15/2005	5.850	1,334,167						2,140,000	04/15/2005
1523		FRESNO	CA		07/27/2005	5.700	541,232						850,000	04/20/2005
1524		BEND	OR		06/23/2005	5.750	830,651						1,820,000	04/19/2005
1525		NORWALK	CA		06/10/2005	6.250	766,228						2,000,000	05/01/2003
1526		ARVADA	CO		06/20/2005	5.700	1,090,795						2,340,000	04/20/2005
1527		WEST SACRAMENTO	CA		06/30/2005	5.640	802,525						3,250,000	04/29/2005
1530		CLACKAMAS	OR		06/30/2005	5.750	830,652						2,100,000	05/05/2005
1531		ANAHEIM	CA		07/27/2005	5.650	1,462,978						3,400,000	05/06/2005
1532		ISSAQUAH	WA		07/13/2005	6.150	3,259,515						6,500,000	05/12/2005
1535		LAS VEGAS	NV		07/06/2005	5.750	622,168						2,190,000	05/17/2005
1536		MESA	AZ		06/29/2005	5.750	988,477						3,150,000	05/17/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1537		OAK HILL	WV		08/02/2005	5.500	2,824,884						6,000,000	05/27/2005
1538		CAMBRIDGE	MN		07/12/2005	6.250	1,091,542						1,680,000	05/26/2005
1539		GLENDALE	AZ		10/17/2005	5.800	940,547						2,740,000	06/07/2005
1540		SACRAMENTO	CA		09/01/2005	6.850	1,805,210						3,670,000	01/08/2003
1541		FRESNO	CA		08/18/2005	5.500	832,715						1,800,000	06/22/2005
1542		SEATTLE	WA		08/04/2005	6.750	1,005,158						2,850,000	01/02/2002
1543		FRESNO	CA		11/10/2005	5.920	1,891,584						7,125,000	07/14/2005
1544		MATTHEWS	NC		09/14/2005	5.630	1,071,325						2,431,000	07/18/2005
1545		FOLSOM	CA		01/18/2006	6.140	1,040,701						3,050,000	07/21/2005
1547		PHOENIX	AZ		09/20/2005	5.500	720,854						1,150,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	5.690	1,467,054						2,700,000	07/29/2005
1549		PHOENIX	AZ		09/29/2005	5.650	685,827						1,420,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	779,368						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	2,861,706						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.130	422,113						1,010,000	08/15/2005
1554		SPOTSYLVANIA	VA		12/16/2005	5.890	2,975,566						5,000,000	08/18/2005
1556		BLOOMINGTON	MN		10/24/2005	5.700	841,631						2,300,000	08/21/2005
1557		NASHVILLE	TN		11/18/2005	5.630	805,705						1,300,000	08/25/2005
1558		CAMDEN	SC		11/10/2005	5.850	3,643,253						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	4,545,976						7,200,000	03/15/2004
1560		FRESNO	CA		11/22/2005	5.500	571,275						925,000	09/01/2005
1562		CULVER CITY	CA		11/22/2005	6.380	1,627,284						3,550,000	09/14/2005
1563		MURFREESBORO	TN		10/21/2005	5.750	783,390						1,285,000	09/15/2005
1566		EVERETT	WA		01/06/2006	5.950	2,706,850						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	975,533						1,800,000	10/06/2005
1568		TULSA	OK		12/27/2005	5.750	1,526,890						2,550,000	10/07/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	897,851						3,100,000	10/18/2005
1570		BEND	OR		12/01/2005	6.130	439,883						1,090,000	06/24/2003
1571		LAS VEGAS	NV		02/02/2006	5.960	1,900,163						3,000,000	10/31/2005
1573		CHANDLER	AZ		01/06/2006	5.750	1,270,828						2,700,000	11/02/2005
1574		EVERETT	WA		01/05/2006	5.750	1,483,019						3,530,000	11/02/2005
1575		RENTON	WA		03/28/2006	5.920	6,796,263						12,425,000	11/22/2005
1576		WHITE BEAR LAKE	MN		02/21/2006	6.000	965,160						1,900,000	11/21/2005
1580		TROUTDALE	OR		02/23/2006	5.830	2,754,666						7,260,000	12/09/2005
1581		SEATTLE	WA		02/28/2006	5.990	1,715,529						3,800,000	12/28/2005
1582		BELLINGHAM	WA		04/18/2006	5.740	2,106,415						4,000,000	12/28/2005
1583		ESCONDIDO	CA		03/15/2006	6.000	1,029,460						1,959,000	12/29/2005
1584		LA MESA	CA		03/15/2006	6.000	990,893						1,931,000	12/10/2005
1586		FRESNO	CA		03/13/2006	5.840	1,176,701						5,260,000	01/04/2006
1588		ALBUQUERQUE	NM		03/21/2006	5.920	3,008,600						15,250,000	01/10/2006
1589		SCOTTSDALE	AZ		03/09/2006	5.920	2,469,269						3,900,000	01/12/2006
1590		CITRUS HEIGHTS	CA		03/15/2006	7.000	1,091,773						2,560,000	01/19/2006
1591		INDIANA	PA		04/27/2006	6.080	1,037,536						2,000,000	01/26/2006
1593		BELLEVUE	WA		05/21/1999	6.000	1,708,940						7,775,000	04/22/1999
1594		BELLEVUE	WA		05/24/2005	6.000	1,774,794						12,500,000	04/01/2005
1595		EDGEWATER	MD		03/29/2006	5.850	3,349,605						5,900,000	01/30/2006
1596		MERRIFIELD	VA		05/03/2006	5.920	6,808,116						11,200,000	02/01/2006
1597		REDMOND	WA		04/18/2006	5.970	1,476,705						3,400,000	02/21/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	652,187						1,790,000	02/21/2006
1599		SAN DIEGO	CA		04/25/2006	5.880	3,537,214						6,500,000	02/27/2006
1600		PHILIPSBURG	PA		06/05/2006	6.430	2,133,500						5,200,000	03/13/2006
1601		WILSONVILLE	OR		05/11/2006	6.000	1,502,980						2,815,000	03/15/2006
1602		ROY	UT		04/07/2006	6.250	1,641,686						2,800,000	03/16/2006
1603		LAKE FOREST	CA		05/17/2006	6.380	1,794,673						3,900,000	03/16/2006
1604		CHENEY	WA		05/01/2006	6.210	1,914,338						3,800,000	03/21/2006
1605		PARAMOUNT	CA		06/22/2006	6.700	2,062,905						4,200,000	03/24/2006
1606		MERCER ISLAND	WA		06/01/2006	6.000	1,196,087						3,275,000	04/13/2004
1607		WESTLAND	MI		05/26/2006	6.250	613,989						2,300,000	03/30/2006
1608		BELLFLOWER	CA		05/24/2006	6.250	657,903						1,400,000	03/30/2006
1609		OCEANSIDE	CA		05/31/2006	6.250	869,438						1,800,000	04/06/2006
1611		DALLAS	TX		06/19/2006	6.420	3,670,099						7,000,000	05/11/2006
1612		ENGLEWOOD	CO		07/11/2006	6.600	795,353						1,450,000	04/25/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1613		GOLDEN VALLEY	MN		08/03/2006	6.600	1,322,491						2,000,000	04/21/2006
1614		PLANO	TX		05/24/2006	6.500	6,623,356						13,700,000	07/09/1999
1615		TACOMA	WA		06/29/2006	6.600	1,471,284						2,990,000	05/02/2006
1616		ARCADIA	CA		05/12/2006	6.500	3,034,295						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	966,560						1,550,000	05/09/2006
1618		WINTER HAVEN	FL		07/31/2006	6.260	917,499						2,025,000	05/16/2006
1619		BELLEVUE	WA		07/19/2006	6.400	2,711,129						7,140,000	05/18/2006
1620		SALINAS	CA		08/11/2006	6.700	3,233,135						6,300,000	05/23/2006
1621		LOCUST GROVE	GA		07/10/2006	6.750	1,107,308						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	2,310,971						7,000,000	05/30/2006
1624		SAN JOSE	CA		07/31/2006	6.530	2,024,944						3,350,000	05/31/2006
1625		MURFREESBORO	TN		07/21/2006	6.630	3,363,429						5,200,000	05/31/2006
1626		LIVINGSTON	TN		07/26/2006	6.630	1,796,884						2,800,000	05/31/2006
1627		MUKILTEO	WA		09/28/2006	6.710	1,823,633						3,175,000	06/07/2006
1628		FLORENCE	KY		08/14/2006	6.480	1,117,964						1,790,000	06/14/2006
1630		GREENWOOD	MN		08/10/2006	6.550	922,221						1,500,000	07/07/2006
1632		LINCOLN	NE		10/12/2006	6.250	922,615						2,885,000	07/25/2006
1634		TULSA	OK		09/15/2006	6.470	1,589,285						2,877,000	08/02/2006
1635		CLACKAMAS	OR		09/29/2006	6.700	332,051						2,100,000	08/17/2006
1636		HEALDSBURG	CA		10/13/2006	6.250	2,119,094						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	469,468						870,000	08/30/2006
1639		FRESNO	CA		10/26/2006	6.390	745,665						1,350,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	6.130	5,527,960						21,730,000	08/31/2006
1642		IRVING	TX		12/14/2006	5.910	7,805,678						13,000,000	09/28/2006
1645		CAMPBELLSPORT	WI		12/28/2006	6.290	1,195,226						2,410,000	10/28/2006
1646		BELLEVUE	WA		12/21/2006	6.260	595,172						1,800,000	11/07/2006
1647		FEDERAL WAY	WA		01/12/2007	6.130	1,204,210						7,100,000	11/20/2006
1648		MEMPHIS	TN		02/08/2007	6.050	4,414,741						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.130	1,783,598						2,600,000	01/23/2007
1652		RANCHO CORDOVA	CA		01/18/2007	6.000	1,688,695						4,500,000	12/06/2006
1653		TRAVERSE CITY	MI		02/20/2007	5.950	894,594						1,625,000	01/12/2007
1654		ROGERS	MN		02/22/2007	6.200	2,695,776						4,275,000	12/28/2006
1655		MONTCLAIR	CA		03/29/2007	6.130	4,028,531						8,800,000	02/15/2007
1658		MALVERN	PA		04/11/2007	6.400	1,143,965						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	456,034						1,540,000	03/23/2007
1660		ST LOUIS PARK	MN		04/16/2007	6.400	1,351,161						2,190,000	03/25/2007
1661		DALLAS	TX		05/16/2007	6.070	1,120,095						3,550,000	04/20/2007
1662		INDIO	CA		06/14/2007	6.100	1,730,841						2,860,000	04/20/2007
1663		SAUK RAPIDS	MN		04/11/2007	6.060	1,076,663						2,280,000	01/05/2007
1664		ORLANDO	FL		05/15/2007	6.280	521,094						1,700,000	04/23/2007
1665		LAS VEGAS	NV		05/02/2007	5.900	1,209,029						2,400,000	02/20/2007
1666		PORTLAND	OR		05/29/2007	6.250	1,122,085						2,020,000	03/14/2007
1667		OXFORD	MS		05/30/2007	6.150	907,094						1,950,000	04/25/2007
1668		OLIVE BRANCH	MS		05/30/2007	6.150	818,352						1,900,000	04/25/2007
1669		HORN LAKE	MS		05/30/2007	6.150	889,902						1,900,000	04/25/2007
1670		FRESNO	CA		05/02/2007	6.150	3,263,290						6,500,000	03/08/2007
1671		MONROE	WA		06/08/2007	5.870	1,239,248						5,100,000	05/14/2007
1672		TACOMA	WA		05/17/2007	6.310	1,146,093						3,150,000	03/08/2005
1673		CAMPBELL	CA		07/02/2007	6.230	6,321,545						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.260	2,017,849						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.380	978,800						1,500,000	06/25/2007
1680		FLOWER MOUND	TX		06/29/2007	5.960	1,891,916						3,075,000	06/18/2007
1681		INDIO	CA		07/17/2007	6.010	1,301,605						2,400,000	04/12/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,603,097						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	1,127,313						2,410,000	06/04/2007
1684		SAGINAW	TX		07/18/2007	6.330	1,619,987						2,440,000	02/09/2007
1685		PORTLAND	OR		07/20/2007	6.680	1,012,734						1,750,000	06/01/2007
1686		AUSTIN	TX		07/20/2007	6.340	1,643,703						2,425,000	06/25/2007
1687		OCALA	FL		08/15/2007	6.920	1,052,743						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	1,126,172						3,860,000	07/03/2007
1689		SEATTLE	WA		08/14/2007	6.400	6,118,498						12,000,000	07/01/2007
1690		SALEM	OR		08/29/2007	6.520	1,017,657						1,440,000	07/12/2007

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1691		DANVILLE	CA		08/30/2007	6.620	558,017						2,000,000	07/30/2007
1692		SANTA ANA	CA		08/09/2007	7.000	613,976						1,750,000	05/03/2007
1694		BELLEVUE	WA		08/20/2007	6.560	5,728,636						9,500,000	07/03/2007
1695		FRESNO	CA		08/31/2007	6.660	1,037,729						1,500,000	08/03/2007
1696		FRESNO	CA		08/15/2007	6.300	2,069,075						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,462,664						2,900,000	07/25/2007
1698		LIBERTY LAKE	WA		09/10/2007	6.360	1,186,879						2,960,000	08/28/2007
1700		VENICE	CA		09/20/2007	6.330	735,001						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,738,357						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	2,161,874						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,441,249						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	2,194,419						4,600,000	08/10/2007
1705		BOGART	GA		09/17/2007	6.640	3,798,522						8,600,000	09/03/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,342,743						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,934,084						2,925,000	08/29/2007
1708		INDIO	CA		09/19/2007	6.400	2,593,412						4,300,000	06/04/2007
1709		SAN JOSE	CA		08/30/2007	6.220	1,033,812						3,560,000	07/13/2007
1710		SACRAMENTO	CA		10/18/2007	5.920	1,175,960						1,700,000	08/21/2007
1712		MODESTO	CA		10/11/2007	6.500	2,291,516						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,782,953						6,200,000	09/14/2007
1714		BOISE	ID		10/17/2007	6.240	1,886,641						3,280,000	09/15/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,844,059						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,687,552						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	919,898						1,340,000	08/23/2007
1719		ELK RIVER	MN		10/12/2007	6.150	1,141,914						1,950,000	10/05/2007
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,559,165						3,030,000	09/07/2007
1722		BOZEMAN	MT		10/22/2007	6.480	1,285,474						2,940,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	2,017,299						4,300,000	09/13/2007
1724		OXNARD	CA		11/02/2007	6.490	962,103						4,970,000	09/05/2007
1725		ODESSA	TX		10/09/2007	6.540	1,319,163						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,423,784						3,340,000	09/17/2007
1727		SANTA ANA	CA		10/22/2007	6.370	1,830,955						3,100,000	09/11/2007
1728		KENT	WA		10/01/2007	6.340	3,267,065						5,425,000	09/13/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,654,343						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,559,840						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	959,929						2,400,000	09/19/2007
1733		BELL	CA		11/27/2007	6.380	1,997,013						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	915,931						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	761,993						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	673,482						1,340,000	08/28/2007
1737		FAIRBORN	OH		11/16/2007	6.750	598,809						1,285,000	10/26/2007
1738		CLEARWATER	FL		12/14/2007	6.500	2,349,847						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	5,033,047						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.380	1,418,538						3,150,000	11/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	877,103						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	2,289,050						3,635,000	11/27/2007
1744		ORLANDO	FL		12/17/2007	6.420	3,892,147						5,800,000	12/04/2007
1745		NEWPORT BEACH	CA		02/01/2008	6.230	1,500,000						3,400,000	01/07/2008
1746		SPOKANE VALLEY	WA		01/18/2008	6.100	1,887,242						3,030,000	12/11/2007
1747		PHOENIX	AZ		12/27/2007	6.130	1,796,970						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	1,160,114						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	2,184,540						3,500,000	01/25/2008
1750		SAN JOSE	CA		02/13/2008	6.000	2,700,451						6,000,000	01/10/2008
1751		LEWISVILLE	TX		01/10/2008	5.860	5,759,563						9,500,000	11/29/2007
1752		JACKSONVILLE	FL		01/03/2008	6.250	946,305						1,600,000	12/07/2007
1753		SHOREVIEW	MN		01/25/2008	5.700	1,888,370						3,900,000	12/27/2007
1754		ORLANDO	FL		02/05/2008	6.150	1,317,522						2,200,000	01/15/2008
1755		SHORELINE	WA		03/11/2008	6.200	4,105,390						6,930,000	01/19/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	2,132,136						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	4,259,003						10,100,000	01/11/2008
1758		WESTLAKE VILLAGE	CA		03/26/2008	6.200	2,706,827						8,210,000	01/10/2008
1759		WASHINGTON	DC		03/14/2008	5.750	963,956						1,860,000	01/18/2008

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,954,489						4,030,000	02/07/2008
1761		NEWARK	CA		03/27/2008	5.950	1,785,629						3,310,000	01/28/2008
1762		BOCA RATON	FL		04/07/2008	6.630	2,671,956						9,200,000	01/18/2008
1763		JACKSONVILLE	FL		03/18/2008	6.250	1,547,232						2,635,000	01/28/2008
1764		DEVENS	MA		03/14/2008	6.200	648,616						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	3,515,111						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,662,409						2,500,000	02/22/2008
1767		SEATTLE	WA		04/10/2008	5.400	2,311,319						4,230,000	03/04/2008
1768		BURNSVILLE	MN		04/11/2008	5.650	3,308,016						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	5.650	2,469,980						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	4,425,417						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	2,321,126						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,529,230						2,500,000	03/04/2008
1773		FIFE	WA		04/22/2008	6.000	1,713,253						3,250,000	03/20/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	1,092,649						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	5.450	2,659,057						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	5.610	3,910,428						27,150,000	04/16/2008
1777		ST GEORGE	UT		06/12/2008	6.250	1,626,433						2,450,000	04/07/2008
1778		WOODINVILLE	WA		05/23/2008	6.130	8,523,288						22,280,000	04/03/2008
1779		MORGAN HILL	CA		05/23/2008	5.550	506,696						4,550,000	04/16/2008
1780		EDMONDS	WA		05/15/2008	5.880	3,191,487						5,000,000	04/02/2008
1781		SAN DIEGO	CA		05/09/2008	5.750	1,932,746						3,300,000	04/29/2008
1782		SEATTLE	WA		05/23/2008	5.830	3,386,530						6,100,000	04/11/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,582,816						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,495,692						2,790,000	04/21/2008
1786		SALEM	OR		07/30/2008	7.300	6,508,189						11,430,000	04/15/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	721,147						1,300,000	04/24/2008
1788		DAYTON	OH		06/16/2008	6.810	720,060						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	958,091						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	4,211,491						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	6.000	2,907,255						5,220,000	05/23/2008
1792		EL PASO	TX		07/24/2008	7.050	1,121,080						1,650,000	06/23/2008
1793		PLAINWELL	MI		07/23/2008	6.110	2,477,275						3,665,000	06/18/2008
1794		PAW PAW	MI		08/27/2008	6.380	1,238,707						1,850,000	07/29/2008
1797		GRAHAM	WA		06/24/2008	6.630	3,597,929						6,700,000	05/11/2008
1798		TUCSON	AZ		07/14/2008	6.490	2,639,038						4,180,000	06/16/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	1,452,533						2,150,000	06/30/2008
1800		SEATTLE	WA		08/19/2008	6.240	5,164,917						8,400,000	07/24/2008
1801		AUSTIN	TX		09/12/2008	6.100	1,206,391						1,725,000	07/17/2008
1802		PRATVILLE	AL		08/15/2008	6.630	3,331,349						5,825,000	07/21/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	964,034						1,875,000	08/05/2008
1804		SEATTLE	WA		08/22/2008	5.750	484,933						2,500,000	07/18/2008
1805		KIRKLAND	WA		07/31/2008	5.750	968,767						5,370,000	07/08/2008
1806		GILROY	CA		09/19/2008	6.480	2,290,579						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	3,504,223						5,900,000	07/17/2008
1808		DOWNEY	CA		09/15/2008	6.200	1,361,339						3,230,000	07/31/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	3,227,535						4,730,000	07/28/2008
1810		HOLLISTER	CA		08/27/2008	6.320	3,891,155						8,300,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1812		PLANO	TX		11/13/2008	7.000	1,616,123						3,500,000	06/20/2008
1814		SPARKS	NV		08/27/2008	6.710	1,517,290						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	5,635,524						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	946,906						2,040,000	08/27/2008
1817		SUMNER	WA		08/16/2008	5.580	3,007,779						4,650,000	08/11/2008
1818		SUMNER	WA		09/16/2008	5.580	2,619,669						4,200,000	08/22/2008
1820		KIRKLAND	WA		09/29/2008	6.920	2,837,315						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	4,634,258						16,400,000	09/22/2008
1822		TACOMA	WA		10/06/2008	6.310	1,138,317						2,600,000	09/05/2008
1823		CORPUS CHRISTI	TX		12/01/2008	6.150	3,856,240						5,500,000	10/08/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	2,085,747						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	2,212,653						3,600,000	09/12/2008
1827		DANBURY	CT		10/14/2008	6.500	3,293,115						4,500,000	08/18/2008

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	2,150,497						3,800,000	09/19/2008
1829		ROUND ROCK	TX		11/21/2008	5.800	2,921,178						6,750,000	11/03/2008
1830		VISALIA	CA		12/15/2008	5.950	2,926,378						7,000,000	10/20/2008
1831		MARION	IN		11/14/2008	6.800	2,031,359						2,800,000	10/02/2008
1832		OREGON CITY	OR		12/05/2008	6.250	2,114,309						5,130,000	11/22/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,300,407						3,250,000	11/10/2008
1834		SANTA MONICA	CA		11/25/2008	6.650	1,857,243						6,650,000	11/03/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,662,093						5,200,000	10/23/2008
1836		SEATTLE	WA		12/09/2008	7.000	2,067,627						9,500,000	11/05/2008
1837		VANCOUVER	WA		12/12/2008	6.000	1,673,206						4,755,000	11/05/2008
1838		LOS ANGELES	CA		01/30/2009	6.000	3,613,737						6,525,000	12/10/2008
1841		SAN FRANCISCO	CA		12/24/2008	7.130	2,207,082						3,700,000	12/04/2008
1842		NOVI	MI		01/22/2009	6.500	2,094,945						4,750,000	12/25/2008
1843		SEDRO WOOLLEY	WA		12/04/2008	6.000	2,684,710						5,700,000	11/05/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	1,196,860						2,190,000	11/26/2008
1845		INGLEWOOD	CA		01/12/2009	7.100	631,319						2,710,000	12/10/2008
1846		LOS ANGELES	CA		02/26/2009	6.050	2,348,241						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	6.000	1,711,895						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	6.000	2,051,038						8,560,000	11/20/2008
1849		SANTA MONICA	CA		01/29/2009	6.000	1,220,848						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	6.250	3,482,961						7,700,000	12/02/2008
1851		SANTA CLARA	CA		02/04/2009	6.250	2,688,692						5,000,000	12/02/2008
1852		SANTA CLARA	CA		02/04/2009	6.250	2,043,288						3,800,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	4,622,309						13,600,000	12/23/2008
1854		OLYMPIA	WA		02/05/2009	6.880	1,027,989						1,820,000	12/23/2008
1856		BURLINGAME	CA		02/12/2009	6.650	5,342,036						24,000,000	01/12/2009
1857		PASADENA	CA		06/11/2009	6.760	4,398,184						8,300,000	02/05/2009
1858		PLANO	TX		02/27/2009	6.300	3,692,426						5,860,000	01/23/2009
1859		FIFE	WA		04/17/2009	6.750	2,678,669						6,000,000	02/23/2009
1863		AUSTIN	TX		04/29/2009	6.650	2,456,665						4,850,000	03/05/2009
1864		EMERYVILLE	CA		04/15/2009	6.750	2,260,902						7,100,000	03/20/2009
1867		GLENDALE	AZ		04/15/2009	6.950	3,901,229						8,220,000	04/01/2009
1868		HOUSTON	TX		06/17/2009	7.130	2,152,985						6,140,000	05/26/2009
1869		ATLANTA	GA		06/01/2009	7.060	9,281,064						18,300,000	04/09/2009
1870		SAN MATEO	CA		05/21/2009	6.300	8,055,668						19,100,000	04/22/2009
1871		HOUSTON	TX		05/27/2009	6.770	3,088,765						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,934,367						5,710,000	10/14/2008
1873		SANTA CLARA	CA		05/14/2009	6.750	2,629,568						7,500,000	04/20/2009
1874		HOFFMAN ESTATES	IL		06/11/2009	7.910	981,083						2,700,000	05/19/2009
1875		WOODINVILLE	WA		07/15/2009	6.750	2,544,427						5,400,000	04/23/2009
1876		LAS VEGAS	NV		06/11/2009	6.780	1,969,909						3,670,000	05/01/2009
1877		SILVERDALE	WA		07/06/2009	7.100	1,126,692						1,925,000	06/09/2009
1878		MONROVIA	CA		09/29/2009	7.400	1,265,393						3,730,000	07/31/2009
1880		WALNUT	CA		07/06/2009	7.650	2,611,774						4,230,000	05/19/2009
1882		COLUMBUS	OH		07/30/2009	7.250	5,357,860						18,650,000	06/24/2009
1883		PASADENA	TX		07/08/2009	6.630	3,350,172						6,200,000	06/03/2009
1884		PORTLAND	OR		07/30/2009	7.100	3,429,090						5,750,000	06/25/2009
1885		LONGVIEW	WA		07/30/2009	7.100	6,711,207						14,925,000	06/12/2009
1887		PORTLAND	OR		08/11/2009	6.750	2,002,415						5,090,000	06/10/2009
1888		PORTLAND	OR		08/11/2009	6.750	1,109,763						1,960,000	06/10/2009
1889		PORTLAND	OR		08/11/2009	6.750	1,037,398						1,930,000	06/08/2009
1890		PORTLAND	OR		08/11/2009	6.750	675,509						1,710,000	06/08/2009
1892		RICHMOND	CA		08/31/2009	6.950	3,392,777						10,200,000	06/17/2009
1894		ALISO VIEJO	CA		07/27/2009	6.950	5,385,976						9,580,000	06/30/2009
1895		KENT	WA		09/01/2009	7.860	2,362,357						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	6.720	2,287,415						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	6,103,979						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	6.250	4,378,100						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	6.340	5,805,557						9,975,000	07/17/2009
1909		EDEN PRAIRIE	MN		11/03/2009	7.000	1,969,391						4,200,000	09/09/2009
1910		GREENSBORO	NC		11/03/2009	7.000	1,772,445						3,660,000	09/09/2009
1911		NEWARK	DE		11/03/2009	7.000	1,181,630						2,520,000	09/09/2009

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1913		IRVING	TX		12/17/2009	6.370	4,246,424						7,800,000	08/20/2009
1916		LAGUNA WOODS	CA		10/05/2009	7.650	2,209,546						3,750,000	09/16/2009
1917		ST CHARLES	MO		10/19/2009	6.850	4,423,070						10,450,000	09/29/2009
1920		BURLINGAME	CA		11/12/2009	6.550	4,944,626						9,850,000	10/14/2009
1921		WARREN	MI		11/04/2009	6.630	487,386						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	4,902,289						8,350,000	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	6,979,934						12,900,000	10/02/2009
1924		SUNNYVALE	CA		12/31/2009	6.750	2,924,647						5,430,000	09/30/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,540,556						4,425,000	10/16/2009
1927		VAN NUYS	CA		12/03/2009	6.820	2,788,971						5,800,000	11/09/2009
1928		COEUR DALENE	ID		12/03/2009	6.870	2,956,836						5,100,000	09/26/2009
1929		EDMONDS	WA		12/18/2009	6.250	4,281,331						8,950,000	10/09/2009
1930		RENTON	WA		11/24/2009	6.450	5,211,766						9,950,000	10/31/2009
1931		BALTIMORE	MD		12/28/2009	7.380	5,874,383						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,825,063						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	4,436,261						9,940,000	03/03/2009
1936		TALLMADGE	OH		12/28/2009	7.050	5,654,280						9,880,000	11/06/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,182,990						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,653,660						10,640,000	11/10/2009
1944		HILLBORO	OR		12/11/2009	6.650	5,122,676						12,680,000	11/18/2009
1945		HILLSBORO	OR		12/11/2009	6.650	6,383,643						14,420,000	11/18/2009
1946		HILLSBORO	OR		12/11/2009	6.650	1,428,438						4,940,000	11/18/2009
1947		HILLSBORO	OR		12/11/2009	6.650	3,201,672						6,540,000	11/18/2009
1948		HILLSBORO	OR		12/11/2009	6.650	2,482,520						5,270,000	11/18/2009
1949		NEWNAN	GA		01/19/2010	6.630	979,173						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,464,467						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,450,254						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,875,091						3,300,000	12/07/2009
1953		INDIANAPOLIS	IN		12/30/2009	6.600	7,918,874						15,700,000	12/22/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	9,647,527						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	6,248,466						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,972,385						5,640,000	12/17/2009
1960		MOUNT VERNON	WA		02/17/2010	6.560	2,411,944						9,200,000	02/01/2010
1961		PITTSBURG	CA		01/29/2010	7.000	2,336,257						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,483,842						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	3,334,742						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	2,052,825						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	865,648						1,720,000	01/27/2010
1967		LYNNWOOD	WA		04/28/2010	6.710	4,558,625						7,800,000	01/21/2010
1968		ROMULUS	MI		04/13/2010	7.420	3,455,272						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,244,689						2,120,000	02/19/2010
1970		WORTHINGTON	OH		03/30/2010	6.350	3,679,616						6,000,000	02/23/2010
1971		DUBLIN	OH		03/30/2010	6.350	3,507,553						6,000,000	02/23/2010
1972		AUBURN	WA		03/23/2010	7.000	2,277,115						4,500,000	02/23/2010
1973		IRVINE	CA		03/31/2010	6.930	1,039,430						3,460,000	02/16/2010
1974		VENTURA	CA		04/05/2010	7.250	1,467,324						3,050,000	12/11/2009
1975		SAN FRANCISCO	CA		04/15/2010	6.250	990,316						3,000,000	02/01/2010
1976		PEORIA	AZ		03/31/2010	7.300	984,360						2,025,000	02/22/2010
1977		BURBANK	CA		04/19/2010	6.750	1,577,892						4,950,000	02/12/2010
1978		RENTON	WA		03/12/2010	6.900	4,751,474						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	3,127,830						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	4,223,141						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,702,205						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	6.350	1,683,798						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,890,486						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	2,258,486						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	1,085,514						2,160,000	03/12/2010
1986		HOUSTON	TX		04/09/2010	6.250	4,443,218						7,200,000	01/20/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	6,154,519						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	6.750	1,176,987						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	6.750	1,565,046						2,650,000	03/10/2010
1990		BELLEVUE	WA		04/01/2010	7.350	1,040,116						2,800,000	03/12/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1991		BURBANK	CA		04/29/2010	6.620	2,279,008						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	2,272,688						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,717,739						5,920,000	03/23/2010
1995		ORANGE	CA		04/27/2010	6.600	2,972,528						7,230,000	03/11/2010
1996		CARRBORO	NC		04/29/2010	6.270	7,427,650						13,500,000	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	6,325,821						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,982,413						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,560,976						7,250,000	03/16/2010
2000		SEATTLE	WA		06/30/2010	6.880	11,309,517						23,315,000	12/09/2009
2002		RICHMOND	VA		05/19/2010	6.800	3,952,501						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,964,373						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	4,273,748						8,700,000	03/31/2010
2005		WOODSIDE	NY		09/17/2010	6.620	3,486,000						6,300,000	04/20/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	5,408,589						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,728,747						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,964,199						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	2,183,205						3,400,000	04/05/2010
2013		SOUTH SAN FRANCISCO	CA		06/02/2010	6.750	5,555,698						12,600,000	04/26/2010
2014		TORRANCE	CA		07/26/2010	6.940	888,539						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	1,037,755						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	2,923,720						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	992,457						3,240,000	05/07/2010
2019		EL CAJON	CA		05/17/2010	6.760	1,928,947						3,550,000	04/07/2010
2020		BRIDGEPORT	CT		05/28/2010	6.800	2,766,749						4,300,000	04/27/2010
2021		DRIGGS	ID		06/22/2010	6.990	993,922						1,795,000	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,682,935						4,250,000	05/06/2010
2023		SARASOTA	FL		07/13/2010	6.890	1,984,428						4,900,000	05/17/2010
2024		LANCASTER	CA		07/01/2010	6.530	1,940,399						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,905,956						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,190,791						2,090,000	04/20/2010
2028		SANTA MONICA	CA		10/21/2010	6.250	3,894,306						9,530,000	05/12/2010
2029		SAN MATEO	CA		09/29/2010	6.600	3,187,167						7,510,000	05/01/2010
2030		DENVER	CO		07/28/2010	7.110	3,969,689						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,968,243						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,668,321						8,000,000	05/05/2010
2035		KENT	WA		07/22/2010	6.350	3,580,369						7,450,000	05/28/2010
2037		LIVERMORE	CA		07/12/2010	6.490	3,182,934						5,370,000	05/21/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,915,597						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	7,583,375						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	8,029,454						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	6.860	1,485,474						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	4,277,642						6,600,000	04/16/2010
2044		REDLANDS	CA		11/12/2010	5.750	3,750,000						8,100,000	06/17/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,979,367						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	5,370,186						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.880	996,151						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,682,794						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,693,601						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	4,226,101						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	6.250	2,092,603						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,495,060						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,194,006						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	2,185,406						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,688,722						3,100,000	07/14/2010
2059		KIRKLAND	WA		07/30/2010	6.250	6,555,569						9,700,000	05/28/2010
2060		HOUSTON	TX		09/01/2010	6.630	2,788,809						4,875,000	07/09/2010
2061		PAULSBORO	NJ		08/30/2010	6.250	2,810,511						4,400,000	07/06/2010
2062		CITY OF INDUSTRY	CA		08/13/2010	6.250	8,521,232						13,800,000	06/28/2010
2063		CHARLOTTE	NC		08/13/2010	6.250	4,036,372						8,060,000	07/06/2010
2064		CHICAGO	IL		08/13/2010	6.250	6,527,959						9,200,000	07/08/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,881,408						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	1,679,806						5,420,000	07/12/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2067		ROCKWALL	TX		09/27/2010	6.380	1,397,440						2,340,000	06/24/2010
2068		ONTARIO	CA		08/12/2010	6.000	6,172,769						13,000,000	06/21/2010
2069		ALLEN	TX		09/01/2010	6.550	1,483,416						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,719,393						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,719,262						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,493,074						2,565,000	06/10/2010
2074		PAMONA	CA		10/27/2010	6.100	3,592,049						6,000,000	07/09/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	5,500,000						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	4,200,000						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	4,623,406						7,400,000	07/22/2010
2079		SANTA BARBARA	CA		11/01/2010	5.900	2,995,401						13,933,333	07/22/2010
2080		SAN FRANCICO	CA		11/23/2010	5.900	1,500,000						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,400,000						3,670,000	07/08/2010
2082		PORTLAND	OR		09/17/2010	6.250	3,236,402						5,020,000	07/20/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,441,319						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,974,692						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	2,243,703						4,600,000	07/20/2010
2087		ORLANDO	FL		09/22/2010	5.550	6,629,565						15,200,000	08/31/2010
2088		ALBANY	OR		07/26/2010	8.200	2,600,881						4,640,000	07/06/1999
2089		TACOMA	WA		07/26/2010	7.250	2,190,150						5,600,000	03/16/1999
2090		TACOMA	WA		07/26/2010	7.250	1,420,638						3,650,000	10/21/1998
2091		VENICE	FL		09/30/2010	6.180	2,995,577						6,100,000	08/12/2010
2092		SAN JOSE	CA		09/23/2010	6.150	4,027,383						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	1,175,103						2,350,000	08/18/2010
2096		LOS ANGELES	CA		09/09/2010	5.950	2,874,419						4,130,000	07/29/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,596,231						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	2,142,699						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	745,041						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	9,000,000						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,991,061						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,492,551						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	5,576,349						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,603,222						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,494,539						4,600,000	06/18/2010
2106		TUALATIN	OR		11/02/2010	6.130	1,384,940						1,950,000	09/15/2010
2107		WEST LINN	OR		11/02/2010	6.130	956,506						2,180,000	09/15/2010
2108		VISTA	CA		12/29/2010	5.880	6,250,000						16,600,000	08/13/2010
2109		NAPERVILLE	IL		11/01/2010	5.260	9,184,588						14,300,000	09/08/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	2,000,000						3,200,000	09/28/2010
2112		SANTA ANA	CA		11/19/2010	6.100	11,000,000						25,250,000	09/10/2010
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,250,000						5,640,000	10/18/2010
2115		DEVENS	MA		10/29/2010	6.380	4,914,448						6,730,000	09/20/2010
2118		HOUSTON	TX		11/01/2010	6.100	8,561,052						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,848,409						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,850,000						8,250,000	08/31/2010
2121		NORTH HOLLYWOOD	CA		10/14/2010	6.150	898,667						1,750,000	09/02/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	1,838,225						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	1,295,000						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	1,430,000						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	900,000						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,793,376						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,950,000						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	2,000,000						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,350,000						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,512,000						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,385,000						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	2,200,000						4,300,000	10/29/2010
2144		BEDFORD	TX		12/10/2010	6.100	3,400,000						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,900,000						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	3,850,000						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	5,100,000						8,550,000	11/04/2010
2150		CHARLOTTE	NC		12/10/2010	5.880	3,300,000						4,750,000	10/22/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	2,500,000						4,600,000	11/10/2010
2156		DENVER	CO		12/29/2010	5.850	8,300,000						13,100,000	11/19/2010
2157		PORTLAND	OR		12/15/2010	6.750	5,600,000						9,960,000	11/03/2010
2160		RENO	NV		12/22/2010	5.730	1,950,000						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,700,000						4,855,000	10/27/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,697,603						5,400,000	10/21/2010
2171		TRENTON	TN		12/07/2010	5.350	950,000						1,690,000	11/18/2010
2172		TINLEY PARK	IL		12/17/2010	5.380	2,000,000						3,400,000	11/24/2010
2175		FONTANA	CA		11/12/2010	5.750	250,000						1,450,000	10/18/2010
2176		TEMPLE TERRACE	FL		12/13/2010	5.840	3,020,000						6,800,000	11/10/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	4,100,000						6,740,000	11/24/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,600,000						3,250,000	11/29/2010
2184		VENTURA	CA		12/29/2010	5.850	1,600,000						9,100,000	11/26/2010
2204		NEW YORK	NY		12/30/2010	5.500	5,250,000						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	3,100,000						4,750,000	12/15/2010
ASL20142		LOS ANGELES	CA		06/05/1995	8.950	258,337						738,095	06/01/1995
ASL20145		PITTSBURGH	PA		07/20/1995	8.610	201,127						720,430	07/01/1995
ASL20146		BERKELEY	CA		08/22/1995	8.430	202,192						989,000	09/01/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							1,642,010,304						3,591,606,991	XXX
0899999. Total Mortgages in good standing							1,642,010,304						3,591,606,991	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,642,010,304						3,591,606,991	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1936	TALLMADGE	OH		12/28/2009	7.050		735,000	9,880,000
1949	NEWNAN	GA		01/19/2010	6.625	1,000,000		2,120,000
1952	SAN JOSE	CA		01/20/2010	6.900	1,900,000		3,300,000
1955	MONTEREY PARK	CA		02/08/2010	7.350	9,750,000		23,500,000
1956	SEATTLE	WA		02/11/2010	6.900	6,600,000		34,000,000
1957	RIO RANCHO	NM		01/29/2010	6.550	2,000,000		5,640,000
1960	MOUNT VERNON	WA		02/17/2010	6.560	2,500,000		9,200,000
1961	PITTSBURG	CA		01/29/2010	7.000	2,400,000		4,900,000
1962	KENT	WA		02/25/2010	7.200	1,500,000		3,900,000
1964	FEDERAL WAY	WA		05/03/2010	6.990	3,365,000		5,100,000
1965	RENO	NV		02/26/2010	7.250	2,075,000		3,500,000
1966	RENO	NV		02/26/2010	7.250	875,000		1,720,000
1967	LYNNWOOD	WA		04/28/2010	6.710	4,600,000		7,800,000
1968	ROMULUS	MI		04/13/2010	7.420	3,500,000		9,725,000
1969	LAS VEGAS	NV		04/12/2010	7.000	1,260,000		2,120,000
1970	WORTHINGTON	OH		03/30/2010	6.350	3,742,500		6,000,000
1971	DUBLIN	OH		03/30/2010	6.350	3,567,500		6,000,000
1972	AUBURN	WA		03/23/2010	7.000	2,300,000		4,500,000
1973	IRVINE	CA		03/31/2010	6.930	1,050,000		3,460,000
1974	VENTURA	CA		04/05/2010	7.250	1,500,000		3,050,000
1975	SAN FRANCISCO	CA		04/15/2010	6.250	1,000,000		3,000,000
1976	PEORIA	AZ		03/31/2010	7.300	1,110,000		2,025,000
1977	BURBANK	CA		04/19/2010	6.750	1,600,000		4,950,000
1978	RENTON	WA		03/12/2010	6.900	4,800,000		7,200,000
1979	SAN DIEGO	CA		04/05/2010	6.850	3,200,000		5,150,000
1980	THOUSAND OAKS	CA		04/26/2010	6.950	4,260,000		7,000,000
1981	WINTER HAVEN	FL		03/31/2010	6.300	2,600,000	150,000	5,100,000
1982	SAN DIEGO	CA		04/07/2010	6.350	1,700,000		8,800,000
1983	SAN DIEGO	CA		04/07/2010	6.850	3,925,000		8,800,000
1984	VERO BEACH	FL		04/07/2010	7.000	2,300,000		4,350,000
1985	STUDIO CITY	CA		04/19/2010	7.180	1,100,000		2,160,000
1986	HOUSTON	TX		04/09/2010	6.250	4,500,000		7,200,000
1987	SUNNYVALE	CA		05/04/2010	7.070	6,200,000		11,450,000
1988	ADDISON	IL		06/25/2010	6.750	1,185,000		2,300,000
1989	FLORISSANT	MO		06/25/2010	6.750	1,575,000		2,650,000
1990	BELLEVUE	WA		04/01/2010	7.350	1,050,000		2,800,000
1991	BURBANK	CA		04/29/2010	6.620	2,300,000		6,100,000
1992	LEWIS CENTER	OH		05/05/2010	6.800	2,300,000		3,550,000
1993	UPLAND	CA		06/01/2010	6.900	2,750,000		5,920,000
1995	ORANGE	CA		04/27/2010	6.600	3,000,000		7,230,000
1996	CARRBORO	NC		04/29/2010	6.273	7,500,000		13,500,000
1997	CARROLTON	TX		05/18/2010	7.000	6,400,000		10,310,000
1998	KANSAS CITY	MO		04/30/2010	6.850	2,000,000		3,200,000
1999	CARLSBAD	CA		04/26/2010	7.070	4,600,000		7,250,000
2000	SEATTLE	WA		06/30/2010	6.880	11,420,000		23,315,000
2002	RICHMOND	VA		05/19/2010	6.800	4,000,000		6,200,000
2003	VIRGINIA BEACH	VA		05/19/2010	6.800	3,000,000		4,650,000
2004	LOS ANGELES	CA		06/30/2010	6.960	4,300,000		8,700,000
2005	WOODSIDE	NY		09/17/2010	6.620	3,500,000		6,300,000
2006	LAS VEGAS	NV		05/05/2010	6.850	5,450,000		8,895,000
2007	RIVERSIDE	CA		07/29/2010	6.950	2,750,000		6,900,000
2008	MANHATTAN BEACH	CA		06/16/2010	7.500	4,000,000		8,340,000
2010	PEARLAND	TX		07/30/2010	7.050	2,200,000		3,400,000
2013	SOUTH SAN FRANCISCO	CA		06/02/2010	6.750	5,600,000		12,600,000
2014	TORRANCE	CA		07/26/2010	6.940	900,000		3,950,000
2015	SAN DIEGO	CA		06/21/2010	6.750	1,050,000		1,730,000
2016	SAN JOSE	CA		05/24/2010	7.100	2,837,540	122,460	4,960,000
2017	LOS ANGELES	CA		05/26/2010	6.900	1,000,000		3,240,000
2019	EL CAJON	CA		05/17/2010	6.763	2,000,000		3,550,000
2020	BRIDGEPORT	CT		05/28/2010	6.800	2,800,000		4,300,000
2021	DRIGGS	ID		06/22/2010	6.990	1,000,000		1,795,000
2022	CLOVIS	CA		06/29/2010	6.750	2,700,000		4,250,000
2023	SARASOTA	FL		07/13/2010	6.890	2,000,000		4,900,000
2024	LANCASTER	CA		07/01/2010	6.530	2,000,000		5,960,000
2025	SOUTH JORDAN	UT		07/01/2010	6.700	1,925,000		3,250,000
2027	LITTLETON	CO		06/01/2010	6.790	1,200,000		2,090,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2028	SANTA MONICA	CA		10/21/2010	6.250	3,900,000		9,530,000
2029	SAN MATEO	CA		09/29/2010	6.600	3,200,000		7,510,000
2030	DENVER	CO		07/28/2010	7.110	4,000,000		7,200,000
2031	SUNRISE	FL		07/01/2010	6.930	2,000,000		3,570,000
2033	REDWOOD CITY	CA		06/01/2010	6.900	2,700,000		8,000,000
2035	KENT	WA		07/22/2010	6.350	3,600,000		7,450,000
2037	LIVERMORE	CA		07/12/2010	6.490	3,200,000		5,370,000
2038	MYRTLE BEACH	SC		09/14/2010	6.760	3,950,000		5,800,000
2039	MYRTLE BEACH	SC		09/14/2010	6.760	7,650,000		11,170,000
2040	MYRTLE BEACH	SC		09/14/2010	6.760	8,100,000		12,000,000
2041	MERIDIAN	ID		08/12/2010	6.860	1,500,000		2,500,000
2043	FEDERAL WAY	WA		07/22/2010	6.650	4,300,000		6,600,000
2044	REDLANDS	CA		11/12/2010	5.750	3,750,000		8,100,000
2045	DAYTONA BEACH	FL		07/13/2010	6.700	4,000,000		6,250,000
2046	GENEVA	IL		07/30/2010	6.700	5,405,000		8,800,000
2047	SANTA MARIA	CA		08/17/2010	6.875	1,000,000		1,970,000
2050	LOS ANGELES	CA		06/30/2010	6.700	2,700,000		4,800,000
2051	SAN JOSE	CA		10/21/2010	6.300	1,700,000		4,890,000
2053	TAMPA	FL		08/02/2010	6.650	4,025,000	230,000	7,240,000
2054	WESTLAKE VILLAGE	CA		09/13/2010	6.250	2,100,000		4,200,000
2055	SALT LAKE CITY	UT		10/27/2010	6.250	2,500,080		4,900,000
2056	DEER PARK	IL		07/21/2010	6.900	1,200,000		3,090,000
2057	MYRTLE BEACH	SC		09/24/2010	6.400	2,200,000		3,990,000
2058	LITTLE RIVER	SC		09/30/2010	6.400	1,700,000		3,100,000
2059	KIRKLAND	WA		07/30/2010	6.250	6,400,000	200,000	9,700,000
2060	HOUSTON	TX		09/01/2010	6.625	2,800,000		4,875,000
2061	PAULSBORO	NJ		08/30/2010	6.250	2,820,000		4,400,000
2062	CITY OF INDUSTRY	CA		08/13/2010	6.250	8,550,000		13,800,000
2063	CHARLOTTE	NC		08/13/2010	6.250	4,050,000		8,060,000
2064	CHICAGO	IL		08/13/2010	6.250	6,550,000		9,200,000
2065	SAN ANTONIO	TX		09/08/2010	7.050	4,900,000		8,355,000
2066	SAN ANTONIO	TX		09/08/2010	6.500	1,700,000		5,420,000
2067	ROCKWALL	TX		09/27/2010	6.375	1,400,000		2,340,000
2068	ONTARIO	CA		08/12/2010	6.000	6,200,000		13,000,000
2069	ALLEN	TX		09/01/2010	6.550	1,500,000		2,600,000
2070	GREENVILLE	SC		07/30/2010	6.500	3,750,000		5,700,000
2071	MAGNOLIA	TX		09/15/2010	6.670	1,725,000		2,825,000
2072	DULUTH	GA		10/04/2010	6.450	1,500,000		2,565,000
2074	PAMONA	CA		10/27/2010	6.100	3,600,000		6,000,000
2075	EAST ELMHURST	NY		12/08/2010	6.400	5,500,000		12,800,000
2076	EAST LANSING	MI		11/03/2010	6.100	4,200,000		7,000,000
2078	SEATTLE	WA		10/15/2010	6.450	4,700,000		7,400,000
2079	SANTA BARBARA	CA		11/01/2010	5.900	3,000,000		13,933,333
2080	SAN FRANCICO	CA		11/23/2010	5.900	1,500,000		4,000,000
2081	SUMMERFIELD	FL		11/17/2010	6.750	2,400,000		3,670,000
2082	PORTLAND	OR		09/17/2010	6.250	3,250,000		5,020,000
2083	SANTA ROSA	CA		10/06/2010	6.500	2,450,000		4,150,000
2084	ELK GROVE	CA		10/06/2010	6.250	7,000,000		11,080,000
2086	SANTA MONICA	CA		09/27/2010	6.150	2,250,000		4,600,000
2087	ORLANDO	FL		09/22/2010	5.550	6,650,000		15,200,000
2088	ALBANY	OR		07/26/2010	8.200	2,653,151		4,640,000
2089	TACOMA	WA		07/26/2010	7.250	2,268,778		5,600,000
2090	TACOMA	WA		07/26/2010	7.250	1,471,639		3,650,000
2091	VENICE	FL		09/30/2010	6.180	3,000,000		6,100,000
2092	SAN JOSE	CA		09/23/2010	6.150	4,040,000		6,900,000
2095	HURST	TX		09/20/2010	6.320	1,180,000		2,350,000
2096	LOS ANGELES	CA		09/09/2010	5.950	2,885,000		4,130,000
2097	WINSTON-SALEM	NC		10/20/2010	6.300	2,600,000		4,000,000
2098	STOCKTON	CA		10/19/2010	6.400	2,150,000		3,290,000
2099	FORT MEYERS	FL		09/17/2010	6.500	750,000		1,100,000
2100	CINCINATTI	OH		12/01/2010	6.050	9,000,000		13,000,000
2101	FRANKLIN PARK	IL		09/30/2010	5.750	3,000,000		4,900,000
2102	CHICAGO	IL		09/30/2010	5.750	2,500,000		4,000,000
2103	SAN MATEO	CA		09/02/2010	6.550	5,600,000		9,350,000
2104	CARROLLTON	TX		09/30/2010	6.200	1,610,000		2,340,000
2105	TEMPE	AZ		10/07/2010	6.200	2,500,000		4,600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2106	TUALATIN	OR		11/02/2010	6.125	1,390,000		1,950,000
2107	WEST LINN	OR		11/02/2010	6.125	960,000		2,180,000
2108	VISTA	CA		12/29/2010	5.875	6,250,000		16,600,000
2109	NAPERVILLE	IL		11/01/2010	5.260	9,200,000		14,300,000
2111	SAN DIEGO	CA		11/16/2010	5.800	2,000,000		3,200,000
2112	SANTA ANA	CA		11/19/2010	6.100	11,000,000		25,250,000
2113	SAN FRANCISCO	CA		12/17/2010	5.650	2,250,000		5,640,000
2115	DEVENS	MA		10/29/2010	6.375	4,925,000		6,730,000
2118	HOUSTON	TX		11/01/2010	6.100	8,580,000		13,190,000
2119	HOUSTON	TX		11/01/2010	6.100	1,852,500		2,900,000
2120	LOS ANGELES	CA		12/29/2010	6.500	3,850,000		8,250,000
2121	NORTH HOLLYWOOD	CA		10/14/2010	6.150	900,000		1,750,000
2128	LAS VEGAS	NV		10/28/2010	5.400	1,850,000		4,100,000
2129	INDIANAPOLIS	IN		12/30/2010	5.450	1,295,000		2,000,000
2130	INDIANAPOLIS	IN		12/30/2010	5.450	1,430,000		2,195,000
2131	INDIANAPOLIS	IN		12/30/2010	5.450	900,000		1,205,000
2132	NORTH CANTON	OH		11/05/2010	6.450	2,800,000		4,450,000
2134	SAN JOSE	CA		12/13/2010	6.000	2,950,000		6,700,000
2136	BEDMINISTER	NJ		12/09/2010	6.000	2,000,000		2,830,000
2139	VERNON	CA		12/16/2010	5.780	1,350,000		3,500,000
2140	DALLAS	TX		12/03/2010	5.950	3,512,000		5,500,000
2141	MT JULIET	TN		12/13/2010	5.800	1,385,000		2,350,000
2142	CYPRESS	CA		11/29/2010	5.750	2,200,000		4,300,000
2144	BEDFORD	TX		12/10/2010	6.100	3,400,000		7,700,000
2145	SPOKANE VALLEY	WA		11/18/2010	5.850	1,900,000		3,600,000
2146	DOWNERS GROVE	IL		12/14/2010	5.950	3,850,000		6,120,000
2147	LAKEWOOD	WA		12/10/2010	5.950	5,100,000		8,550,000
2150	CHARLOTTE	NC		12/10/2010	5.875	3,300,000		4,750,000
2152	WEST SAINT PAUL	MN		12/27/2010	5.550	2,500,000		4,600,000
2156	DENVER	CO		12/29/2010	5.850	8,300,000		13,100,000
2157	PORTLAND	OR		12/15/2010	6.750	5,600,000		9,960,000
2160	RENO	NV		12/22/2010	5.730	1,950,000		3,230,000
2161	TEMPE	AZ		12/30/2010	5.850	2,700,000		4,855,000
2163	SACRAMENTO	CA		10/29/2010	6.500	1,700,000		5,400,000
2171	TRENTON	TN		12/07/2010	5.350	950,000		1,690,000
2172	TINLEY PARK	IL		12/17/2010	5.380	2,000,000		3,400,000
2175	FONTANA	CA		11/12/2010	5.750	250,000		1,450,000
2176	TEMPLE TERRACE	FL		12/13/2010	5.840	3,020,000		6,800,000
2179	ALISO VIEJO	CA		12/23/2010	6.090	4,100,000		6,740,000
2182	SAN DIEGO	CA		12/16/2010	5.950	1,600,000		3,250,000
2184	VENTURA	CA		12/29/2010	5.850	1,600,000		9,100,000
2204	NEW YORK	NY		12/30/2010	5.500	5,250,000		7,300,000
2205	BROOKFIELD	WI		12/30/2010	6.520	3,100,000		4,750,000
0599999. Mortgages in good standing - Commercial mortgages-all other						561,005,688	1,437,460	1,097,773,333
0899999. Total Mortgages in good standing						561,005,688	1,437,460	1,097,773,333
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						561,005,688	1,437,460	1,097,773,333

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0640	SAN DIEGO	CA		05/26/1993	01/27/2010	142,413								142,413			
0706	SILVERDALE	WA		02/15/1995	01/20/2010	1,546,814								1,546,814			
0730	ANAHEIM	CA		12/07/1995	11/29/2010	93,435								93,435			
0929	OCEANSIDE	CA		07/20/1998	06/01/2010	365,499								365,499			
1070	AYER	MA		11/24/1999	10/29/2010	5,924,939								5,924,939			
1092	TACOMA	WA		12/22/1999	01/11/2010	902,485								902,485			
1101	TUALATIN	OR		02/01/2000	01/29/2010	2,495,869								2,495,869			
1108	DALLAS	TX		07/31/1997	10/26/2010	299,870								299,870			
1109	DALLAS	TX		07/31/1997	09/23/2010	656,199								656,199			
1119	THOUSAND PLMS	CA		05/30/2000	06/07/2010	1,435,041								1,435,041			
1123	PROVO	UT		06/15/2000	06/28/2010	1,451,360								1,451,360			
1159	FEDERAL WAY	WA		10/20/2000	10/25/2010	520,275								520,275			
1169	ST PAUL	MN		10/30/2000	05/13/2010	543,962								543,962			
1177	CHATSWORTH	CA		12/21/2000	12/28/2010	238,980								238,980			
1179	LACEY	WA		01/29/2001	08/03/2010	471,213								471,213			
1231	FEDERAL WAY	WA		09/28/2001	07/22/2010	4,082,788								4,082,788			
1232	SEATTLE	WA		09/17/2001	02/11/2010	5,837,006								5,837,006			
1305	ROMULUS	MI		07/16/2002	04/13/2010	837,332								837,332			
1317	FAIRFIELD	CA		08/14/2002	09/02/2010	1,263,509								1,263,509			
1360	KENT	WA		02/14/2003	02/25/2010	428,884								428,884			
1373	EL CAJON	CA		05/20/2003	12/27/2010	798,532								798,532			
1442	LITTLE ROCK	AR		03/12/2004	11/23/2010	268,935								268,935			
1452	MIAMI	FL		03/30/2004	12/27/2010	2,463,822								2,463,822			
1498	SAN DIEGO	CA		04/05/2005	04/05/2010	2,149,507								2,149,507			
1561	PROVO	UT		10/31/2005	06/28/2010	479,692								479,692			
1656	DENVER	CO		02/23/2007	07/30/2010	2,491,530								2,491,530			
1679	SAN DIEGO	CA		06/04/2007	04/05/2010	961,894								961,894			
1796	LUBBOCK	TX		07/22/2008	08/24/2010	3,916,480								3,916,480			
1839	UNION CITY	CA		12/03/2008	06/03/2010	2,758,355								2,758,355			
1941	ALISO VIEJO	CA		12/28/2009	12/23/2010	2,300,000								2,300,000			
0199999. Mortgages closed by repayment						48,126,620								48,126,620			
0362	EL SEGUNDO	CA		10/29/1986		180,188								89,435			
0409	BURBANK	CA		11/17/1987		542,772								173,163			
0422	S PASADENA	CA		03/31/1988		659,396								186,857			
0434	CHATSWORTH	CA		06/22/1988		290,446								73,273			
0455	VAN NUYS	CA		10/04/1988		391,818								93,857			
0616	IRVINE	CA		05/23/2002		546,928								56,662			
0628	KENT	WA		12/11/1992		686,307								60,284			
0641	SANTEE	CA		06/17/1993		226,960								58,257			
0711	EL CERRITO	CA		07/31/1995		464,845								70,757			
0751	CHATSWORTH	CA		02/13/1996		235,170								215,659			
0764	YORBA LINDA	CA		04/03/1996		246,976								31,772			
0771	SANTA CLARA	CA		06/26/1996		135,373								83,304			
0775	INDIANAPOLIS	IN		08/26/1996		562,760								309,712			
0776	WOODINVILLE	WA		06/27/1996		285,919								176,815			
0778	KIRKLAND	WA		07/29/1996		625,723								77,387			
0804	FRESNO	CA		02/06/1997		104,203								77,381			
0811	ARCADIA	CA		03/31/1997		170,309								65,271			
0821	COLORADO SPGS	CO		04/17/1997		1,212,468								123,867			
0827	PORTLAND	OR		03/28/1997		279,224								43,119			
0830	TACOMA	WA		05/20/1997		401,891								21,376			
0831	CORONA	CA		06/26/1997		272,481								166,849			
0858	SANTA FE SPGS	CA		07/29/1997		103,583								76,712			
0863	SALT LAKE CITY	UT		09/05/1997		461,148								44,397			
0889	GARDEN GROVE	CA		04/09/1998		599,458								53,956			
0890	WOODLAND	CA		01/05/1998		440,827								41,178			
0901	CANOGA PARK	CA		03/27/1998		358,837								34,943			
0907	KIRKLAND	WA		05/29/1998		123,526								31,965			
0910	LAS VEGAS	NV		05/07/1998		513,140								45,058			
0913	FRESNO	CA		06/03/1998		168,741								43,979			
0914	LITTLETON	CO		08/24/1998		627,977								198,114			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0918	DANVILLE	CA		06/12/1998		281,306								71,064			
0920	CLOVIS	CA		05/28/1998		409,096								35,790			
0931	LAGUNA NIGUEL	CA		10/06/1998		571,584								48,023			
0934	HALF MOON BAY	CA		08/27/1998		272,164								65,240			
0938	LITTLETON	CO		09/18/1998		1,131,360								51,716			
0939	TORRANCE	CA		07/30/1998		479,667								41,327			
0953	MARTINSVILLE	VA		09/25/1998		8,450,346								382,902			
0954	COEUR D ALENE	ID		11/19/1998		493,056								87,086			
0962	CANOGA PARK	CA		11/12/1998		327,703								30,216			
0963	CHATSWORTH	CA		10/20/1998		1,169,990								106,342			
0964	PACOIMA	CA		10/20/1998		738,881								67,171			
0966	EL SEGUNDO	CA		12/01/1998		467,970								52,896			
0967	BOISE	ID		12/03/1998		1,013,462								81,703			
0980	LAKEWOOD	CA		02/22/1999		317,197								23,122			
0983	SHERMAN OAKS	CA		03/31/1999		196,911								39,990			
0984	INDIANAPOLIS	IN		04/09/1999		1,062,291								81,965			
0994	BOULDER	CO		03/26/1999		849,953								63,715			
1000	SALINAS	CA		04/14/1999		570,325								117,499			
1003	DIXON	CA		04/09/1999		342,389								26,183			
1007	FRESNO	CA		07/30/1999		2,887,539								207,622			
1017	ROCKY MOUNT	NC		06/28/1999		1,070,657								81,582			
1036	ALISO VIEJO	CA		07/01/1999		329,043								54,150			
1041	FRESNO	CA		09/01/1999		221,594								40,384			
1046	GOLETA	CA		08/18/1999		441,435								80,535			
1048	SAN ANGELO	TX		08/23/1999		712,584								136,955			
1061	PLEASANTON	CA		09/20/1999		487,662								34,863			
1062	COMMERCE CITY	CO		09/13/1999		342,765								6,274			
1067	OREM	UT		12/14/1999		351,635								59,070			
1071	LITTLETON	CO		11/09/1999		628,685								26,194			
1077	ENGLEWOOD	CO		11/30/1999		1,264,454								50,482			
1083	LINCOLN	NE		12/01/1999		1,508,201								255,569			
1085	BEAVERTON	OR		02/17/2000		1,041,156								28,199			
1089	SAN JOSE	CA		01/11/2000		616,947								103,909			
1096	FRESNO	CA		01/28/2000		638,593								42,224			
1098	MONTGOMERY	AL		01/25/2000		920,462								70,069			
1104	PITTSBURGH	PA		02/01/2000		13,420,661								466,544			
1122	GULFPORT	MS		05/16/2000		1,255,756								77,453			
1133	KENT	WA		06/16/2000		803,992								111,434			
1141	DALLAS	TX		08/31/2000		1,636,269								99,006			
1143	AUSTIN	TX		10/18/2000		548,325								74,481			
1144	FRESNO	CA		08/01/2000		1,116,523								77,783			
1155	TUCSON	AZ		10/31/2000		1,776,413								45,915			
1166	DALLAS	TX		12/14/2000		990,665								63,331			
1170	OMAHA	NE		12/20/2000		357,990								46,850			
1171	MOUNTLAKE TERRACE	WA		12/13/2000		2,102,220								65,565			
1173	CLOVIS	CA		01/22/2001		565,245								105,838			
1174	SEATTLE	WA		02/22/2001		1,382,079								278,209			
1175	SALT LAKE CITY	UT		01/03/2001		1,720,166								101,846			
1183	BOULDER	CO		02/28/2001		622,846								92,187			
1191	CLOVIS	CA		04/11/2001		776,726								44,460			
1192	LOUISVILLE	KY		05/18/2001		897,815								50,421			
1194	ARVADA	CO		05/23/2001		1,182,699								42,674			
1195	BOULDER	CO		04/10/2001		615,963								35,740			
1196	SEATTLE	WA		04/17/2001		877,848								50,316			
1197	ONTARIO	OR		06/21/2001		2,000,254								1,227,348			
1201	GOLDEN	CO		04/19/2001		390,903								64,858			
1202	BELLEVUE	WA		05/31/2001		1,458,957								85,021			
1209	OXNARD	CA		06/14/2001		393,783								22,172			
1210	OXNARD	CA		06/14/2001		396,047								22,295			
1212	GRANDVILLE	MI		06/26/2001		169,206								159,678			
1213	ABERDEEN	SD		06/14/2001		211,941								131,005			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1215	N HIGHLANDS	CA		06/28/2001		635,962								35,698			
1221	NORTHRIDGE	CA		08/08/2001		1,049,485								63,597			
1222	LUBBOCK	TX		08/15/2001		2,634,442								309,332			
1223	WESTMINSTER	CO		07/25/2001		827,702								45,824			
1227	DENVER	CO		08/14/2001		1,356,820								159,885			
1240	HOLLYWOOD	CA		10/22/2001		542,662								67,084			
1242	SEATTLE	WA		10/18/2001		4,824,171								255,929			
1246	VALENCIA	CA		12/18/2001		1,647,479								89,194			
1247	TARZANA	CA		12/18/2001		1,037,571								55,769			
1248	TACOMA	WA		11/05/2001		2,748,250								146,902			
1251	SALEM	OR		10/31/2001		988,222								53,375			
1257	REDMOND	WA		10/30/2001		892,213								52,157			
1258	ORANGE CITY	FL		12/28/2001		949,240								98,667			
1266	MILPITAS	CA		12/05/2001		2,293,067								122,256			
1267	FORT BRAGG	CA		12/28/2001		792,297								88,199			
1268	BELLEVUE	WA		12/10/2001		1,286,852								70,327			
1269	HILLSBORO	OR		12/12/2001		5,483,909								172,919			
1277	SAN ANTONIO	TX		01/25/2002		2,467,258								269,575			
1279	AUBURN	WA		01/30/2002		1,461,959								76,644			
1282	SIGNAL HILL	CA		04/04/2002		701,862								35,583			
1285	LITTLETON	CO		03/06/2002		801,317								34,348			
1295	CERRITOS	CA		05/09/2002		1,021,397								53,184			
1296	RANCHO DOMINGUEZ	CA		05/13/2002		933,344								154,105			
1297	SAN DIEGO	CA		04/30/2002		1,097,601								91,428			
1301	LAKEWOOD	CO		06/17/2002		1,504,085								151,875			
1310	DALLAS	TX		07/22/2002		11,465,626								583,578			
1311	BOISE	ID		08/27/2002		1,966,558								193,148			
1313	COLUMBIA	SC		09/05/2002		5,108,855								266,346			
1314	BEACHWOOD	OH		09/30/2002		1,073,870								51,732			
1315	BEND	OR		08/19/2002		647,483								20,092			
1318	LOGAN	UT		09/17/2002		777,415								40,125			
1319	KENT	WA		09/11/2002		732,676								38,509			
1325	LOUISVILLE	CO		02/28/2003		3,397,879								146,323			
1326	SALEM	OR		04/28/2003		1,900,481								102,635			
1327	SALEM	OR		04/28/2003		1,609,949								85,167			
1328	MADERA	CA		11/12/2002		472,799								151,870			
1338	SEATTLE	WA		12/11/2002		836,041								81,341			
1340	FEDERAL WAY	WA		12/17/2002		2,359,193								133,796			
1344	GRAPEVINE	TX		12/26/2002		5,920,799								422,837			
1345	FRESNO	CA		04/04/2003		556,089								28,334			
1346	HUNTINGTON BEACH	CA		01/02/2003		768,571								77,366			
1349	AUSTIN	TX		03/31/2003		631,059								58,990			
1350	ENGLEWOOD	CO		02/18/2003		949,781								47,125			
1352	SAN ANTONIO	TX		02/10/2003		657,333								34,980			
1353	DENVER	CO		02/25/2003		1,193,343								51,380			
1354	MIAMISBURG	OH		03/10/2003		2,025,093								105,902			
1356	SPOKANE	WA		04/03/2003		2,676,248								132,984			
1358	ANAHEIM	CA		03/27/2003		482,892								45,762			
1361	DALLAS	TX		04/15/2003		2,435,614								224,633			
1363	FRESNO	CA		04/03/2003		520,057								115,738			
1367	MESA	AZ		05/06/2003		958,284								46,447			
1369	RENTON	WA		04/15/2003		412,371								111,832			
1371	MILWAUKIE	OR		04/18/2003		946,445								162,141			
1372	TUALATIN	OR		04/29/2003		1,508,281								47,611			
1374	SAN DIEGO	CA		05/13/2003		545,530								27,799			
1375	CAMARILLO	CA		04/23/2003		493,531								63,252			
1376	LITTLETON	CO		05/20/2003		1,437,453								70,033			
1377	KANSAS CITY	MO		06/09/2003		817,918								74,458			
1378	LOS ANGELES	CA		04/24/2003		1,217,868								112,313			
1379	FRESNO	CA		06/30/2003		855,597								77,330			
1380	TUMWATER	WA		07/18/2003		2,679,202								33,128			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1383	SPANISH FORK	UT		05/01/2003		681,206								63,149			
1384	HILLSBORO	OR		06/27/2003		809,909								47,267			
1385	SAN DIEGO	CA		05/22/2003		240,832								11,530			
1386	RANCHO CUCAMONGA	CA		05/29/2003		1,043,673								49,952			
1387	ARVADA	CO		06/20/2003		1,084,717								193,260			
1389	GAITHERSBURG	MD		06/24/2003		873,082								25,013			
1390	FOSTER CITY	CA		05/30/2003		1,113,968								55,245			
1394	CULVER CITY	CA		07/31/2003		419,042								105,784			
1396	ENGLEWOOD	CO		08/22/2003		1,329,320								63,643			
1400	SANTA BARBARA	CA		07/31/2003		765,227								37,205			
1401	POMONA	CA		08/18/2003		3,572,775								112,126			
1402	PORTLAND	OR		08/11/2003		655,904								31,578			
1403	MILWAUKIE	OR		08/11/2003		600,924								28,928			
1404	BAKERSFIELD	CA		08/28/2003		552,097								121,879			
1406	TUSTIN	CA		08/28/2003		459,620								22,607			
1407	SIMI VALLEY	CA		09/18/2003		801,358								53,879			
1408	DENVER	CO		09/26/2003		2,158,857								104,487			
1409	WESTLAND	MI		09/19/2003		758,702								67,710			
1410	RENTON	WA		09/24/2003		4,395,272								207,349			
1411	SALT LAKE CITY	UT		09/26/2003		606,620								28,782			
1413	POULSBO	WA		10/08/2003		1,140,551								52,949			
1416	HILLSBORO	OR		10/10/2003		2,311,799								88,339			
1417	OREM	UT		10/16/2003		2,039,734								94,167			
1418	SPRINGVILLE	UT		09/30/2003		995,874								46,385			
1423	SEATTLE	WA		03/26/2004		536,935								22,127			
1427	PORTLAND	OR		11/24/2003		2,978,848								93,958			
1430	THOUSAND OAKS	CA		02/18/2004		1,969,187								89,679			
1433	TURLOCK	CA		01/16/2004		5,185,331								514,939			
1434	TURLOCK	CA		01/16/2004		495,236								49,082			
1436	LAGUNA BEACH	CA		12/29/2003		877,143								25,393			
1437	PROVO	UT		12/29/2003		1,125,026								55,470			
1439	AURORA	CO		02/18/2004		3,966,060								174,809			
1441	ROBBINSDALE	MN		03/12/2004		2,302,735								537,255			
1444	LOS ANGELES	CA		02/11/2004		495,684								22,285			
1445	OREM	UT		02/11/2004		2,057,022								93,377			
1449	FRESNO	CA		03/31/2004		1,724,681								79,847			
1451	BOISE	ID		05/13/2004		1,475,694								38,923			
1454	SAN DIEGO	CA		05/11/2004		502,832								39,380			
1455	BOULDER	CO		05/20/2004		1,456,012								66,297			
1456	CORVALLIS	OR		05/25/2004		1,986,671								90,261			
1459	TUCSON	AZ		06/17/2004		405,656								123,388			
1461	COLLEGE STATION	TX		06/23/2004		1,804,761								73,152			
1462	PORTLAND	OR		06/22/2004		822,339								66,263			
1463	DENVER	CO		07/01/2004		2,002,373								88,615			
1464	VANCOUVER	WA		07/15/2004		1,789,741								134,283			
1466	TACOMA	WA		07/07/2004		1,731,979								48,165			
1469	PHOENIX	AZ		07/29/2004		675,542								51,622			
1470	SPOKANE	WA		07/06/2004		462,095								22,349			
1472	REDONDO BEACH	CA		08/30/2004		647,889								16,726			
1473	NORTH LAS VEGAS	NV		08/19/2004		1,192,810								29,668			
1475	SAN JOSE	CA		09/24/2004		1,015,967								42,987			
1476	FORT WORTH	TX		09/29/2004		980,600								39,839			
1478	SAN DIMAS	CA		10/21/2004		1,066,515								43,776			
1480	TACOMA	WA		10/28/2004		1,104,229								46,338			
1482	PASADENA	CA		11/10/2004		1,018,707								43,233			
1483	KENT	WA		11/03/2004		754,848								57,546			
1484	PHOENIX	AZ		12/10/2004		1,068,576								31,061			
1485	PORTAGE	IN		12/14/2004		2,190,748								98,904			
1487	DOWNEY	CA		12/27/2004		953,444								40,952			
1488	FRESNO	CA		12/28/2004		2,159,629								57,943			
1491	BELLEVUE	NE		01/20/2005		747,697								31,218			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1493	FRESNO	CA		02/01/2005		542,003								58,833			
1494	AURORA	CO		03/08/2005		973,503								25,632			
1495	LAKEWOOD	CO		03/24/2005		583,778								91,743			
1496	IRVINE	CA		03/08/2005		1,531,571								42,098			
1497	SAN DIEGO	CA		04/04/2005		2,987,304								139,660			
1499	FERNDALE	WA		05/17/2005		1,362,497								35,749			
1500	CHARLESTON	SC		05/04/2005		2,622,398								70,489			
1501	MISHAWAKA	IN		05/04/2005		1,070,600								43,870			
1502	VERADALE	WA		05/03/2005		836,068								22,588			
1503	SEATTLE	WA		05/05/2005		2,340,348								104,456			
1504	LITTLETON	CO		05/05/2005		625,334								25,853			
1505	SANTA ANA	CA		08/10/2005		5,434,286								148,340			
1506	BRIGHTON	MI		05/12/2005		2,846,432								117,653			
1508	GRAND ISLAND	NE		04/26/2005		2,927,124								76,473			
1509	ST PAUL	MN		05/19/2005		746,358								53,003			
1510	AUSTIN	TX		05/05/2005		590,173								15,540			
1511	TUCSON	AZ		05/26/2005		2,705,377								70,949			
1513	MIDLOTHIAN	VA		06/01/2005		789,148								55,287			
1514	ARCADIA	CA		05/16/2005		1,382,304								35,886			
1516	REDMOND	WA		06/14/2005		2,238,188								89,540			
1517	REDMOND	WA		06/14/2005		1,129,961								45,204			
1519	LOS ANGELES	CA		06/23/2005		1,023,668								26,776			
1520	LOS ANGELES	CA		06/23/2005		727,955								19,037			
1521	YAKIMA	WA		07/15/2005		1,004,190								25,786			
1522	YAKIMA	WA		07/15/2005		1,369,334								35,167			
1523	FRESNO	CA		07/27/2005		555,770								14,539			
1524	BEND	OR		06/23/2005		866,032								35,381			
1525	NORWALK	CA		06/10/2005		804,745								38,518			
1526	ARVADA	CO		06/20/2005		1,129,245								38,451			
1527	WEST SACRAMENTO	CA		06/30/2005		893,485								90,959			
1530	CLACKAMAS	OR		06/30/2005		866,033								35,381			
1531	ANAHEIM	CA		07/27/2005		1,502,477								39,499			
1532	ISSAQUAH	WA		07/13/2005		3,346,024								86,509			
1535	LAS VEGAS	NV		07/06/2005		648,753								26,584			
1536	MESA	AZ		06/29/2005		1,030,580								42,103			
1537	OAK HILL	WV		08/02/2005		3,040,545								215,661			
1538	CAMBRIDGE	MN		07/12/2005		1,120,911								29,369			
1539	GLENDALE	AZ		10/17/2005		1,008,804								68,257			
1540	SACRAMENTO	CA		09/01/2005		1,895,300								90,090			
1541	FRESNO	CA		08/18/2005		868,395								35,679			
1542	SEATTLE	WA		08/04/2005		1,062,933								57,775			
1543	FRESNO	CA		11/10/2005		1,939,633								48,049			
1544	MATTHEWS	NC		09/14/2005		1,114,185								42,860			
1545	FOLSOM	CA		01/18/2006		1,112,348								71,647			
1547	PHOENIX	AZ		09/20/2005		751,497								30,643			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,506,217								39,163			
1549	PHOENIX	AZ		09/29/2005		704,092								18,265			
1550	CHANDLER	AZ		09/29/2005		800,120								20,751			
1552	TUCSON	AZ		10/14/2005		2,980,196								118,490			
1553	CASPER	WY		11/16/2005		439,119								17,006			
1554	SPOTSYLVANIA	VA		12/16/2005		3,094,759								119,193			
1556	BLOOMINGTON	MN		10/24/2005		876,491								34,860			
1557	NASHVILLE	TN		11/18/2005		839,008								33,302			
1558	CAMDEN	SC		11/10/2005		3,736,826								93,573			
1559	WAYNEVILLE	NC		04/14/2004		4,666,986								121,010			
1560	FRESNO	CA		11/22/2005		586,569								15,294			
1562	CULVER CITY	CA		11/22/2005		1,666,356								39,072			
1563	MURFREESBORO	TN		10/21/2005		815,693								32,303			
1566	EVERETT	WA		01/06/2006		2,774,458								67,608			
1567	KENT	WA		12/02/2005		1,015,088								39,555			
1568	TULSA	OK		12/27/2005		1,588,810								61,920			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1569	SUNNYVALE	CA		12/28/2005		921,003								23,153			
1570	BEND	OR		12/01/2005		482,961								43,077			
1571	LAS VEGAS	NV		02/02/2006		1,947,148								46,985			
1573	CHANDLER	AZ		01/06/2006		1,322,519								51,692			
1574	EVERETT	WA		01/05/2006		1,543,300								60,281			
1575	RENTON	WA		03/28/2006		6,964,001								167,738			
1576	WHITE BEAR LAKE	MN		02/21/2006		1,002,741								37,581			
1580	TROUTDALE	OR		02/23/2006		2,823,934								69,268			
1581	SEATTLE	WA		02/28/2006		1,782,402								66,872			
1582	BELLINGHAM	WA		04/18/2006		2,159,213								52,798			
1583	ESCONDIDO	CA		03/15/2006		1,069,557								40,097			
1584	LA MESA	CA		03/15/2006		1,029,478								38,584			
1586	FRESNO	CA		03/13/2006		1,206,048								29,348			
1588	ALBUQUERQUE	NM		03/21/2006		3,125,681								117,081			
1589	SCOTTSDALE	AZ		03/09/2006		2,530,223								60,954			
1590	CITRUS HEIGHTS	CA		03/15/2006		1,130,186								38,413			
1591	INDIANA	PA		04/27/2006		1,076,990								39,454			
1593	BELLEVUE	WA		05/21/1999		2,123,931								414,991			
1594	BELLEVUE	WA		05/24/2005		1,821,461								46,667			
1595	EDGEWATER	MD		03/29/2006		3,433,020								83,415			
1596	MERRIFIELD	VA		05/03/2006		6,975,175								167,058			
1597	REDMOND	WA		04/18/2006		1,512,669								35,964			
1598	GRANADA HILLS	CA		04/19/2006		695,429								43,242			
1599	SAN DIEGO	CA		04/25/2006		3,624,546								87,332			
1600	PHILIPSBURG	PA		06/05/2006		2,211,571								78,070			
1601	WILSONVILLE	OR		05/11/2006		1,539,191								36,210			
1602	ROY	UT		04/07/2006		1,680,268								38,581			
1603	LAKE FOREST	CA		05/17/2006		2,067,841								273,168			
1604	CHENEY	WA		05/01/2006		1,959,553								45,214			
1605	PARAMOUNT	CA		06/22/2006		2,135,621								72,716			
1606	MERCER ISLAND	WA		06/01/2006		1,251,473								55,387			
1607	WESTLAND	MI		05/26/2006		722,738								108,749			
1608	BELLFLOWER	CA		05/24/2006		673,261								15,358			
1609	OCEANSIDE	CA		05/31/2006		901,719								32,280			
1611	DALLAS	TX		06/19/2006		3,753,278								83,179			
1612	ENGLEWOOD	CO		07/11/2006		823,622								28,269			
1613	GOLDEN VALLEY	MN		08/03/2006		1,368,815								46,324			
1614	PLANO	TX		05/24/2006		6,907,247								283,891			
1615	TACOMA	WA		06/29/2006		1,503,856								32,572			
1616	ARCADIA	CA		05/12/2006		3,115,806								81,511			
1617	FRESNO	CA		06/27/2006		987,707								21,146			
1618	WINTER HAVEN	FL		07/31/2006		938,581								21,082			
1619	BELLEVUE	WA		07/19/2006		2,772,304								61,175			
1620	SALINAS	CA		08/11/2006		3,302,865								69,731			
1621	LOCUST GROVE	GA		07/10/2006		1,131,179								23,871			
1623	FRESNO	CA		09/13/2006		2,361,182								50,211			
1624	SAN JOSE	CA		07/31/2006		2,069,869								44,925			
1625	MURFREESBORO	TN		07/21/2006		3,437,089								73,660			
1626	LIVINGSTON	TN		07/26/2006		1,836,241								39,357			
1627	MUKILTEO	WA		09/28/2006		1,862,588								38,954			
1628	FLORENCE	KY		08/14/2006		1,157,568								39,604			
1630	GREENWOOD	MN		08/10/2006		942,500								20,279			
1632	LINCOLN	NE		10/12/2006		943,408								20,793			
1634	TULSA	OK		09/15/2006		1,645,155								55,870			
1635	CLACKAMAS	OR		09/29/2006		343,478								11,427			
1636	HEALDSBURG	CA		10/13/2006		2,194,594								75,500			
1638	CARROLLTON	TX		10/25/2006		497,974								28,505			
1639	FRESNO	CA		10/26/2006		777,130								31,465			
1640	BEVERLY HILLS	CA		10/23/2006		5,654,566								126,606			
1642	IRVING	TX		12/14/2006		7,987,135								181,457			
1645	CAMPBELLSPORT	WI		12/28/2006		1,221,645								26,419			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1646	BELLEVUE	WA		12/21/2006		612,721								17,549			
1647	FEDERAL WAY	WA		01/12/2007		1,320,509								116,299			
1648	MEMPHIS	TN		02/08/2007		4,569,819								155,079			
1651	CENTERVILLE	UT		01/30/2007		1,823,629								40,032			
1652	RANCHO CORDOVA	CA		01/18/2007		1,727,222								38,528			
1653	TRAVERSE CITY	MI		02/20/2007		914,982								20,389			
1654	ROGERS	MN		02/22/2007		2,755,126								59,350			
1655	MONTCLAIR	CA		03/29/2007		4,167,910								139,379			
1658	MALVERN	PA		04/11/2007		1,182,158								38,194			
1659	COLTON	CA		04/06/2007		513,309								57,276			
1660	ST LOUIS PARK	MN		04/16/2007		1,396,265								45,104			
1661	DALLAS	TX		05/16/2007		1,144,709								24,614			
1662	INDIO	CA		06/14/2007		1,768,408								37,567			
1663	SAUK RAPIDS	MN		04/11/2007		1,113,875								37,212			
1664	ORLANDO	FL		05/15/2007		613,999								92,904			
1665	LAS VEGAS	NV		05/02/2007		1,236,382								27,353			
1666	PORTLAND	OR		05/29/2007		1,146,140								24,055			
1667	OXFORD	MS		05/30/2007		926,800								19,706			
1668	OLIVE BRANCH	MS		05/30/2007		836,128								17,776			
1669	HORN LAKE	MS		05/30/2007		909,260								19,359			
1670	FRESNO	CA		05/02/2007		3,334,683								71,393			
1671	MONROE	WA		06/08/2007		1,561,270								322,022			
1672	TACOMA	WA		05/17/2007		1,170,471								24,378			
1673	CAMPBELL	CA		07/02/2007		6,456,476								134,931			
1675	TULSA	OK		07/09/2007		2,060,462								42,612			
1678	FORT WORTH	TX		08/10/2007		1,010,530								31,731			
1680	FLOWER MOUND	TX		06/29/2007		1,933,799								41,883			
1681	INDIO	CA		07/17/2007		1,330,029								28,424			
1682	CENTENNIAL	CO		08/20/2007		1,635,131								32,034			
1683	MANTECA	CA		07/23/2007		1,150,779								23,466			
1684	SAGINAW	TX		07/18/2007		1,653,876								33,889			
1685	PORTLAND	OR		07/20/2007		1,032,909								20,175			
1686	AUSTIN	TX		07/20/2007		1,678,012								34,309			
1687	OCALA	FL		08/15/2007		1,085,007								32,264			
1688	OLYMPIA	WA		08/31/2007		1,150,437								24,265			
1689	SEATTLE	WA		08/14/2007		6,244,337								125,839			
1690	SALEM	OR		08/29/2007		1,038,247								20,590			
1691	DANVILLE	CA		08/30/2007		621,524								63,507			
1692	SANTA ANA	CA		08/09/2007		625,691								11,715			
1694	BELLEVUE	WA		08/20/2007		5,818,280								89,644			
1695	FRESNO	CA		08/31/2007		1,058,326								20,596			
1696	FRESNO	CA		08/15/2007		2,112,216								43,141			
1697	VAN NUYS	CA		09/12/2007		1,509,130								46,466			
1698	LIBERTY LAKE	WA		09/10/2007		1,225,100								38,221			
1700	VENICE	CA		09/20/2007		745,139								10,138			
1701	VENICE	CA		09/20/2007		2,776,085								37,728			
1702	SANTA MONICA	CA		09/20/2007		2,191,655								29,781			
1703	SANTA MONICA	CA		09/20/2007		1,461,103								19,854			
1704	LYNNWOOD	WA		09/11/2007		2,263,989								69,570			
1705	BOGART	GA		09/17/2007		3,873,586								75,064			
1706	DANA POINT	CA		12/20/2007		1,363,547								20,804			
1707	CLACKAMAS	OR		09/24/2007		1,973,294								39,211			
1708	INDIO	CA		09/19/2007		2,646,352								52,941			
1709	SAN JOSE	CA		08/30/2007		1,055,603								21,791			
1710	SACRAMENTO	CA		10/18/2007		1,201,438								25,478			
1712	MODESTO	CA		10/11/2007		2,363,689								72,174			
1713	BELFAIR	WA		09/21/2007		2,873,127								90,173			
1714	BOISE	ID		10/17/2007		1,925,769								39,128			
1715	GARDNERVILLE	NV		10/04/2007		2,904,543								60,484			
1716	CENTENNIAL	CO		11/14/2007		1,711,085								23,533			
1717	SACRAMENTO	CA		09/26/2007		946,952								27,055			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1719	ELK RIVER	MN		10/12/2007		1,179,204								37,290			
1720	THOUSAND OAKS	CA		11/15/2007		1,582,396								23,231			
1722	BOZEMAN	MT		10/22/2007		1,311,257								25,784			
1723	POMONA	CA		10/31/2007		2,080,572								63,273			
1724	OXNARD	CA		11/02/2007		992,464								30,361			
1725	ODESSA	TX		10/09/2007		1,345,415								26,252			
1726	COLLEGE STATION	TX		10/09/2007		1,451,912								28,127			
1727	SANTA ANA	CA		10/22/2007		1,889,402								58,447			
1728	KENT	WA		10/01/2007		3,311,993								44,928			
1729	PORTLAND	OR		10/24/2007		1,687,444								33,100			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,591,038								31,198			
1731	HOUSTON	TX		11/01/2007		1,131,491								171,562			
1733	BELL	CA		11/27/2007		2,104,500								107,488			
1734	CANTON TOWNSHIP	MI		11/14/2007		928,705								12,774			
1735	SHELBY TOWNSHIP	MI		11/20/2007		772,620								10,627			
1736	PEARSALL	TX		11/14/2007		682,873								9,392			
1737	FAIRBORN	OH		11/16/2007		617,035								18,226			
1738	CLEARWATER	FL		12/14/2007		2,422,682								72,835			
1739	REDWOOD CITY	CA		12/17/2007		5,130,250								97,203			
1741	HOUSTON	TX		12/03/2007		1,447,253								28,716			
1742	ORLANDO	FL		01/28/2008		923,007								45,904			
1743	ORLANDO	FL		02/05/2008		2,359,652								70,602			
1744	ORLANDO	FL		12/17/2007		3,976,695								84,548			
1746	SPOKANE VALLEY	WA		01/18/2008		1,947,780								60,538			
1747	PHOENIX	AZ		12/27/2007		1,834,316								37,346			
1748	OMAHA	NE		01/28/2008		1,184,217								24,103			
1749	ST MICHAEL	MN		04/15/2008		2,251,838								67,298			
1750	SAN JOSE	CA		02/13/2008		2,738,635								38,184			
1751	LEWISVILLE	TX		01/10/2008		5,919,042								159,480			
1752	JACKSONVILLE	FL		01/03/2008		965,666								19,361			
1753	SHOREVIEW	MN		01/25/2008		1,929,715								41,344			
1754	ORLANDO	FL		02/05/2008		1,387,506								69,985			
1755	SHORELINE	WA		03/11/2008		4,188,050								82,660			
1756	LAKE OSWEGO	OR		03/28/2008		2,198,365								66,229			
1757	OLYMPIA	WA		04/22/2008		4,316,399								57,396			
1758	WESTLAKE VILLAGE	CA		03/26/2008		2,743,565								36,739			
1759	WASHINGTON	DC		03/14/2008		978,118								14,162			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		2,013,743								59,254			
1761	NEWARK	CA		03/27/2008		1,810,961								25,332			
1762	BOCA RATON	FL		04/07/2008		2,722,623								50,667			
1763	JACKSONVILLE	FL		03/18/2008		1,568,047								20,815			
1764	DEVENS	MA		03/14/2008		668,881								20,265			
1765	AUSTIN	TX		04/01/2008		3,587,907								72,796			
1766	LOWELL	AR		04/10/2008		1,695,909								33,500			
1767	SEATTLE	WA		04/10/2008		2,347,180								35,860			
1768	BURNSVILLE	MN		04/11/2008		3,486,884								178,868			
1769	DILWORTH	MN		04/11/2008		2,603,537								133,557			
1770	SHAKOPEE	MN		04/25/2008		4,658,579								233,162			
1771	SPOKANE VALLEY	WA		04/25/2008		2,393,794								72,668			
1772	KENT	WA		04/23/2008		1,558,111								28,881			
1773	FIFE	WA		04/22/2008		1,748,484								35,230			
1774	OKLAHOMA CITY	OK		04/23/2008		1,176,743								84,094			
1775	HILLSBORO	OR		05/13/2008		2,717,731								58,674			
1776	SAN JOSE	CA		05/16/2008		3,968,592								58,164			
1777	ST GEORGE	UT		06/12/2008		1,658,278								31,845			
1778	WOODINVILLE	WA		05/23/2008		8,639,024								115,736			
1779	MORGAN HILL	CA		05/23/2008		514,321								7,624			
1780	EDMONDS	WA		05/15/2008		3,236,793								45,306			
1781	SAN DIEGO	CA		05/09/2008		1,960,801								28,054			
1782	SEATTLE	WA		05/23/2008		3,434,813								48,284			
1784	PHOENIX	AZ		05/19/2008		2,631,965								49,150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1785	TUCSON	AZ		05/15/2008		1,539,492								43,800			
1786	SALEM	OR		07/30/2008		6,616,828								108,639			
1787	SPRINGFIELD	OH		06/16/2008		733,711								12,564			
1788	DAYTON	OH		06/16/2008		733,073								13,013			
1789	MORGAN HILL	CA		06/30/2008		976,274								18,183			
1790	CENTREVILLE	IL		06/30/2008		4,336,483								124,992			
1791	TURLOCK	CA		06/25/2008		2,947,356								40,101			
1792	EL PASO	TX		07/24/2008		1,151,999								30,919			
1793	PLAINWELL	MI		07/23/2008		2,510,592								33,316			
1794	PAW PAW	MI		08/27/2008		1,254,497								15,790			
1797	GRAHAM	WA		06/24/2008		3,642,275								44,345			
1798	TUCSON	AZ		07/14/2008		2,688,637								49,598			
1799	JACKSONVILLE	FL		08/01/2008		1,523,030								70,497			
1800	SEATTLE	WA		08/19/2008		5,319,401								154,484			
1801	AUSTIN	TX		09/12/2008		1,222,449								16,058			
1802	PRATVILLE	AL		08/15/2008		3,410,409								79,060			
1803	SALT LAKE CITY	UT		08/27/2008		980,670								16,636			
1804	SEATTLE	WA		08/22/2008		491,849								6,916			
1805	KIRKLAND	WA		07/31/2008		982,661								13,894			
1806	GILROY	CA		09/19/2008		2,319,024								28,445			
1807	PHOENIX	AZ		09/11/2008		3,550,007								45,784			
1808	DOWNEY	CA		09/15/2008		1,379,243								17,904			
1809	RANCHO CUCAMONGA	CA		10/02/2008		3,267,314								39,779			
1810	HOLLISTER	CA		08/27/2008		3,941,258								50,103			
1812	PLANO	TX		11/13/2008		1,659,510								43,387			
1814	SPARKS	NV		08/27/2008		1,590,241								72,950			
1815	AUSTIN	TX		09/19/2008		5,738,280								102,756			
1816	PORTLAND	OR		10/24/2008		973,268								26,362			
1817	SUMNER	WA		08/16/2008		3,051,709								43,930			
1818	SUMNER	WA		09/16/2008		2,657,935								38,266			
1820	KIRKLAND	WA		09/29/2008		2,915,406								78,091			
1821	SAN JOSE	CA		11/10/2008		4,811,811								177,552			
1822	TACOMA	WA		10/06/2008		1,193,691								55,374			
1823	CORPUS CHRISTI	TX		12/01/2008		3,930,295								74,055			
1824	COLLEGE PARK	GA		10/24/2008		2,142,527								56,781			
1825	VANCOUVER	WA		12/02/2008		2,257,387								44,734			
1827	DANBURY	CT		10/14/2008		3,333,628								40,513			
1828	COLORADO SPRINGS	CO		11/19/2008		2,176,054								25,557			
1829	ROUND ROCK	TX		11/21/2008		2,961,708								40,530			
1830	VISALIA	CA		12/15/2008		2,965,680								39,302			
1831	MARION	IN		11/14/2008		2,066,825								35,467			
1832	OREGON CITY	OR		12/05/2008		2,312,264								197,955			
1833	ROYAL OAK	MI		11/21/2008		1,325,937								25,530			
1834	SANTA MONICA	CA		11/25/2008		1,879,315								22,072			
1835	CANOGA PARK	CA		11/25/2008		2,707,546								45,453			
1836	SEATTLE	WA		12/09/2008		2,161,976								94,349			
1837	VANCOUVER	WA		12/12/2008		1,772,113								98,907			
1838	LOS ANGELES	CA		01/30/2009		3,661,561								47,825			
1841	SAN FRANCISCO	CA		12/24/2008		2,243,530								36,448			
1842	NOVI	MI		01/22/2009		2,153,534								58,589			
1843	SEDRO WOOLLEY	WA		12/04/2008		2,816,043								131,333			
1844	GRAND PRAIRIE	TX		01/23/2009		1,226,581								29,721			
1845	INGLEWOOD	CA		01/12/2009		641,725								10,406			
1846	LOS ANGELES	CA		02/26/2009		2,378,773								30,532			
1847	MARINA DEL RAY	CA		02/26/2009		1,734,364								22,470			
1848	SANTA MONICA	CA		01/29/2009		2,078,183								27,145			
1849	SANTA MONICA	CA		01/29/2009		1,237,010								16,162			
1850	SANTA CLARA	CA		02/03/2009		3,548,050								65,089			
1851	SANTA CLARA	CA		02/04/2009		2,722,690								33,998			
1852	SANTA CLARA	CA		02/04/2009		2,069,133								25,845			
1853	BURLINGAME	CA		02/03/2009		4,833,476								211,167			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1854	OLYMPIA	WA		02/05/2009		1,039,655								11,666			
1856	BURLINGAME	CA		02/12/2009		5,435,264								93,228			
1857	PASADENA	CA		06/11/2009		4,471,605								73,422			
1858	PLANO	TX		02/27/2009		3,738,266								45,840			
1859	FIFE	WA		04/17/2009		2,708,852								30,183			
1863	AUSTIN	TX		04/29/2009		2,484,878								28,213			
1864	EMERYVILLE	CA		04/15/2009		2,286,373								25,471			
1867	GLENDALE	AZ		04/15/2009		3,965,395								64,165			
1868	HOUSTON	TX		06/17/2009		2,186,943								33,958			
1869	ATLANTA	GA		06/01/2009		9,430,198								149,134			
1870	SAN MATEO	CA		05/21/2009		8,153,872								98,204			
1871	HOUSTON	TX		05/27/2009		3,140,640								51,875			
1872	KAHULUI	HI		05/15/2009		1,979,119								44,752			
1873	SANTA CLARA	CA		05/14/2009		2,745,266								115,698			
1874	HOFFMAN ESTATES	IL		06/11/2009		994,797								13,714			
1875	WOODINVILLE	WA		07/15/2009		2,586,694								42,267			
1876	LAS VEGAS	NV		06/11/2009		1,991,691								21,782			
1877	SILVERDALE	WA		07/06/2009		1,144,436								17,743			
1878	MONROVIA	CA		09/29/2009		1,295,276								29,883			
1880	WALNUT	CA		07/06/2009		2,673,391								61,616			
1882	COLUMBUS	OH		07/30/2009		5,466,022								108,162			
1883	PASADENA	TX		07/08/2009		3,388,111								37,938			
1884	PORTLAND	OR		07/30/2009		3,483,071								53,981			
1885	LONGVIEW	WA		07/30/2009		6,816,865								105,658			
1887	PORTLAND	OR		08/11/2009		2,054,666								52,250			
1888	PORTLAND	OR		08/11/2009		1,138,728								28,965			
1889	PORTLAND	OR		08/11/2009		1,064,466								27,068			
1890	PORTLAND	OR		08/11/2009		693,139								17,630			
1892	RICHMOND	CA		08/31/2009		4,407,028								1,014,251			
1894	ALISO VIEJO	CA		07/27/2009		5,472,745								86,769			
1895	KENT	WA		09/01/2009		2,394,907								32,551			
1898	SIOUX FALLS	SD		09/11/2009		2,384,516								97,101			
1902	VIENNA	VA		09/21/2009		6,187,020								83,041			
1904	ATLANTA	GA		08/31/2009		4,456,069								77,969			
1905	HOUSTON	TX		08/31/2009		5,962,128								156,571			
1909	EDEN PRAIRIE	MN		11/03/2009		2,000,000								30,609			
1910	GREENSBORO	NC		11/03/2009		1,800,000								27,555			
1911	NEWARK	DE		11/03/2009		1,200,000								18,370			
1913	IRVING	TX		12/17/2009		4,600,000								353,576			
1916	LAGUNA WOODS	CA		10/05/2009		2,229,964								20,418			
1917	ST CHARLES	MO		10/19/2009		4,493,960								70,889			
1920	BURLINGAME	CA		11/12/2009		5,000,000								55,374			
1921	WARREN	MI		11/04/2009		532,797								45,412			
1922	BUFFALO	NY		12/08/2009		5,250,000								347,711			
1923	TONOWANDA	NY		12/11/2009		7,475,000								495,066			
1924	SUNNYVALE	CA		12/31/2009		3,025,000								100,353			
1925	MARIETTA	GA		12/28/2009		2,575,000								34,444			
1927	VAN NUYS	CA		12/03/2009		2,830,000								41,029			
1928	COEUR DALENE	ID		12/03/2009		3,000,000								43,164			
1929	EDMONDS	WA		12/18/2009		4,350,000								68,669			
1930	RENTON	WA		11/24/2009		5,300,000								88,234			
1931	BALTIMORE	MD		12/28/2009		6,000,000								125,617			
1933	LOS ANGELES	CA		12/16/2009		1,850,000								24,937			
1934	DANA POINT	CA		11/20/2009		4,500,000								63,739			
1936	TALLMADGE	OH		12/28/2009		5,165,000								245,720			
1938	SNOHOMISH	WA		12/22/2009		1,200,000								17,010			
1939	SAN DIEGO	CA		12/17/2009		4,700,000								46,340			
1944	HILLBORO	OR		12/11/2009		5,200,000								77,324			
1945	HILLSBORO	OR		12/11/2009		6,480,000								96,357			
1946	HILLSBORO	OR		12/11/2009		1,450,000								21,562			
1947	HILLSBORO	OR		12/11/2009		3,250,000								48,328			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1948	HILLSBORO	OR		12/11/2009		2,520,000								37,480			
1949	NEWNAN	GA		01/19/2010										20,827			
1950	RENO	NV		12/30/2009		2,500,000								35,533			
1951	RENO	NV		12/30/2009		3,500,000								49,746			
1952	SAN JOSE	CA		01/20/2010										24,909			
1953	INDIANAPOLIS	IN		12/30/2009		8,000,000								81,126			
1955	MONTEREY PARK	CA		02/08/2010										102,473			
1956	SEATTLE	WA		02/11/2010										351,534			
1957	RIO RANCHO	NM		01/29/2010										27,615			
1960	MOUNT VERNON	WA		02/17/2010										88,056			
1961	PITTSBURG	CA		01/29/2010										63,744			
1962	KENT	WA		02/25/2010										16,158			
1964	FEDERAL WAY	WA		05/03/2010										30,258			
1965	RENO	NV		02/26/2010										22,175			
1966	RENO	NV		02/26/2010										9,352			
1967	LYNNWOOD	WA		04/28/2010										41,375			
1968	ROMULUS	MI		04/13/2010										44,728			
1969	LAS VEGAS	NV		04/12/2010										15,311			
1970	WORTHINGTON	OH		03/30/2010										62,884			
1971	DUBLIN	OH		03/30/2010										59,947			
1972	AUBURN	WA		03/23/2010										22,885			
1973	IRVINE	CA		03/31/2010										10,570			
1974	VENTURA	CA		04/05/2010										32,676			
1975	SAN FRANCISCO	CA		04/15/2010										9,684			
1976	PEORIA	AZ		03/31/2010										125,640			
1977	BURBANK	CA		04/19/2010										22,108			
1978	RENTON	WA		03/12/2010										48,526			
1979	SAN DIEGO	CA		04/05/2010										72,170			
1980	THOUSAND OAKS	CA		04/26/2010										36,859			
1981	WINTER HAVEN	FL		03/31/2010										47,795			
1982	SAN DIEGO	CA		04/07/2010										16,202			
1983	SAN DIEGO	CA		04/07/2010										34,514			
1984	VERO BEACH	FL		04/07/2010										41,514			
1985	STUDIO CITY	CA		04/19/2010										14,486			
1986	HOUSTON	TX		04/09/2010										56,782			
1987	SUNNYVALE	CA		05/04/2010										45,481			
1988	ADDISON	IL		06/25/2010										8,013			
1989	FLORISSANT	MO		06/25/2010										9,954			
1990	BELLEVUE	WA		04/01/2010										9,884			
1991	BURBANK	CA		04/29/2010										20,992			
1992	LEWIS CENTER	OH		05/05/2010										27,312			
1993	UPLAND	CA		06/01/2010										32,261			
1995	ORANGE	CA		04/27/2010										27,472			
1996	CARRBORO	NC		04/29/2010										72,350			
1997	CARROLTON	TX		05/18/2010										74,179			
1998	KANSAS CITY	MO		04/30/2010										17,587			
1999	CARLSBAD	CA		04/26/2010										39,024			
2000	SEATTLE	WA		06/30/2010										110,483			
2002	RICHMOND	VA		05/19/2010										47,499			
2003	VIRGINIA BEACH	VA		05/19/2010										35,627			
2004	LOS ANGELES	CA		06/30/2010										26,252			
2005	WOODSIDE	NY		09/17/2010										14,000			
2006	LAS VEGAS	NV		05/05/2010										41,411			
2007	RIVERSIDE	CA		07/29/2010										21,253			
2008	MANHATTAN BEACH	CA		06/16/2010										35,801			
2010	PEARLAND	TX		07/30/2010										16,795			
2013	SOUTH SAN FRANCISCO	CA		06/02/2010										44,302			
2014	TORRANCE	CA		07/26/2010										11,461			
2015	SAN DIEGO	CA		06/21/2010										12,246			
2016	SAN JOSE	CA		05/24/2010										36,280			
2017	LOS ANGELES	CA		05/26/2010										7,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2019	EL CAJON	CA		05/17/2010										71,053			
2020	BRIDGEPORT	CT		05/28/2010										33,251			
2021	DRIGGS	ID		06/22/2010										6,078			
2022	CLOVIS	CA		06/29/2010										17,065			
2023	SARASOTA	FL		07/13/2010										15,572			
2024	LANCASTER	CA		07/01/2010										59,601			
2025	SOUTH JORDAN	UT		07/01/2010										19,044			
2027	LITTLETON	CO		06/01/2010										9,209			
2028	SANTA MONICA	CA		10/21/2010										5,694			
2029	SAN MATEO	CA		09/29/2010										12,833			
2030	DENVER	CO		07/28/2010										30,311			
2031	SUNRISE	FL		07/01/2010										31,757			
2033	REDWOOD CITY	CA		06/01/2010										31,679			
2035	KENT	WA		07/22/2010										19,631			
2037	LIVERMORE	CA		07/12/2010										17,066			
2038	MYRTLE BEACH	SC		09/14/2010										34,403			
2039	MYRTLE BEACH	SC		09/14/2010										66,625			
2040	MYRTLE BEACH	SC		09/14/2010										70,546			
2041	MERIDIAN	ID		08/12/2010										14,526			
2043	FEDERAL WAY	WA		07/22/2010										22,358			
2045	DAYTONA BEACH	FL		07/13/2010										20,633			
2046	GENEVA	IL		07/30/2010										34,814			
2047	SANTA MARIA	CA		08/17/2010										3,849			
2050	LOS ANGELES	CA		06/30/2010										17,206			
2051	SAN JOSE	CA		10/21/2010										6,399			
2053	TAMPA	FL		08/02/2010										28,899			
2054	WESTLAKE VILLAGE	CA		09/13/2010										7,397			
2055	SALT LAKE CITY	UT		10/27/2010										5,020			
2056	DEER PARK	IL		07/21/2010										5,994			
2057	MYRTLE BEACH	SC		09/24/2010										14,594			
2058	LITTLE RIVER	SC		09/30/2010										11,278			
2059	KIRKLAND	WA		07/30/2010										44,431			
2060	HOUSTON	TX		09/01/2010										11,191			
2061	PAULSBORO	NJ		08/30/2010										9,489			
2062	CITY OF INDUSTRY	CA		08/13/2010										28,768			
2063	CHARLOTTE	NC		08/13/2010										13,628			
2064	CHICAGO	IL		08/13/2010										22,041			
2065	SAN ANTONIO	TX		09/08/2010										18,592			
2066	SAN ANTONIO	TX		09/08/2010										20,194			
2067	ROCKWALL	TX		09/27/2010										2,560			
2068	ONTARIO	CA		08/12/2010										27,231			
2069	ALLEN	TX		09/01/2010										16,584			
2070	GREENVILLE	SC		07/30/2010										30,607			
2071	MAGNOLIA	TX		09/15/2010										5,738			
2072	DULUTH	GA		10/04/2010										6,926			
2074	PAMONA	CA		10/27/2010										7,951			
2078	SEATTLE	WA		10/15/2010										76,594			
2079	SANTA BARBARA	CA		11/01/2010										4,599			
2082	PORTLAND	OR		09/17/2010										13,599			
2083	SANTA ROSA	CA		10/06/2010										8,681			
2084	ELK GROVE	CA		10/06/2010										25,308			
2086	SANTA MONICA	CA		09/27/2010										6,297			
2087	ORLANDO	FL		09/22/2010										20,435			
2088	ALBANY	OR		07/26/2010										52,270			
2089	TACOMA	WA		07/26/2010										78,628			
2090	TACOMA	WA		07/26/2010										51,002			
2091	VENICE	FL		09/30/2010										4,423			
2092	SAN JOSE	CA		09/23/2010										12,617			
2095	HURST	TX		09/20/2010										4,897			
2096	LOS ANGELES	CA		09/09/2010										10,581			
2097	WINSTON-SALEM	NC		10/20/2010										3,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2098	STOCKTON	CA		10/19/2010										7,301			
2099	FORT MEYERS	FL		09/17/2010										4,959			
2101	FRANKLIN PARK	IL		09/30/2010										8,939			
2102	CHICAGO	IL		09/30/2010										7,449			
2103	SAN MATEO	CA		09/02/2010										23,651			
2104	CARROLLTON	TX		09/30/2010										6,778			
2105	TEMPE	AZ		10/07/2010										5,461			
2106	TUALATIN	OR		11/02/2010										5,060			
2107	WEST LINN	OR		11/02/2010										3,494			
2109	NAPERVILLE	IL		11/01/2010										15,412			
2115	DEVENS	MA		10/29/2010										10,552			
2118	HOUSTON	TX		11/01/2010										18,948			
2119	HOUSTON	TX		11/01/2010										4,091			
2121	NORTH HOLLYWOOD	CA		10/14/2010										1,333			
2128	LAS VEGAS	NV		10/28/2010										11,775			
2132	NORTH CANTON	OH		11/05/2010										6,624			
2163	SACRAMENTO	CA		10/29/2010										2,398			
ASL20146	BERKELEY	CA		08/22/1995		235,415								33,223			
ASL20142	LOS ANGELES	CA		06/05/1995		285,932								27,595			
ASL20145	PITTSBURGH	PA		07/20/1995		234,711								33,584			
0299999. Mortgages with partial repayments						1,125,144,988								48,377,833			
1643	STOCKTON	CA		12/11/2006		1,670,000								1,670,000			
0499999. Mortgages transferred						1,670,000								1,670,000			
0599999 - Totals						1,174,941,608								98,174,453			

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
	MINN MUTUAL LIFE INS CO SURPL NOTES 144A																		
604074-AA-2	8.250% 09/15/25			MN	Various	1FE	07/01/1996		14,379,192	15,195,395	14,284,368		(10,777)				1,152,938		0.000
	PRINCIPAL MUTUAL INSURANCE CO SURPL NTS 144A																		
74252N-AB-5	etc.- Unaffiliated 8.000% 03/01/44			IA	Salomon	1FE	06/30/1997		20,816,846	22,594,217	20,676,917		(16,255)				1,632,800		0.000
2199999. Surplus Debentures, etc - Unaffiliated									35,196,038	37,789,612	34,961,285		(27,032)				2,785,738		XXX
000000-00-0	Alliant Tax Credit Fund 60		Woodland Hills	CA	Direct		08/06/2010		27,124,265	27,007,200	27,007,200		(117,064)						30.000
000000-00-0	CENTERLINE CORP PARTNERS XXXV		New York	NY	Direct		06/14/2007		10,823,532	7,707,207	7,707,207		(953,732)						4.380
000000-00-0	Boston XXXII		Boston	MA	Lehman Brothers, Inc.		12/28/2006		25,000,000	17,206,264	17,206,264		(2,165,909)						4.938
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		Portland	OR	Direct		06/27/2007		15,994,801	11,912,610	11,912,610		(693,203)						7.637
000000-00-0	Centerline XXX		New York	NY	Lehman Brothers, Inc.		10/06/2005		13,923,082	7,672,720	7,672,720		(1,391,416)						9.400
000000-00-0	Centerline XXI		New York	NY	Direct		06/08/2007		14,850,000	7,720,846	7,720,846		(1,802,075)						15.591
000000-00-0	USA Institutional Tax Credit LXXII		Greenwich	CT	Direct		06/25/2009		9,785,963	9,300,249	9,300,249		(406,501)						9.033
000000-00-0	USA Tax Credit Stimulus Fund		Greenwich	CT	Direct		03/05/2010		22,852,407	22,505,727	22,505,727		(346,680)						19.000
000000-00-0	Countryside Corporate Tax Credits XIX		Boston	MA	Direct		10/12/2010		21,028,260	20,952,041	20,952,041		(76,219)						49.495
000000-00-0	Boston XXX		Boston	MA	Lehman Brothers, Inc		12/19/2005		24,540,517	15,195,831	15,195,831		(2,213,838)						6.964
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									185,922,827	147,180,695	147,180,695		(10,166,637)						XXX
000000-00-0	Virginia Historic 2008		San Francisco	CA	Joe Foss and Company		06/20/2008		153,000	19,137	19,137		19,137						
000000-00-0	Virginia Historic 2009		San Francisco	CA	Joe Foss and Company		04/10/2009		153,000	19,762	19,762		2,762						
000000-00-0	Missouri		San Francisco	CA	Joe Foss and Company		08/26/2006		420,000	291,886	291,886		(37,392)						
000000-00-0	Georgia		San Francisco	CA	Joe Foss and Company		12/12/2006		328,655	208,717	208,717		(28,785)						
000000-00-0	Missouri IIII		San Francisco	CA	Joe Foss and Company		12/08/2010		42,000	42,000	42,000								
000000-00-0	Virginia Historic 2010		San Francisco	CA	Joe Foss and Company		12/16/2010		125,635	19,052	19,052		(106,584)						
000000-00-0	Virginia Historic		San Francisco	CA	Joe Foss and Company		08/31/2007		126,771				(19,946)						
000000-00-0	Georgia II		San Francisco	CA	Joe Foss and Company		12/15/2008		297,500				(62,132)						
3399999. State Low Income Housing Tax Credit - Unaffiliated									1,646,561	600,554	600,554		(232,940)						XXX
3999999. Total - Unaffiliated									222,765,426	185,570,861	182,742,534		(10,426,609)				2,785,738		XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									222,765,426	185,570,861	182,742,534		(10,426,609)				2,785,738		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Missouri IIII	San Francisco	CA	Joe Foss and Company	12/08/2010		42,000			
000000-00-0	Virginia Historic 2010	San Francisco	CA	Joe Foss and Company	12/01/2010			125,635		
3399999. State Low Income Housing Tax Credit - Unaffiliated							42,000	125,635		XXX
000000-00-0	Alliant Tax Credit Fund 60	Woodland Hills	CA	Direct	08/06/2010		7,502,110	19,622,156		30.000
000000-00-0	CENTERLINE CORP PARTNERS XXXV	New York	NY	Present Value Adjustment	06/14/2007			286,135		4.380
000000-00-0	Boston XXXII	Boston	MA	Present Value Adjustment	12/28/2006			781,523		4.938
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV	Portland	OR	Present Value Adjustment	06/27/2007			1,146,644		7.637
000000-00-0	USA Institutional Tax Credit Fund LXXII	Greenwich	CT	Present Value Adjustment	06/25/2009			1,134,277		9.033
000000-00-0	USA Tax Credit Stimulus Fund	Greenwich	CT	Direct	03/05/2010		7,875,689	14,976,718		19.000
000000-00-0	Countryside Corporate Tax Credits XIX	Boston	MA	Direct	10/12/2010		6,039,000	14,989,260		49.495
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							21,416,799	52,936,713		XXX
3999999. Total - Unaffiliated							21,458,799	53,062,348		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							21,458,799	53,062,348		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
521865-11-3	Lear Corp		DE	Taxable Exchange	11/18/2009	01/13/2010	681,170	(537,398)				(537,398)		143,771	743,682		599,910	599,910	
60467R-12-6	MIRANT CORP SERIES B WARRANT Assets-Unaffiliated			CRT Capital	11/01/2006	12/16/2010	26,913	54,663				54,663		81,577	93		(81,484)	(81,484)	
003924-91-7	ABITIBI CONSOLIDATED INC Rights Admitted			Corporate Action	08/27/2010	09/10/2010													
981442-11-4	WORLD COLOR PRESS INC of			Citigroup Global Markets	09/03/2009	03/03/2010	126,289	(71,289)				(71,289)		55,000	147,917		92,917	92,917	
981442-12-2	WORLD COLOR PRESS INC Class			Citigroup Global Markets	09/03/2009	03/03/2010	58,839	(3,839)				(3,839)		55,000	101,009		46,009	46,009	
3799999. Any Other Class of Assets - Unaffiliated							893,211	(557,863)				(557,863)		335,348	992,701		657,352	657,352	
3999999. Total - Unaffiliated							893,211	(557,863)				(557,863)		335,348	992,701		657,352	657,352	
4099999. Total - Affiliated																			
4199999 - Totals							893,211	(557,863)				(557,863)		335,348	992,701		657,352	657,352	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31315M-CA-2	FARMER MAC UNSEC'D NTS				1	1,175,625	103.8430	1,142,271	1,100,000	1,108,934		(11,019)			5.400	4.332	AO	12,705	59,400	02/24/2004	10/14/2011
3136F3-5P-7	FNMA UNSEC'D NOTES			1	1	9,654,850	108.5850	10,858,470	10,000,000	9,742,130		26,495			5.240	5.583	FA	209,600	524,000	08/12/2003	08/07/2018
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	105.7220	1,057,216	1,000,000	989,036		165			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
912810-DV-7	U S TREASURY	SD			1	623,984	135.3980	676,992	500,000	554,024		(8,578)			9.250	6.721	FA	17,469	46,250	10/27/1999	02/15/2016
912810-DW-5	U S TREASURY BOND	M			1	4,020,742	126.0700	5,484,058	4,350,000	4,217,035		19,182			7.250	7.961	MN	40,946	315,375	06/02/1992	05/15/2016
912810-DW-5	U S TREASURY BOND	SD			1	137,500	126.0700	157,588	125,000	130,472		(834)			7.250	6.277	MN	1,177	9,063	07/28/1999	05/15/2016
912810-EC-8	U S TREASURY N/B				1	214,438	143.8440	287,688	200,000	207,648		(641)			8.875	8.220	FA	6,704	17,750	08/24/1989	02/15/2019
912810-EQ-7	U S TREASURY N/B	SD			1	1,183,359	125.6880	1,382,563	1,100,000	1,158,773		(3,121)			6.250	5.652	FA	25,968	68,750	12/13/2000	08/15/2023
912810-EW-4	U S TREASURY BONDS	SD			1	111,398	123.6410	123,641	100,000	108,960		(384)			6.000	5.140	FA	2,266	6,000	07/21/2003	02/15/2026
912828-GQ-7	US Treasury				1	3,982,656	105.5040	4,220,156	4,000,000	3,994,969		3,580			4.500	4.598	AO	30,829	180,000	05/15/2007	04/30/2012
0199999. U.S. Governments - Issuer Obligations						22,093,372	XXX	25,390,643	22,475,000	22,211,981		24,845			XXX	XXX	XXX	363,122	1,279,088	XXX	XXX
36202C-QX-4	GNMA II POOL #2270			2	1	17,717	117.5130	20,607	17,536	17,656		(18)			8.000	7.924	MON	117	1,403	09/14/2000	08/20/2026
36203D-QC-7	GNMA POOL #346151			2	1	43,614	115.2900	48,811	42,337	43,507		(7)			7.500	2.181	MON	265	3,175	04/07/1993	04/15/2023
36203G-HA-4	GNMA POOL #348625			2	1	27,014	115.1020	30,247	26,279	26,629		(350)			7.500	7.304	MON	164	1,971	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL #357208			2	1	113,081	115.2900	125,981	109,273	111,266		(122)			7.500	7.189	MON	683	8,196	05/07/1993	05/15/2023
36204G-KR-2	GNMA POOL #369404			2	1	12,604	113.5510	16,576	14,598	13,420		527			6.500	8.088	MON	79	949	12/05/1994	02/15/2024
3620A2-T5-5	GNMA			2	1	14,431,733	106.3850	15,128,648	14,220,645	14,427,880		(1,866)			5.000	4.279	MON	59,253	711,032	06/23/2009	05/15/2039
3620A9-ZD-6	Government National Mortgage A Pool No 725340			2	1	17,947,335	106.3850	18,366,916	17,264,556	17,939,114		(8,221)			5.000	4.075	MON	71,936	758,464	01/22/2010	12/15/2039
3620AC-6M-1	GNM 2009-20 A POOL 726376			2	1	268,147	106.3850	272,862	256,485	267,967		(168)			5.000	2.744	MON	1,069	12,824	11/20/2009	10/15/2039
3620AC-DA-9	GNM 2009-20 A POOL 725597			2	1	40,731,922	108.7260	42,936,432	39,490,633	40,784,426		35,198			5.470	5.293	MON	180,011	2,123,432	12/01/2010	07/20/2059
3620AC-DB-7	GNM 2009-20 A			2	1	19,844,822	108.7880	20,821,287	19,139,383	19,873,544		21,038			5.470	5.257	MON	87,244	1,025,669	12/01/2010	08/20/2059
36215K-W6-3	GNMA POOL #137569			2	1	13,335	100.7990	13,738	13,629	13,504		12			11.000	11.487	MON	125	1,499	10/09/1985	10/15/2015
36224L-J7-3	GNMA POOL #331586			2	1	124,440	115.2900	139,542	121,036	122,725		(144)			7.500	7.282	MON	756	9,078	04/28/1993	04/15/2023
36224P-VF-2	GNMA POOL #334614			2	1	66,501	115.2900	74,572	64,682	66,349		431			7.500	4.627	MON	404	4,851	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL #336957			2	1	28,780	114.0760	32,402	28,404	28,660		(20)			7.000	6.757	MON	166	1,988	09/16/1993	05/15/2023
36225B-5P-9	GNMA Pool #781754			2	1	7,668,193	106.9060	7,642,477	7,148,789	7,631,683		(36,510)			5.000	2.742	MON	29,787	238,293	04/01/2010	06/15/2019
36230Q-H5-0	GNMA Pool 755652			2	1	18,790,026	100.9080	18,933,976	18,763,640	18,790,026					4.000	4.009	MON	39,612		12/22/2010	12/15/2040
36295P-U2-6	Government National Mortgage A POOL 676601			2	1	3,200,092	112.7990	3,426,158	3,037,404	3,194,159		3,373			6.500	3.914	MON	16,453	197,431	05/05/2009	11/15/2037
36295Q-KU-3	Government National Mortgage A POOL 677207			2	1	157,121	112.7830	171,499	152,060	157,030		15			6.500	4.573	MON	824	9,884	09/17/2008	08/15/2038
36296F-MQ-3	Government National Mortgage A POOL 689867			2	1	2,467,844	112.7830	2,692,445	2,387,273	2,465,246		(1,629)			6.500	2.324	MON	12,931	155,173	09/16/2008	09/15/2038
36296N-W7-7	Government National Mortgage A POOL 696470			2	1	301,253	112.7830	328,819	291,550	301,068		(32)			6.500	4.375	MON	1,579	18,951	09/17/2008	08/15/2038
36296Q-3N-7	Government National Mortgage A POOL 698405			2	1	15,777,172	106.3850	16,387,671	15,404,103	15,771,357		(3,468)			5.000	3.879	MON	64,184	770,205	08/18/2009	07/15/2039
36296Q-H9-3	Government National Mortgage A POOL 697856			2	1	3,159,509	108.1710	3,259,303	3,013,091	3,156,955		(265)			5.500	2.808	MON	13,810	165,720	09/18/2009	02/15/2039
36297A-KW-2	Government National Mortgage A POOL 706009			2	1	1,606,009	108.1710	1,686,643	1,559,232	1,604,390		366			5.500	4.182	MON	7,146	85,758	02/10/2009	01/15/2039
36297E-YU-3	Government National Mortgage A			2	1	66,758,429	108.9350	68,720,139	63,083,635	66,849,742		53,783			5.461	5.115	MON	287,083	3,403,167	12/01/2010	08/20/2059
36297E-YV-1	Government National Mortgage A Pool # 710024			2	1	91,464,671	108.9040	93,869,836	86,195,276	91,561,537		75,691			5.460	5.095	MON	392,189	4,663,950	12/01/2010	08/20/2059
36297F-4R-0	GNMA Pool No 711032			2	1	55,918,866	107.8850	57,825,370	53,599,032	55,878,926		(39,940)			5.000	4.514	MON	223,329	2,233,293	01/22/2010	12/15/2039
36202F-BK-1	Government National Mortgage A POOL 4542			2	1	3,013,874	108.0000	3,086,763	2,865,879	3,011,893		(1,258)			5.500	3.614	MON	13,135	157,623	09/30/2009	09/20/3039
3620A9-PZ-8	Government National Mortgage A POOL 723240			2	1	4,103,467	106.0000	4,208,323	3,955,744	4,100,870		(2,079)			5.000	3.241	MON	16,482	197,787	11/03/2009	10/15/2039
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						368,057,571	XXX	380,268,043	352,266,184	368,211,529		94,337			XXX	XXX	XXX	1,520,816	16,961,766	XXX	XXX
0399999. Total - U.S. Government Bonds						390,150,943	XXX	405,658,686	374,741,184	390,423,510		119,182			XXX	XXX	XXX	1,883,938	18,240,854	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A		1FE	4,495,500	136.3360	6,135,116	4,500,000	4,496,954		171			9.400	9.410	AO	105,750	423,000	04/08/1991	04/01/2021
669827-DQ-7	PROVINCE OF NOVA SCOTIA DEBS		A		1FE	1,034,100	114.8160	1,148,156	1,000,000	1,007,415		(2,552)			7.250	6.930	JJ	31,014	72,500	09/14/1993	07/27/2013
683078-FY-0	ONTARIO HYDRO POWER COMMISSION DEBS		A		1FE	990,070	113.1630	1,131,631	1,000,000	997,566		962			7.450	7.570	MS	18,832	74,500	03/02/2000	03/31/2013
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A		1FE	1,459,900	127.9040	1,598,805	1,250,000	1,407,941		(7,905)			7.125	5.740	FA	35,130	89,063	01/16/2003	02/09/2024
C76312-BF-0	PROVINCE OF QUEBEC		A		1FE	952,680	127.4460	1,274,458	1,000,000	980,683		2,755			9.000	9.270	APR	67,500	90,000	02/25/1988	04/01/2016
465139-DV-2	STATE OF ISRAEL-AID GTD SF BONDS		F	2	1FE	3,920,273	100.8370	4,100,537	4,066,492	4,050,979		13,557			6.800	7.160	FA	104,464	276,521	03/18/1994	02/15/2012
592664-AA-4	METROPOLITANO DE LISBOA Series 144A		F	2	1FE	1,200,000	113.9280	1,367,136	1,200,000	1,200,000					7.420	7.420	AO	18,797	89,040	10/02/1996	10/15/2016
0499999. All Other Governments - Issuer Obligations						14,052,523	XXX	16,755,839	14,016,492	14,141,538		6,988			XXX	XXX	XXX	381,487	1,114,624	XXX	XXX
1099999. Total - All Other Government Bonds						14,052,523	XXX	16,755,839	14,016,492	14,141,538		6,988			XXX	XXX	XXX	381,487	1,114,624	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	108.2310	5,205,911	4,810,000	4,810,000					5.941	5.941	JD	23,814	285,762	05/12/2004	06/01/2018
68608D-DA-9	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			2	1FE	600,000	101.9020	611,412	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
1199999. U.S. States, Territories and Possessions - Issuer Obligations						5,410,000	XXX	5,817,323	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
1799999. Total - U.S. States, Territories and Possessions Bonds						5,410,000	XXX	5,817,323	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
010781-CK-6	ALAMEDA CALIF CMNTY IMPT COMMN TAXABLE INSD MERGED IMPT A2			1	1FE	2,560,000	88.2850	2,260,096	2,560,000	2,560,000					6.130	6.130	MS	52,309	156,928	12/11/2003	03/01/2023
156809-BV-6	CERRITOS CALIF PUB FING AUTH R TAXABLE LOS COYOTES SER B			2	1FE	477,860	102.1570	413,736	405,000	430,062		(7,995)			7.750	5.364	MN	5,231	31,388	01/08/2004	11/01/2013
167484-3K-8	CHICAGO IL TAXABLE EMERGENCY TEL GOUNLTD			1	1FE	3,000,000	101.7430	3,052,290	3,000,000	3,000,000					6.090	6.090	JJ	91,350	182,700	06/18/2004	01/01/2023
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SER C	@		2		1,550,633	50.4820	1,867,834	3,700,000	2,322,429		132,682			0.000	5.970	MAT			01/28/2004	12/01/2018
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION	@			1FE	356,537	47.8920	495,682	1,035,000	548,170		30,110			0.000	5.730	MAT			05/15/2003	04/01/2022
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SER 2003B			1	1FE	5,340,000	99.3100	5,303,154	5,340,000	5,340,000					5.280	5.280	JJ	140,976	281,952	05/16/2003	07/01/2023
441110-CU-5	HOT SPRINGS ARK INDL DEV REV TAXABLE MAGIC SPRINGS DEV PJ B			1	1FE	2,555,325	100.2680	2,576,888	2,570,000	2,559,186		531			6.350	6.399	MN	27,199	163,195	08/07/2003	11/01/2023
492279-AN-4	KERN CO CA PENS FNDG BNDS SER 1995 (MBIA)	@			2FE	7,538,436	77.2430	25,146,459	32,555,000	23,102,201		1,652,290			0.000	7.560	MAT			11/10/1995	08/15/2015
492279-AP-9	KERN CO CA PENS FNDG BNDS SER 1995 (MBIA)	@			2FE	7,652,245	71.2400	25,507,482	35,805,000	23,553,115		1,690,836			0.000	7.590	MAT			11/10/1995	08/15/2016
492279-AQ-7	KERN CO CA PENS FNDG BNDS SER 1995 (MBIA)	@			2FE	7,573,950	65.3730	25,011,710	38,260,000	23,346,282		1,678,090			0.000	7.600	MAT			11/10/1995	08/15/2017
492279-AR-5	KERN CO CA PENS OBL FNDG (MBIA) SERIES 95	@			2FE	1,174,066	59.5720	3,294,332	5,530,000	3,149,931		224,204			0.000	7.522	MAT			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG (MBIA) 95	@			2FE	2,750,469	54.1490	8,460,781	15,625,000	8,253,974		588,860			0.000	7.540	MAT			02/21/1996	08/15/2019
504194-GE-5	LA QUINTA CALIF REDEV AGY TAX ALLOC- REDEV PROJ AREA #1 (TAX			1	1FE	4,000,000	97.8010	3,912,040	4,000,000	4,000,000					6.240	6.240	MS	83,200	249,600	09/03/2003	09/01/2023
504194-GF-2	LA QUINTA CALIF REDEV AGY TAX ALLOC-REDEV PROJ AREA #1 (TAX)			1	1FE	5,000,000	89.2250	4,461,250	5,000,000	5,000,000					6.440	6.440	MS	107,333	322,000	09/03/2003	09/01/2032
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV DOWNTOWN PKG PROJS			1	2FE	2,960,000	89.3020	2,643,339	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
544389-V7-1	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,870,604	99.0570	2,857,794	2,885,000	2,876,328		906			5.600	5.650	JJ	80,780	161,560	11/14/2003	07/01/2018
544389-V8-9	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,844,400	94.5040	2,712,265	2,870,000	2,851,252		1,100			6.000	6.080	JJ	86,100	172,200	11/14/2003	07/01/2022
544389-X9-5	LOS ANGELES CALIF CMNTY REDEV TAXABLE TAX ALLOC SER E				1FE	1,040,141	98.3210	1,027,454	1,045,000	1,044,618		735			5.125	5.200	JJ	26,778	53,556	12/11/2003	07/01/2011
592646-HU-0	METROPOLITAN WASHINGTON D C AR TAXABLE SER C			1	1FE	3,500,000	99.8890	3,496,115	3,500,000	3,500,000					6.000	6.000	AO	52,500	210,000	09/11/2003	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SER B			2	1	3,055,000	99.3210	3,034,257	3,055,000	3,055,000					5.360	5.360	AO	40,937	163,748	01/16/2004	04/01/2024
61308N-AL-4	MONTGOMERY ALA SPL LODGING TAX TAXABLE WTS RIVERFRONT PJ A			1	1FE	2,305,000	98.4720	2,269,780	2,305,000	2,305,000					5.800	5.800	MN	22,282	133,690	12/11/2003	11/01/2023
653438-AW-1	NIAGARA FALLS N Y PUB WTR AUTH TAXABLE SER B			1	2FE	4,650,000	100.2990	4,663,904	4,650,000	4,650,000					6.050	6.050	JJ	129,722	281,325	09/22/2003	07/15/2024
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD				1FE	5,000,000	105.9450	5,297,250	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SER B			2	2FE	7,485,000	90.8140	6,797,428	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
786106-EG-5	SACRAMENTO CO CA PENS FNDG BNDS SER 95A (MBIA)	@			1FE	5,571,721	98.6600	18,927,921	19,185,000	18,287,092		1,355,862			0.000	7.854	MAT			07/31/1995	08/15/2011
786106-EJ-9	SACRAMENTO CO CA PENS FNDG BNDS SER 95A (MBIA)	@			1FE	3,785,879	91.2920	13,182,565	14,440,000	11,895,672		847,584			0.000	7.530	MAT			07/05/1995	08/15/2013
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SER 95A (MBIA)	@			1FE	5,476,032	69.8930	20,129,184	28,800,000	17,517,689		1,266,988			0.000	7.650	MAT			07/05/1995	08/15/2017
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING TAXABLE HSG TAX CNTY PJ SER B			1	1FE	2,357,221	97.2050	2,357,221	2,425,000	2,357,232		10	67,779		6.140	6.140	JD	12,408	148,895	12/12/2003	12/01/2023
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS			1	2FE	2,912,712	74.7460	2,227,431	2,980,000	2,919,055		1,130			6.500	6.676	MS	64,567	193,700	01/08/2004	09/01/2033
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			1	1FE	6,677,250	89.0300	6,677,250	7,500,000	6,677,363		1,176	801,124		5.250	5.280	FA	164,063	393,750	07/02/2003	08/01/2024
810759-PB-0	SCRANTON PENN GO UNLTD SER D			1	2FE	3,726,506	81.0110	3,726,506	4,600,000	3,726,628		1,458	848,332		5.500	5.561	MS	84,333	253,000	07/11/2003	09/01/2023
91335T-AB-7	UNIVERSITY ROCHESTER N Y DIRECT NT OBLIG - TAX			2	1FE	995,280	99.5010	995,010	1,000,000	996,497		187			5.750	5.790	JJ	28,750	57,500	11/13/2003	07/01/2023
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			2	1FE	2,000,000	101.6700	2,033,400	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SER A			2	1FE	2,292,893	103.1870	2,373,301	2,300,000	2,294,119		235			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
1899999. U.S. Political Subdivisions - Issuer Obligations						123,035,160	XXX	219,193,109	276,370,000	211,563,895		9,466,979	1,717,235		XXX	XXX	XXX	1,618,999	4,758,792	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						123,035,160	XXX	219,193,109	276,370,000	211,563,895		9,466,979	1,717,235		XXX	XXX	XXX	1,618,999	4,758,792	XXX	XXX
13033E-NC-3	CA HFA II TAXABLE 1995 SERIES C-3			1	1FE	8,476,820	99.9840	8,333,666	8,335,000	8,455,752		(2,158)			8.100	7.956	FA	281,306	675,135	07/25/1996	02/01/2037
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SER A	@			1FE	859,680	41.4230	1,242,690	3,000,000	1,375,563		81,604			0.000	6.210	MAT			04/21/2003	10/01/2023
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV TAXABLE GOOD PJ SER B ACA CBI			2	2FE	4,336,530	101.5330	3,924,250	3,865,000	4,084,093		(38,989)			7.250	5.864	AO	70,053	280,213	02/27/2003	10/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
451443-NH-4	ID BLDG AUTH FACILITIES SER B			2	1FE	12,686,360	94.3250	11,719,881	12,425,000	12,644,035		(6,367)			5.980	5.824	MS	247,672	743,015	01/23/2003	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN			1	1FE	5,000,000	113.2540	5,662,700	5,000,000	5,000,000					5.840	5.840	JJ	146,000	292,000	04/06/2004	07/01/2027
45455C-DS-4	INDIAN WELLS CALIF REDEV AGY TAXABLE TAX ALLOC CONS A T			1	1FE	6,500,000	93.0130	6,045,845	6,500,000	6,500,000					5.460	5.460	MS	118,300	354,900	05/08/2003	09/01/2022
525555-AB-4	LELAND STANFORD JR UNIV CALIF REV TAXABLE				1FE	2,617,190	120.6310	2,744,355	2,275,000	2,532,906		(13,039)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024
54438E-ER-5	LOS ANGELES CALIF CMNTY REDEV AUTH REV TAX FING-PICO I			2	2FE	2,093,183	99.6560	2,102,742	2,110,000	2,104,716		1,809			5.000	5.102	MS	35,167	105,500	06/05/2003	09/01/2013
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J			1	1	2,775,000	86.7900	2,408,423	2,775,000	2,775,000					6.230	6.230	MS	57,628	172,883	08/27/2003	09/01/2023
574754-AB-3	MASHANTUCKET WSTRN PQT TRIBE SPECIAL REV 98 A 144A TAXABLE			2	1FE	1,525,557	100.1150	2,017,317	2,015,000	1,538,768		(10,928)			6.570	8.869	MS	44,129	132,386	01/23/2004	09/01/2013
586606-AZ-8	MENDOCINO CNTY CALIF PENSION O REF TAXABLE				2FE	3,782,449	103.8840	3,900,844	3,755,000	3,762,858		(2,886)			5.000	4.910	JJ	93,875	187,750	12/13/2002	07/01/2013
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPT-IMPT TAX SER B			2	1FE	2,807,558	96.9730	2,666,758	2,750,000	2,793,754		(2,357)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B			1	1FE	1,049,821	102.0620	1,056,342	1,035,000	1,037,891		(1,651)			8.150	7.959	FA	35,147	84,353	08/03/2000	08/01/2012
650034-YH-8	NEW YORK ST UDC TAXABLE PERSONAL INCOME TAX C2			2	1FE	1,210,771	102.1790	1,236,366	1,210,000	1,210,178		(75)			5.150	5.143	MS	18,348	62,315	12/12/2002	03/15/2013
650370-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA			2	2	1,348,225	86.1780	1,167,712	1,355,000	1,351,997		668			5.550	5.614	JD	6,267	75,203	04/06/2004	12/01/2014
658196-H4-5	NC EASTN MPA TAXABLE SER G				1FE	1,160,318	105.5950	1,193,224	1,130,000	1,140,852		(3,262)			5.550	5.200	JJ	31,358	62,715	01/21/2004	01/01/2014
658196-H6-0	NC EASTN MPA PWR SYS REV TAXABLE SER 2003E				1FE	3,240,000	100.0000	3,240,000	3,240,000	3,240,000					5.230	5.230	JJ	84,726	169,452	05/09/2003	01/01/2011
658196-H8-6	NC EASTN MPA TAXABLE SER E				1FE	1,699,515	105.5950	1,737,038	1,645,000	1,664,441		(5,852)			5.550	5.120	JJ	45,649	91,298	01/16/2004	01/01/2014
658196-H9-4	NC EASTN MPA PWR SYS REV TAX BNDS SER E				1FE	4,402,820	101.7140	4,266,902	4,195,000	4,361,143		(6,582)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SER 2003-B			2	1FE	910,000	102.0300	928,473	910,000	910,000					4.850	4.850	MS	14,712	44,135	02/20/2003	03/01/2015
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SER A	.@			1FE	4,145,717	67.2520	6,752,101	10,040,000	6,487,700		367,077			0.000	5.910	MAT			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SER A	.@			1FE	3,970,266	52.4010	6,293,360	12,010,000	6,339,634		374,357			0.000	6.180	MAT			04/10/2003	06/30/2021
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI			2	1FE	1,124,328	107.6450	1,275,593	1,185,000	1,158,741		4,602			8.000	8.604	JJ	47,400	94,800	01/11/2000	07/01/2015
796300-AL-5	SAN ANTONIO TEX INDL DEV CORP TAX STARBRIGHT PROJ			1	1FE	11,000,000	84.3900	9,282,900	11,000,000	11,000,000					5.110	5.110	FA	212,349	562,100	06/12/2003	08/15/2033
796825-AU-1	SAN BERNARDINO CO CA PENS OBL REV CABS (MBIA)	.@			2FE	8,824,800	87.4330	26,229,900	30,000,000	25,045,879		1,690,135			0.000	7.110	MAT			01/23/1996	08/01/2013
796825-AW-7	SAN BERNARDINO CO CA PENS OBL REV CAB (MBIA)	.@			2FE	4,895,800	76.3510	15,270,200	20,000,000	14,375,929		999,200			0.000	7.335	MAT			01/12/1996	08/01/2015
829788-AU-2	SISTERS PROVIDENCE OBL GRP SER 1997			2	1FE	2,559,690	102.5640	2,630,767	2,565,000	2,563,086		162			7.700	7.723	AO	49,376	197,505	03/21/1997	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV			2	1FE	22,670,000	117.2010	26,569,467	22,670,000	22,670,000					9.350	9.350	MS	624,118	2,119,645	03/28/1990	03/15/2022
88948A-AR-8	TOLL ROAD INV PART II PROJ REV BONDS MBIA-144A	.@			2FE	3,532,518	70.5850	8,046,713	11,400,000	7,722,478		565,425			0.000	7.750	MAT			09/13/2000	02/15/2016
88948A-AS-6	TOLL ROAD INV PART II REV MBIA-144A	.@			2FE	10,325,100	65.9350	25,121,121	38,100,000	24,103,538		1,736,849			0.000	7.620	MAT			08/25/1999	02/15/2017
88948A-AT-4	TOLL ROAD INV PART II REV MBIA 144A	.@			2FE	1,075,410	59.9220	2,696,495	4,500,000	2,565,894		194,611			0.000	8.045	MAT			12/17/1999	02/15/2018
897818-DB-3	TRUCKEE-DONNER PUB UTIL DIST C TAXABLE SER B			2	2	3,080,000	96.2570	2,964,716	3,080,000	3,080,000					5.750	5.750	JJ	88,550	177,100	03/28/2003	01/01/2013
961548-AR-5	WESTVACO CORP SOLID WASTE FAC REV 97A 144A				3FE	5,443,190	98.7180	5,429,490	5,500,000	5,452,721		1,312			7.670	7.762	JJ	194,520	421,850	06/19/2000	01/15/2027
2599999. U.S. Special Revenues - Issuer Obligations						151,128,616	XXX	206,158,351	241,575,000	201,049,547		5,923,665			XXX	XXX	XXX	2,829,860	7,698,740	XXX	XXX
31288E-Y3-5	FHLMC POOL #C76130			2	1	1,214,436	105.3790	1,287,809	1,222,074	1,214,774		99			5.000	5.166	MON	5,092	61,104	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL #C77673			2	1	3,107,845	105.5670	3,301,477	3,127,391	3,108,562		(338)			5.000	5.193	MON	13,031	156,370	02/13/2003	03/01/2033
31288G-S5-2	FHLMC POOL #C77740			2	1	461,084	105.5670	489,812	463,984	461,173		8			5.000	5.316	MON	1,933	23,199	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL #406430 (ARM)			2	1	44,036	104.4110	46,152	44,202	44,052		21			2.625	2.643	MON	97	1,252	03/26/1992	03/01/2022
31292G-L8-7	FHLMC POOL #00351			2	1	36,852	116.7850	43,362	37,130	36,878		4			8.000	8.267	MON	248	2,970	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL #A12226			2	1	1,132,269	105.5670	1,207,492	1,143,821	1,132,591		(39)			5.000	5.383	MON	4,766	57,191	12/23/2003	08/01/2033
313455-9F-6	FHA 113			2	1	63,350	100.0000	68,244	68,244	65,322		147			7.430	8.258	MON	423	4,814	02/20/1992	06/01/2024
31360A-KH-8	FNMA POOL #296			2	1	1,000	103.7070	1,058	1,020	1,009		1			13.250	14.303	MON	11	135	10/28/1982	09/01/2011
31362N-YL-4	FNMA POOL #66415 (ARM)			2	1	92,646	104.0690	97,479	93,667	93,116		9			4.348	4.496	MON	339	4,406	09/16/1993	07/01/2017
31362W-2T-2	FNMA DUS POOL #73686 (30/19)			2	1	4,244,791	113.2130	4,631,944	4,091,364	4,124,755		(13,345)			7.960	7.592	MON	27,139	325,673	01/07/1997	10/01/2026
31362W-TC-0	FNMA DUS POOL #73447 (30/30/20)			2	1	1,534,869	111.7210	1,612,485	1,443,309	1,500,735		(3,363)			7.400	6.816	MON	8,900	106,805	11/20/1998	05/01/2026
31362W-WM-4	FNMA DUS POOL #73552 (30/20)			1	1	3,263,629	102.1880	3,270,640	3,200,617	3,235,310		(2,513)			7.950	7.820	MON	21,204	254,449	06/05/1996	07/01/2026
31362W-XQ-4	FNMA DUS POOL #73587 (30/20)			1	1	1,623,254	96.5390	1,563,465	1,619,524	1,619,188		(156)			7.865	7.913	MON	10,615	127,375	07/05/1996	07/01/2026
31362X-CA-0	FNMA DUS POOL #73865 (30/18/15)			1	1	2,131,013	104.1630	2,090,391	2,006,840	2,043,078		(10,643)			7.000	5.940	MON	11,707	140,479	03/06/2002	01/01/2015
31362X-DB-7	FNMA DUS POOL #73898 (30/18/15)			2	1	2,616,349	104.1320	2,620,450	2,516,476	2,536,105		(7,184)			6.965	6.420	MON	14,606	175,273	03/31/1998	01/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
31362X-DC-5	FNMA DUS POOL #73899 (30/18/15)			2	1	3,494,896	104.1320	3,507,753	3,368,574	3,392,815		(9,145)			6.965	6.451	MON	19,552	234,621	03/30/1998	01/01/2015
313637-CF-5	FNMA DUS POOL #109070 (25/18/17.5)			2	1	2,229,405	109.5350	2,365,101	2,159,230	2,176,450		(4,849)			6.640	6.221	MON	11,948	143,373	08/25/1998	02/01/2016
313637-E8-9	FNMA DUS POOL #109159 (30/18/17.5)			2	1	2,024,289	107.7960	2,110,859	1,958,200	1,973,977		(4,616)			6.720	6.269	MON	10,966	131,591	07/22/1998	11/01/2015
31368H-NN-9	Fannie Mae			2	1	16,311,322	105.2030	16,763,121	15,934,132	16,302,985		(4,986)			5.000	4.055	MON	66,392	796,707	08/27/2009	09/01/2039
31371N-MG-7	FNMA POOL #256959			2	1	7,990,376	108.8170	8,614,091	7,916,162	7,987,281		(789)			6.000	5.398	MON	39,581	474,970	10/29/2007	11/01/2037
31377E-UE-7	FNMA DUS POOL #375081 (30/18/15)			1	1	3,628,511	105.4480	3,566,460	3,382,205	3,457,425		(20,025)			7.500	6.293	MON	21,139	253,665	08/19/2002	04/01/2015
31377E-V2-2	FNMA DUS POOL #375133 (30/30/15)			2	1	2,096,554	105.3400	2,161,886	2,052,302	2,078,447		(1,677)			7.790	7.636	MON	13,323	159,874	05/07/1997	05/01/2027
31377F-DA-1	FNMA DUS POOL #375497 (30/18/15)			2	1	1,882,535	105.7880	1,889,912	1,786,510	1,811,045		(6,304)			6.920	6.233	MON	10,302	123,627	04/03/1998	11/01/2015
31377L-HE-6	FNMA DUS POOL #380129 (30/17/15)			2	1	43,179	108.9930	42,494	38,988	40,160		(282)			7.910	6.406	MON	257	3,084	01/05/1999	07/01/2015
31377L-SE-4	FNMA DUS POOL #380417 (25/25/20)			2	1	5,335,913	111.9960	5,909,548	5,276,552	5,301,606		(3,205)			6.470	6.389	MON	28,449	341,393	06/24/1998	07/01/2023
31377M-E2-3	FNMA DUS POOL #380953(13.5/13.5/13)			2	1	2,215,913	103.1190	2,168,783	2,103,195	2,105,967		(9,964)			6.800	5.898	MON	11,918	143,017	11/20/1998	02/01/2012
31377N-4G-1	FNMA DUS POOL #382523 (16/16/10)			2	1	2,129,713	110.9240	2,322,091	2,093,406	2,101,317		14,416			7.770	7.541	MON	13,555	162,658	08/17/2000	06/01/2016
31377N-CW-7	FNMA DUS POOL #381785 (30/15.5/15)			1	1	1,747,157	111.4910	1,907,396	1,710,802	1,716,319		(2,772)			7.180	6.885	MON	10,578	124,542	07/13/1999	01/01/2015
31377Q-F9-8	FNMA DUS POOL #383692 (30/10/9.5)			2	1	482,424	98.5840	422,513	428,583	430,860		(7,041)			6.440	2.957	MON	2,377	27,984	03/18/2004	05/01/2011
31377S-A4-0	FNMA DUS POOL #385327 (30/15/14.5)			1	1	943,791	108.4100	967,527	892,473	914,932		(3,684)			6.160	5.307	MON	4,581	54,976	09/10/2002	08/01/2017
31377S-D8-8	FNMA DUS POOL #385427 (30/13.6/13)			1	1	3,162,916	108.8550	3,385,856	3,110,428	3,125,354		(4,827)			5.760	5.482	MON	14,930	179,161	08/16/2002	03/01/2016
31377S-UL-0	FNMA DUS POOL #385887 (30/18/15)			2	1	585,775	104.3300	562,935	539,574	566,496		(2,668)			5.330	4.257	MON	2,397	28,759	06/11/2003	01/01/2021
31377S-VH-8	FNMA DUS POOL #385916 (30/18/15)			1	1	2,446,481	104.5440	2,519,861	2,410,326	2,428,826		(2,401)			5.370	5.189	MON	10,786	129,434	01/27/2003	03/01/2021
31377T-AB-2	FNMA DUS POOL #386202 (30/15/14.5)			2	1	738,901	107.3110	704,233	656,254	697,680		(5,237)			5.480	3.724	MON	3,097	36,462	06/12/2003	05/01/2018
31377T-B5-4	FNMA DUS POOL #386260 (30/18/15)			2	1	1,355,299	102.0510	1,349,154	1,322,041	1,340,891		(2,018)			4.700	4.388	MON	5,178	62,136	05/23/2003	06/01/2021
31377T-RF-5	FNMA DUS POOL #386686 (30/18/15)			2	1	1,686,100	104.5060	1,700,441	1,627,117	1,663,265		(3,463)			5.520	5.066	MON	7,485	89,817	01/14/2004	12/01/2021
31377T-RG-3	FNMA DUS POOL #386687 (30/18/15)			2	1	1,250,429	104.5390	1,252,395	1,198,015	1,230,376		(3,032)			5.600	5.052	MON	5,591	67,089	01/13/2004	12/01/2021
31377T-RH-1	FNMA DUS POOL #386688 (30/18/15)			2	1	1,636,410	104.5390	1,638,983	1,567,818	1,610,168		(3,968)			5.600	5.052	MON	7,316	87,798	01/13/2004	12/01/2021
31377T-SZ-0	FNMA DUS POOL #386736 (30/30/20)			2	1	3,768,733	103.7040	3,882,860	3,744,162	3,762,203		(873)			5.480	5.451	MON	17,668	208,030	11/20/2003	01/01/2034
31377T-VU-7	FNMA DUS POOL #386827 (30/18/15)			2	1	2,820,412	103.7860	2,919,879	2,813,379	2,814,774		(774)			5.230	5.209	MON	12,670	149,183	01/28/2004	02/01/2022
31381G-U9-7	FNMA DUS POOL #460608 (30/20/19.5)			2	1	3,102,809	110.1640	3,172,335	2,879,637	3,013,251		(11,640)			6.150	5.238	MON	14,758	177,098	10/08/2002	03/01/2022
31407N-B2-8	FNMA Pool #835357			2	1	13,401,873	103.2090	14,658,814	14,203,011	13,430,605		(9,316)			4.500	6.168	MON	53,261	639,135	10/12/2005	09/01/2035
31410K-C3-6	FANNIE MAE POOL 889390			2	1	7,314,498	109.1090	7,854,398	7,198,644	7,306,770		(2,755)			6.000	5.164	MON	35,993	431,919	07/25/2008	03/01/2023
31412Q-BN-8	FANNIE MAE			2	1	16,724,642	105.2030	17,210,218	16,359,118	16,714,367		(6,029)			5.000	3.847	MON	68,163	817,956	07/13/2009	07/01/2039
31412U-H3-7	FANNIE MAE POOL 935050			2	1	4,816,567	105.2030	4,919,567	4,676,279	4,812,641		(1,889)			5.000	3.585	MON	19,485	233,814	05/06/2009	03/01/2039
31413Y-J7-7	FNMA Pool #959386			2	1	2,415,625	107.5880	2,525,961	2,347,807	2,412,452		318			5.500	3.846	MON	10,761	129,129	12/22/2008	12/01/2022
31413Y-L6-6	FNMA Pool #959449			2	1	11,966,260	107.5880	12,512,830	11,630,311	11,948,104		(8,600)			5.500	4.132	MON	53,306	639,667	12/22/2008	12/01/2022
31414P-4Z-9	FANNIE MAE POOL 972540			2	1	828,140	107.0550	862,316	805,486	827,562		(211)			5.500	3.591	MON	3,692	44,302	02/13/2009	02/01/2038
31415Y-XT-1	FANNIE MAE POOL 993590			2	1	8,053,966	105.2130	8,238,225	7,830,075	8,048,929		(2,041)			5.000	4.312	MON	32,625	391,504	05/22/2009	05/01/2039
31416H-Q3-2	FANNIE MAE POOL AA0473			2	1	13,647,808	105.2030	14,106,575	13,408,961	13,640,570		(1,316)			5.000	4.121	MON	55,871	670,448	02/26/2009	03/01/2039
31416M-KD-5	Fannie Mae			2	1	5,417,104	105.2130	5,552,001	5,276,935	5,410,554		(2,110)			5.000	2.404	MON	21,987	263,847	08/31/2009	03/01/2039
31416R-GU-1	FANNIE MAE POOL AA7410			2	1	7,712,335	105.2030	7,913,272	7,521,936	7,707,920		(1,875)			5.000	4.220	MON	31,341	376,097	05/29/2009	05/01/2039
31416R-PC-1	FANNIE MAE POOL AA7618			2	1	9,298,420	105.2130	9,490,966	9,020,750	9,292,142		(2,468)			5.000	4.038	MON	37,586	451,038	05/06/2009	05/01/2039
31417S-7M-6	Fannie Mae POOL AC6299			2	1	8,681,284	105.2030	8,726,604	8,295,046	8,675,019		(5,483)			5.000	3.951	MON	34,563	414,752	12/08/2009	12/01/2039
31417V-Q3-0	Fannie Mae Pool AC8573			2	1	34,827,007	105.2030	35,310,742	33,564,515	34,806,014		(20,993)			5.000	4.197	MON	139,852	1,398,521	01/28/2010	01/01/2040
31418M-J7-8	Fannie Mae POOL AD0285			2	1	16,466,247	106.8280	16,646,415	15,582,431	16,428,461		(24,802)			5.000	2.532	MON	64,927	779,122	10/22/2009	09/01/2022
31419J-N5-3	FNMA Pool AE7611			2	1	13,005,623	98.1090	12,684,425	12,928,858	13,004,595		(1,027)			3.000	2.906	MON	32,322	32,322	08/26/2010	11/01/2025
31419K-VW-2	FNMA Pool AE8728			2	1	12,368,000	98.1090	12,047,578	12,279,739	12,366,873		(1,127)			3.000	2.889	MON	30,699	30,699	08/31/2010	11/01/2025
32399W-9Z-6	FHA PROJECT, CITICORP PL #152			2	1	248,267	100.0000	234,120	234,120	241,511		(507)			7.430	6.906	MON	1,450	17,398	10/12/1993	09/01/2024
36184*-9A-2	FHA 221(D)4 PROJ LOAN GMAC #56			2	1	375,613	100.0000	374,210	374,210	372,391		(510)			7.430	7.395	MON	2,317	27,790	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			2	1	1,872,642	100.0000	1,923,569	1,923,569	1,894,704		1,684			8.930	9.350	MON	14,315	171,765	02/14/1991	07/01/2019
370424-A#-0	FHA (GMAC) PROJ #110 PUTABLE (GMAC)			2	1	24,625	100.0000	44,671	44,671	39,790		1,190			6.620	13.989	MON	246	3,159	06/21/1984	04/01/2014
370990-9X-6	FHA PROJ SECT 236 GMAC #2-236-2			2	1	99,348	100.0000	107,493	107,493	105,113		416			8.090	9.167	MON	725	8,985	05/09/1991	11/01/2014
380992-GM-3	FHA 221(D)4 PROJ LOAN GMAC #12			2	1	135,224	100.0000	134,829	134,829	134,815		(52)			7.430	7.438	MON	835	10,015	01/24/2002	06/20/2021
664355-9W-6	FHA PROJ PL# 85-1 NON-PUTABLE			2	1	107,901	100.0000	109,796	109,796	108,558		50			8.548	8.835	MON	782	9,527	03/10/1992	12/25/2020
67199A-SD-0	FHA PROJ LOAN #023-43254 (OAKNOLL)			2	1	6,488,734	105.8020	6,797,263	6,424,489	6,475,542		(2,117)			5.600	5.546	MON	29,981	359,771	04/27/2004	06/01/2036
917991-8U-8	FHA PROJ #132 NON-PUTABLE (USGI)			2	1	147,456	100.0000	262,290	262,290	189,036		3,318			7.430	14.174	MON	1,624	19,483	06/21/1984	12/01/2023
917991-8Y-0	FHA SECT 236 USGI PC #2055			2	1	300,816	100.0000	321,132	321,132	310,982		759			8.930	9.804	MON	2,390	28,676	09/13/1990	10/01/2019
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						293,423,691	XXX	301,711,007	286,916,229	291,967,538		(230,609)			XXX	XXX	XXX	1,268,004	14,233,385	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
312906-J5-0	FHLMC REMIC SER 198-Z			2	1	250,902	119.5260	339,894	284,368	265,270		(438)			8.500	10.737	MON	1,074	24,171	08/15/1991	09/15/2022
312916-FL-8	FHLMC REMIC SER 1526-L (B-PAC)			2	1	1,507,850	106.4410	1,768,567	1,661,542	1,602,524		653			6.500	7.611	MON	9,000	108,000	06/01/1993	06/15/2023
312916-ZY-8	FHLMC REMIC SER 1562 Z (ACRL)			2	1	2,344,114	112.2990	2,789,601	2,484,077	2,406,896		(2,847)			7.000	7.983	MON	14,490	173,885	01/10/2001	07/15/2023
31339L-XW-5	FHLMC REMIC SER 2391 VQ (VADM)			2	1	42,481	100.2650	40,403	40,296	40,283		(444)			6.000	3.504	MON	201	2,418	10/15/2002	02/15/2011
31339N-TZ-9	FHLMC REMIC SER 2428 ED (B-PAC)			2	1	4,721	107.7870	5,108	4,739	4,725					6.000	6.100	MON	24	284	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC REMIC SER 1578 K (B-PAC)			2	1	574,968	117.3440	708,970	604,182	591,670		(7)			6.900	7.576	MON	3,474	41,689	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC REMIC SER 1560 Z (PAC Z)			2	1	11,089,467	112.2830	13,583,566	12,097,605	11,464,369		(106,827)			7.000	8.520	MON	70,569	846,833	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC REMIC SER 1572 ZZ			2	1	2,663,834	99.9510	2,873,003	2,874,409	2,765,281		5,292			7.000	8.293	MON	16,767		01/28/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SER 1648-G (PAC1)			2	1	2,038,863	109.1260	2,736,280	2,507,441	2,381,652		16,295			6.000	8.011	MON	12,537	150,446	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC REMIC SER 1676 KZ (PAC Z)			2	1	5,797,646	114.8440	7,284,795	6,343,220	6,038,911		(44,947)			6.500	7.961	MON	34,359	412,309	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SER 1685 J (SEQ)			2	1	4,502,794	106.3720	5,719,032	5,376,471	5,162,504		63,692			6.000	7.891	MON	26,882	322,588	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SER 1709-Z			2	1	4,952,878	103.0470	5,798,962	5,627,503	5,122,227		17,878			6.500	8.700	MON	30,482	353,228	12/01/2010	03/15/2024
3133T5-MS-9	FHLMC REMIC SER 1731 H (SEQ)			2	1	2,450,039	103.1140	3,202,953	3,106,231	2,909,745		(5,251)			6.250	8.653	MON	16,178	194,139	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC REMIC SER 1755 N (SEQ)			2	1	1,636,667	100.7830	2,251,841	2,234,357	1,939,418		(134,904)			6.000	9.155	MON	11,172	134,061	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC REMIC SER 1806 D (SEQ)			2	1	581,552	99.9510	625,021	625,325	613,725		7,104			6.500	7.599	MON	3,387	40,646	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC REMIC SER 1811 G (SEQ)			2	1	1,161,921	113.9040	1,414,540	1,241,866	1,200,634		4,319			6.500	7.268	MON	6,727	80,721	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC REMIC SER 1843 Z (SEQ Z)			2	1	1,930,846	107.5620	2,387,625	2,219,776	2,056,462		(10,400)			7.000	9.324	MON	12,949	155,384	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC REMIC SER 1871 Z			2	1	318,374	105.7910	371,737	351,387	334,707		1,485			7.000	8.782	MON	2,050	24,597	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC REMIC SER 1910 ZU (ACRL)			2	1	4,039,970	100.5190	3,955,032	3,934,615	3,995,366		(1,518)			8.000	7.699	MON	26,231	314,769	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC REMIC SER 1941 E (SEQ)			2	1	556,643	115.7620	663,136	572,843	562,813		182			7.500	7.969	MON	3,580	42,963	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC REMIC SER 1995 PD (B-PAC)			2	1	1,285,751	99.9360	1,377,241	1,378,129	1,321,968		(3,360)			6.500	7.448	MON	7,465	89,578	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SER 2086 GB (SEQ)			2	1	802,511	105.9230	912,338	861,320	841,755		7,022			6.000	7.725	MON	4,307	51,679	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC REMIC SER 2141 E (SEQ)			2	1	634,162	108.8460	739,107	679,042	643,376		867			6.600	8.343	MON	3,735	44,817	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC REMIC SER 2252 PE (B-PAC)			2	1	757,598	115.7820	878,812	759,021	757,256		(66)			7.500	7.593	MON	4,744	56,927	10/31/2000	08/15/2030
3133TT-TT-8	FHLMC REMIC SER 2330 PZ (PAC-Z)			2	1	8,015,251	114.8440	9,885,713	8,607,964	8,279,014		(16,212)			6.500	7.785	MON	46,626	559,518	06/19/2001	06/15/2031
31358J-BJ-9	FNMA REMIC SER 1991-119 Z (ACRL)			2	1	631,121	120.8750	848,738	702,162	658,238		(3,845)			8.500	10.343	MON	4,974	59,684	09/01/1991	09/25/2021
31358J-KC-4	FNMA /GNMA SER G-27 JQ (B PAC)			2	1	336,023	120.3710	411,726	342,048	338,823		104			8.500	8.791	MON	2,423	29,074	11/26/2001	06/25/2018
31358P-HT-7	FNMA /GNMA SER G92-35 E (B PAC)			2	1	680,067	113.3060	755,291	666,592	669,957		(510)			7.500	7.323	MON	4,166	49,994	08/03/1998	07/25/2022
31358U-2K-1	FNMA REMIC SER 1993 50-PZ (PAC Z)			2	1	7,865,133	112.0320	9,344,200	8,340,645	8,056,957		(12,072)			7.000	7.982	MON	48,654	583,845	06/03/1993	05/25/2023
31358U-7D-2	FNMA REMIC SER 1993-70 Z			2	1	1,278,159	111.8070	1,575,771	1,409,363	1,345,466		1,318			6.900	8.640	MON	8,104	97,247	01/31/2000	05/25/2023
31358U-MV-5	FNMA /GNMA SER 1993 15-H (B-PAC)			2	1	2,476,216	110.9720	2,764,779	2,491,412	2,478,207		73			7.250	7.374	MON	15,052	180,627	04/28/1998	04/25/2023
31359A-2P-3	FNMA REMIC SER 1993 104-E (SEQ)			2	1	733,196	111.0980	896,513	806,957	781,508		1,446			6.500	7.665	MON	4,371	52,452	07/01/1993	07/25/2023
31359A-KE-8	FNMA REMIC SER 1993-65 ZZ (ACRL)			2	1	57,580	103.8380	60,066	57,846	57,772		22			7.000	7.024	MON	742		11/01/2008	06/25/2013
31359A-UG-2	FNMA REMIC SER 1993-96 PZ (PAC Z)			2	1	717,484	112.0020	835,859	746,290	729,695		1,238			7.000	7.684	MON	4,353	52,241	10/24/2003	06/25/2023
31359B-P4-3	FNMA REMIC SER 1993 133-KZ (B-PAC)			2	1	5,284,420	112.0720	6,106,285	5,448,518	5,354,914		1,009			7.000	7.559	MON	31,783	381,396	08/06/1993	08/25/2023
31359B-TX-5	FNMA REMIC SER 1993-127 H (BPAC)			2	1	360,785	111.1390	437,550	393,696	376,131		217			6.500	7.875	MON	2,133	25,590	03/31/2000	07/25/2023
31359B-VY-0	FNMA REMIC SER 1993-130 M (B-PAC)			2	1	3,928,948	114.8750	5,226,813	4,550,000	4,347,095		45,795			6.500	7.996	MON	24,646	295,750	02/28/2000	08/25/2023
31359D-3U-5	FNMA REMIC SER 1993-163 ZA			2	1	901,790	107.6170	1,009,103	937,679	916,805		1,109			7.000	7.678	MON	5,470	65,638	04/27/2000	09/25/2023
31359D-JT-1	FNMA REMIC SER 1993-156 ZB (Z)			2	1	4,684,173	112.0970	5,485,902	4,893,906	4,766,145		(2,687)			7.000	7.730	MON	28,548	342,573	06/08/1999	09/25/2023
31359D-YS-6	FNMA /GNMA SER 1993 31-PW (B-PAC1)			2	1	10,253,125	114.8810	11,488,090	10,000,000	10,077,491		(9,811)			7.000	6.839	MON	58,333	700,000	09/01/1993	09/25/2023
31359D-Z4-8	FNMA REMIC SER 1993-187 LA (B-PAC)			2	1	9,765,300	112.9140	11,291,420	10,000,000	9,886,770		9,398			6.500	6.758	MON	54,167	650,000	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SER 1993-183 KA (BPAC)			2	1	9,256,087	111.1000	10,528,142	9,476,284	9,380,762		(402)			6.500	6.761	MON	51,330	615,958	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SER 1993-223 PZ (PAC Z)			2	1	1,783,247	111.1970	2,117,538	1,904,316	1,839,128		(1,678)			6.500	7.546	MON	10,315	123,781	03/29/2000	12/25/2023
31359G-ER-3	FNMA REMIC SER 1993-225 OK (B-PAC)			2	1	4,034,093	112.2740	5,699,043	5,076,000	4,649,419		17,783			6.500	8.738	MON	27,495	329,940	12/12/1997	12/25/2023
31359H-5D-2	FNMA REMIC SER 1994-93 PN (B-PAC)			2	1	2,283,530	120.8750	2,853,859	2,361,000	2,319,131		2,592			8.000	8.415	MON	15,740	188,880	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC REMIC SER 1996-32 PJ (B-PAC)			2	1	1,173,456	112.2210	1,342,032	1,195,879	1,182,751		(717)			7.000	7.268	MON	6,976	83,712	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC /GNMA SER G94-13 ZA (Z.PAC)			2	1	7,251,694	117.8750	9,895,765	8,395,135	7,776,399		(15,117)			7.000	9.601	MON	48,972	587,660	11/10/1994	11/17/2024
313602-EG-5	FNMA REMIC SER 1988 17-C (B.PAC)			2	1	43,973	115.9570	50,494	43,546	43,461		(51)			10.000	9.979	MON	363	4,355	05/31/1989	03/25/2018
31364H-FQ-5	FNMA STRIP SER 56-1 (SEQ)			2	1	1,684	108.8910	2,451	2,251	1,908		(30)			6.000	15.570	MON	11	135	09/22/1989	04/01/2019
3137GA-TA-5	FREDDIE MAC 3742 EM			2	1	3,998,266	89.0350	3,694,953	4,150,000	3,999,115		850			3.500	3.970	MON	12,104		12/01/2010	10/15/2025
31392E-3V-0	FNMA REMIC SER 2002-71 PZ (PAC-Z)			2	1	20,414,413	108.2120	23,715,375	21,915,580	21,022,926		259,873			5.500	6.468	MON	100,446	1,170,202	12/01/2010	11/25/2032
31392K-LK-0	FHLMC REMIC SER 2450 PG (BPAC)			2	1	9,909,267	107.2270	10,116,446	9,434,590	9,501,410		(58,475)			6.000	5.362	MON	47,173	566,075	09/20/2002	09/15/2014
31392W-JK-7	FHLMC REMIC SER 2509 TF (BPAC)			2	1	2,341,922	102.5770	2,410,557	2,350,000	2,344,725		498			5.500	5.583	MON	10,771	129,250	10/15/2002	08/15/2031
31393B-N9-2	FNMA REMIC SER 2003-35 DZ (PAC Z)			2	1	1,473,032	110.7390	1,686,588	1,523,032	1,492,003		4,810			5.500	5.974	MON	6,981	81,324	12/01/2010	05/25/2033
31393C-AH-6	FNMA REMIC SER 2003-34 AV (VADM)			2	1	8,810,664	106.4550	8,729,991	8,200,679	8,411,844		(108,329)			6.000	3.257	MON	41,003	492,041	04/17/2003	06/25/2013
31393D-VQ-1	FNMA REMIC SER 2003-61 MZ (PAC Z)			2	1	9,385,117	97.6820	9,866,055	10,100,167	9,551,346		109,611			5.000	5.773	MON	42,084	491,593	12/01/2010	08/25/2033

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
31393E-2C-2	FNMA REMIC SER 2003-85 PZ (PACZ)			2	1	7,731,636	97.9660	9,039,983	9,227,636	8,047,542		187,662			5.000	6.860	MON	38,448	449,125	12/01/2010	09/25/2033
31393E-CB-3	FNMA REMIC SER 2003-74 PT (PAC)			2	1	7,103,115	102.6420	7,357,485	7,168,076	7,140,185		4,915			5.000	5.144	MON	29,867	358,404	07/30/2003	02/25/2029
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z)			2	1	15,160,982	97.7470	16,800,235	17,187,504	15,625,526		339,737			5.000	6.323	MON	71,615	836,546	12/01/2010	09/25/2033
31393K-TA-3	FHLMC REMIC SER 2575 PD (B-PAC)			2	1	742,941	102.5240	747,448	729,044	728,836		(1,243)			5.500	5.216	MON	3,341	40,097	07/08/2003	03/15/2012
31393L-AQ-6	FHLMC REMIC SER 2571 PZ (PAC Z)			2	1	29,190,509	108.0000	33,199,841	30,740,509	29,831,728		230,964			5.500	6.230	MON	140,894	1,641,417	12/01/2010	02/15/2033
31393L-PN-7	FHLMC REMIC SER 2564 VH (PAC)			2	1	3,224,612	106.4030	3,207,546	3,014,537	3,108,116		(29,183)			5.500	1.435	MON	13,817	165,800	03/28/2003	03/15/2013
31393M-A9-2	FHLMC REMIC SER 2579 DB (BPAC)			2	1	779,321	99.5230	894,714	899,000	816,118		6,026			4.000	5.157	MON	2,997	35,960	03/19/2003	03/15/2023
31393M-YM-7	FHLMC REMIC SER 2583 MD (BPAC)			2	1	1,176,274	106.3250	1,229,160	1,156,043	1,157,475		(1,776)			5.500	5.258	MON	5,299	63,582	07/08/2003	04/15/2014
31393N-QM-4	FHLMC REMIC SER 2599 DZ (PAC-Z)			2	1	1,472,407	111.4350	1,697,183	1,523,032	1,492,231		5,425			5.500	5.984	MON	6,981	81,324	12/01/2010	04/15/2033
31393P-BK-9	FHLMC REMIC SER 2595 AE (SEQ)			2	1	972,344	108.0030	1,080,026	1,000,000	985,507		2,408			5.000	5.359	MON	4,167	50,000	04/19/2004	04/15/2018
31393T-DM-5	FNMA REMIC SER 2003-89 DW (PAC)			2	1	13,723,665	101.4720	13,987,707	13,784,835	13,737,617		1,293			5.000	5.071	MON	57,437	689,242	08/15/2003	03/25/2029
31393T-S2-3	FNMA REMIC SER 2003-109 PZ (PAC Z)			2	1	762,806	107.7980	827,678	767,806	761,984		89			6.000	6.110	MON	3,839	44,605	12/01/2010	11/25/2033
31393W-6V-6	FHLMC REMIC SER 2640 BZ (PAC-Z)			2	1	21,506,017	98.3480	22,449,373	22,826,420	21,950,905		305,478			5.000	5.719	MON	95,110	1,111,002	12/01/2010	07/15/2033
31393W-BC-2	FHLMC REMIC SER 2640 OE (PAC)			2	1	11,463,717	101.0690	11,214,786	11,096,157	11,093,005		(63,859)			5.000	4.502	MON	46,234	554,808	06/26/2003	08/15/2011
31393W-BR-9	FHLMC REMIC SER 2640 PZ (PAC Z)			2	1	16,382,812	98.5880	18,062,097	18,320,786	16,892,866		302,719			5.000	6.240	MON	76,337	891,705	12/01/2010	07/15/2033
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z)			2	1	2,693,141	107.3710	3,109,081	2,895,651	2,758,043		16,073			5.000	5.859	MON	12,065	140,936	12/01/2010	07/15/2033
31393W-WZ-8	FHLMC REMIC SER 2638 CZ (PAC-Z)			2	1	4,510,539	104.9320	4,902,568	4,672,133	4,550,165		13,390			5.000	5.402	MON	19,467	227,401	12/01/2010	07/15/2033
31393X-BJ-5	FNMA REMIC SER 2004-12 WZ (PAC-Z)			2	1	2,888,140	106.1480	3,195,651	3,010,558	2,892,965		7,749			6.000	6.423	MON	15,053	174,897	12/01/2010	03/25/2034
31393X-V8-7	FNMA REMIC SER 2004-35 AZ (ACRL)			2	1	16,238,434	100.3030	20,297,902	20,236,524	17,314,016		628,699			4.500	6.909	MON	75,887	888,830	12/01/2010	05/25/2034
31394B-NS-9	FNMA REMIC SER 2004-87 UC (PAC)			2	1	1,774,685	101.8420	1,813,614	1,780,807	1,775,380		62			4.500	4.551	MON	6,678	80,136	11/12/2004	03/25/2029
31394B-SF-2	FNMA REMIC SER 2004-90 PC (PAC)			2	1	4,200,588	100.6530	4,152,104	4,125,175	4,115,900		(10,622)			5.000	4.629	MON	17,188	206,259	11/08/2004	06/25/2011
31394C-D3-3	FNMA 2005-28			2	1	13,202,833	105.7930	14,125,455	13,352,000	13,279,684		19,863			5.000	5.182	MON	55,633	667,600	04/05/2005	03/25/2031
31394C-X6-4	FNMA 2005-28 BC			2	1	12,164,564	105.6610	12,998,441	12,302,000	12,235,612		18,241			5.000	5.182	MON	51,258	615,100	04/05/2005	03/25/2031
31394D-JG-6	FNMA 2005-29 QC			2	1	23,431,160	105.6330	25,044,623	23,709,000	23,577,485		36,842			5.000	5.191	MON	98,788	1,185,450	04/05/2005	03/25/2031
31394G-HT-3	FHLMC REMIC SER 2649 OC (PAC)			2	1	5,901,844	101.5770	5,971,607	5,878,880	5,869,465		(5,388)			5.000	4.959	MON	24,495	293,944	07/24/2003	10/15/2011
31394G-KL-6	FHLMC REMIC SER 2649 VA (VADM)			2	1	8,854,762	107.2800	8,825,104	8,226,227	8,466,151		(111,647)			5.500	1.503	MON	37,704	452,442	07/03/2003	12/15/2012
31394H-R4-5	FHLMC REMIC SER 2663 ZP (PAC-Z)			2	1	1,201,504	98.5020	1,278,200	1,297,636	1,224,070		12,615			5.000	5.826	MON	5,407	63,158	12/01/2010	08/15/2033
31394J-UZ-8	FHLMC REMIC SER 2677 VC (RESEC - VADM)			2	1	5,947,036	107.1610	6,048,707	5,644,525	5,766,678		(42,698)			5.500	2.889	MON	25,871	310,449	09/23/2003	04/15/2013
31394K-CN-2	FHLMC REMIC SER 2690 TD (PAC)			2	1	930,185	100.0710	924,058	923,404	921,915		(752)			4.500	4.364	MON	3,463	41,553	10/08/2003	02/15/2011
31394K-CT-9	FHLMC REMIC SER 2690 TZ (PAC Z)			2	1	11,197,424	98.5080	13,591,553	13,797,424	11,459,523		126,177			4.500	6.189	MON	51,740	606,011	12/01/2010	10/15/2033
31394K-D3-5	FHLMC REMIC SER 2690 VZ (PAC Z)			2	1	8,549,654	97.7470	9,594,095	9,815,282	8,689,657		62,632			5.000	6.223	MON	40,897	477,727	12/01/2010	10/15/2033
31394K-N8-3	FHLMC REMIC SER 2686 KZ (ACRL)			2	1	1,319,076	97.1470	1,683,249	1,732,681	1,404,938		71,054			4.500	7.258	MON	6,498	76,103	12/01/2010	10/15/2033
31394K-PM-0	FHLMC REMIC SER 2686 VL (VADM)			2	1	2,241,272	107.9910	2,300,661	2,130,423	2,187,789		(10,678)			5.500	3.273	MON	9,764	117,173	10/31/2003	07/15/2014
31394L-EC-2	FHLMC REMIC SER 2691 MC (PAC)			2	1	447,715	100.0870	447,963	447,575	446,805		(82)			4.500	4.502	MON	1,678	20,141	10/15/2003	02/15/2011
31394M-C7-3	FHLMC REMIC SER 2702 AB (PAC)			2	1	107,472	100.7570	110,850	110,016	109,685		223			4.500	5.006	MON	413	4,951	06/15/2004	07/15/2027
31394M-NH-9	FHLMC REMIC SER 2716 VZ (PAC Z)			2	1	6,464,607	100.7460	7,150,188	7,097,270	6,685,567		141,079			5.000	6.152	MON	29,572	345,437	12/01/2010	12/15/2033
31394M-UQ-1	FHLMC REMIC SER 2723 PT (BPAC)			2	1	1,157,846	100.3950	1,167,338	1,162,751	1,160,634		266			4.500	4.587	MON	4,360	52,324	02/25/2004	08/15/2029
31394M-VN-7	FHLMC REMIC SER 2725 CB (SEQ)			2	1	9,176,667	105.6970	10,766,006	10,185,687	9,805,258		130,427			4.000	5.301	MON	33,952	407,427	12/29/2003	12/15/2018
31394N-KB-3	FHLMC REMIC SER 2742 LB (B-PAC)			2	1	1,363,233	101.5340	1,364,944	1,344,328	1,343,501		(1,788)			5.000	4.704	MON	5,601	67,216	05/04/2004	10/15/2011
31394R-VE-6	FHLMC REMIC SER 2758 KZ (PAC Z)			2	1	9,788,215	103.2580	10,468,488	10,138,215	9,827,291		12,088			5.500	5.869	MON	46,467	541,339	12/01/2010	03/15/2034
31394R-Y7-8	FHLMC REMIC SER 2761 QZ (PAC-Z)			2	1	1,287,997	106.8870	1,360,802	1,273,122	1,286,144		(1,027)			6.000	5.967	MON	6,366	73,962	12/01/2010	03/15/2034
31394R-YT-0	FHLMC REMIC SER 2769 BX (PAC)			2	1	1,282,550	100.3050	1,254,315	1,250,506	1,249,400		(4,126)			4.500	3.982	MON	4,689	56,273	03/10/2004	04/15/2011
31394T-6K-6	FHLMC REMIC SER 2760 PN (PAC)			2	1	2,812,998	101.1850	2,829,526	2,796,394	2,792,816		(2,170)			4.500	4.386	MON	10,486	125,838	04/02/2004	08/15/2011
31394T-C6-0	FHLMC REMIC 2759 BC			2	1	4,787,278	102.1730	4,880,629	4,776,829	4,769,398		(3,154)			5.000	4.977	MON	19,903	238,841	08/04/2004	03/15/2012
31394W-NL-8	FHLMC REMIC SER 2777 ZC (ACRL-SEQ)			2	1	14,050,672	98.4740	17,833,348	18,109,665	15,138,894		567,675			4.500	7.328	MON	67,911	795,414	12/01/2010	04/15/2034
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC)			2	1	21,590,949	99.8070	22,827,964	22,872,199	21,919,023		179,710			5.000	5.647	MON	95,301	1,113,230	12/01/2010	03/15/2034
31394X-LR-5	FHLMC REMIC SER 2780 AC (SEQ)			2	1	875,854	99.9940	977,529	977,583	974,996		10,767			3.000	4.969	MON	2,444	29,327	06/17/2004	04/15/2011
31394Y-KH-6	FHLMC REMIC SER 2791 OB (SEQ-NAS)			2	1	5,016,346	105.5270	5,443,305	5,158,196	5,084,954		7,118			4.500	5.420	MON	19,343	232,119	06/10/2004	05/15/2033
31395A-UZ-6	FHLMC REMIC 2812 OC			2	1	7,722,483	101.4890	7,649,833	7,537,576	7,538,086		(17,683)			5.000	4.512	MON	31,407	376,879	08/10/2004	10/15/2011
31395A-V4-4	FHLMC REMIC SER 2812 OG (PAC)			2	1	3,982,500	103.4400	4,654,818	4,500,000	4,159,119		61,759			5.000	6.272	MON	18,750	225,000	06/01/2004	06/15/2034
31395E-6D-4	FHLMC REMIC Series 2847 Class PD			2	1	22,919,964	103.8430	23,550,645	22,679,000	22,681,434		(58,358)			5.000	4.843	MON	94,496	1,133,950	09/29/2004	07/15/2012
31395E-QX-8	FHLMC REMIC SER 2840 OQ (PAC)			2	1	5,073,948	101.2640	5,157,424	5,093,047	5,083,488		1,098			4.500	4.584	MON	19,099	229,187	09/08/2004	10/15/2027
31395F-ED-2	FHLMC 2836 YB			2	1	8,229,904	101.6660	8,177,868	8,043,889	8,043,833		(20,971)			5.000	4.528	MON	33,516	402,195	11/05/2004	10/15/2011
31395G-DL-3	FHLMC Series 2852 Class UL			2	1	481,215	99.9660	476,878	477,041	476,243		(658)			4.500	4.337	MON	1,789	21,467	10/21/2004	01/15/2011
31395G-J3-7	FHLMC Series 2861 Class WC			2	1	11,131,131	103.3830	11,352,498	10,981,000	10,985,586		(32,733)			5.000	4.786	MON	45,754	549,050	11/12/2004	04/15/2012
31395H-GH-7	FHLMC 2869 MC			2	1	1,207,158	100.9430	1,191,731	1,180,595	1,180,000		(2,708)			5.000	4.569	MON	4,919	59,030	11/05/2004	08/15/2011

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
31395H-MA-5	FHLMC 2877 MV			2	1	4,272,104	102.0540	4,322,023	4,235,047	4,231,510		(4,433)			4.750	4.581	MON	16,764	201,165	10/06/2004	01/15/2012
31395H-WB-2	FHLMC			2	1	19,881,250	106.8810	21,376,120	20,000,000	19,930,763		15,885			5.000	5.110	MON	83,333	1,000,000	01/19/2005	02/15/2033
31395P-5J-7	FHLMC SERIES 2931 CLASS QB			2	1	5,436,419	102.5790	5,524,431	5,385,543	5,395,288		(12,124)			4.500	4.010	MON	20,196	242,350	12/22/2008	07/15/2012
31395P-X6-4	FHLMC 2950 NC			2	1	11,871,563	104.8530	12,582,336	12,000,000	11,953,924		20,617			5.000	5.204	MON	50,000	600,000	04/05/2005	09/15/2030
31395U-AG-6	FHLMC Series 2981 Class XB			2	1	6,808,928	107.5430	7,284,936	6,774,000	6,785,566		(6,613)			5.000	4.962	MON	28,225	338,700	05/13/2005	09/15/2015
31395U-AH-4	FHLMC Series 2981 Class XC			2	1	27,251,333	106.1010	29,033,059	27,363,502	27,278,108		8,051			5.000	5.079	MON	114,015	1,368,175	05/13/2005	02/15/2023
31395X-3Z-6	FREDDIE MAC			2	1	2,479,090	103.6450	2,578,311	2,487,642	2,481,058		499			5.500	5.648	MON	11,402	136,820	06/19/2007	04/15/2030
31396K-PR-7	FANNIE MAE 2006-69 PB			2	1	3,366,554	103.8930	3,450,174	3,320,892	3,319,531		(8,426)			6.000	5.534	MON	16,604	199,254	12/04/2006	07/25/2012
31396T-DV-2	FHR 3164 ME			2	1	10,100,000	106.9260	10,692,560	10,000,000	10,010,318		(29,195)			6.000	5.811	MON	50,000	600,000	10/03/2006	04/15/2013
31396V-F5-2	FANNIE MAE SERIES 200745 CLASS PD			2	1	12,313,422	104.1610	12,707,630	12,200,000	12,188,315		(51,996)			6.000	5.698	MON	61,000	732,000	10/17/2007	01/25/2012
31396V-J3-3	FANNIE MAE SERIES 200745 CLASS PQ			2	1	3,872,870	101.4030	3,870,368	3,816,810	3,819,681		(26,250)			5.500	4.057	MON	17,494	209,925	05/29/2008	07/25/2011
31396V-RU-4	FANNIE MAE SERIES 200736 CLASS PA			2	1	1,969,026	100.5420	1,953,669	1,943,143	1,941,269		(13,104)			5.500	4.079	MON	8,906	106,873	05/29/2008	04/25/2011
31396W-E7-7	FANNIE MAE Series 2007-65 Class PA			2	1	1,670,246	102.6840	1,708,394	1,663,747	1,660,928		(3,876)			6.000	5.536	MON	8,319	99,825	06/20/2007	11/25/2011
31396W-V8-6	FANNIE MAE SERIES 200776 CLASS PC			2	1	10,159,375	104.6910	10,469,050	10,000,000	10,015,515		(52,718)			6.000	5.523	MON	50,000	600,000	11/30/2007	07/25/2012
31396X-GP-3	FANNIE MAE SERIES 2007-77 CLASS J			2	1	1,698,102	100.4560	1,672,016	1,664,434	1,664,605		(19,149)			5.500	2.945	MON	7,629	91,544	12/22/2008	03/25/2011
31397A-3R-2	FHR 3199 CLASS DB			2	1	1,646,518	102.6390	1,673,517	1,630,482	1,636,342		(4,735)			4.500	3.747	MON	6,114	73,372	12/22/2008	06/15/2012
31397A-FM-0	FHR 3199			2	1	13,333,180	107.5210	14,632,530	13,608,947	13,336,091		2,501			6.000	6.356	MON	68,045	790,607	12/01/2010	08/15/2036
31397B-DM-0	FHR 3210 PC			2	1	16,090,000	108.2200	17,315,184	16,000,000	16,002,572		(22,609)			6.000	5.912	MON	80,000	960,000	09/06/2006	10/15/2013
31397C-SW-0	Freddie Mac 3242 ND			2	1	6,591,622	105.2560	6,893,894	6,549,663	6,547,175		(10,182)			5.750	5.613	MON	31,384	376,606	01/10/2007	02/15/2012
31397J-QV-9	Freddie Mac SERIES 3351 CLASS O			2	1	5,302,634	89.6720	6,358,495	7,090,860	5,681,672		68,941			0.000	13.372	MON			06/02/2008	12/15/2036
31397L-3P-2	FANNIE MAE SERIES 200861 CLASS MA			2	1	4,655,020	106.0120	4,858,940	4,583,404	4,622,530		(7,313)			5.500	4.420	MON	21,007	252,087	07/07/2008	09/25/2013
31398E-L2-8	FREDDIE MAC 3554			2	1	7,456,631	102.1160	7,600,192	7,442,676	7,447,970		(4,545)			3.400	3.187	MON	21,088	253,051	07/08/2009	01/15/2013
31398F-XE-6	Fannie Mae			2	1	1,048,121	100.7900	1,044,647	1,036,461	1,047,025		(991)			4.500	4.384	MON	3,887	46,641	11/18/2009	02/25/2023
31398M-LJ-3	Fannie Mae FNR 2010-24 B			2	1	8,384,423	92.3240	8,058,804	8,728,801	8,403,699		19,276			3.500	4.077	MON	25,459	152,754	06/07/2010	03/25/2025
31398M-U5-3	Fannie Mae FNR 2010-29 PA			2	1	11,477,894	105.3860	11,431,630	10,847,389	11,449,247		(28,647)			4.500	2.007	MON	40,678	244,066	06/09/2010	09/25/2019
38373M-Z4-5	GNMA REMIC 2008-59 Class C			2	1	16,035,609	112.1410	16,428,642	14,650,000	15,820,646		(214,963)			5.775	3.546	MON	70,503	614,316	04/06/2010	05/16/2016
38373Q-J7-7	GNMA REMIC SER 2003-56 DZ (PAC Z)			2	1	2,728,756	103.3000	2,838,874	2,748,192	2,727,908		243			5.500	5.609	MON	12,596	146,742	12/01/2010	06/16/2033
38373S-LY-1	GNMA REMIC SER 2003-12 OZ (PAC - Z)			2	1	611,081	106.2020	640,332	602,940	607,921		(493)			5.250	5.150	MON	2,638	30,772	12/01/2010	02/20/2033
38373V-T7-5	GNMA REMIC 2002-83 Class C			2	1	12,075,645	110.4170	12,394,286	11,225,000	11,936,729		(138,916)			5.250	3.420	MON	49,109	441,984	03/19/2010	12/16/2015
38373Y-ML-5	GNMA REMIC 2002-86 PC			2	1	507,637	102.1410	513,132	502,378	502,228		(1,181)			5.250	4.682	MON	2,198	26,375	05/12/2005	10/20/2011
38374C-8E-6	GNMA REMIC SERIES 200854 CLASS DC			2	1	911,875	104.0940	955,781	918,187	914,206		624			4.500	4.824	MON	3,443	41,318	06/11/2008	01/16/2035
38374C-GS-4	GNMA REMIC SER 2003-76 PZ (PAC Z)			2	1	7,533,634	110.4370	8,521,782	7,716,447	7,565,064		1,804			6.000	6.322	MON	38,582	448,284	12/01/2010	09/20/2033
38374E-UE-5	GNMA REMIC SER 2003-98 ZK (PAC-Z)			2	1	927,494	106.4600	976,011	916,783	926,376		(181)			6.000	5.970	MON	4,584	53,260	12/01/2010	11/20/2033
38374L-5H-0	GOVERNMENT NATIONAL MTG ASSOC Series 2005-60 Class WZ			2	1	5,550,309	103.0680	5,796,626	5,624,095	5,554,607		284			5.500	5.665	MON	25,777	300,304	12/01/2010	09/20/2035
38374M-CH-0	GNMA Series 2005-83 Class Z			2	1	7,521,820	98.1790	8,249,383	8,402,433	7,608,364		6,975			5.000	5.972	MON	35,010	408,961	12/01/2010	10/16/2035
38374M-WL-9	GNMA G2SF 5.5			2	1	6,680,412	102.7490	7,159,170	6,967,609	6,695,459		(14,336)			5.500	5.886	MON	31,935	372,042	12/01/2010	01/20/2036
38374Y-HL-0	GNMA GNR 2010-84 PH			2	1	18,538,898	101.4850	17,851,141	17,590,000	18,488,425		(50,473)			4.500	3.644	MON	65,963	329,813	07/16/2010	04/20/2019
38376C-AH-2	GNMA 2009-83 MA			2	1	10,477,149	103.7760	10,445,177	10,065,108	10,313,158		(123,481)			4.500	1.411	MON	37,744	452,930	09/23/2009	11/20/2012
38376K-C9-0	GNMA GNR 2009-91 MB			2	1	10,716,703	99.3640	11,029,382	11,100,000	10,740,413		23,710			4.000	4.419	MON	37,000	370,000	02/04/2010	10/16/2024
38376P-EU-0	GNMA SERIES 2009-120 CLASS V			2	1	8,696,725	109.2680	8,404,869	7,691,963	8,643,756		(52,969)			5.000	0.988	MON	32,050	64,100	10/06/2010	12/20/2020
38376P-TU-4	GNMA GNR 2009-125 MP			2	1	191,844	99.2170	198,435	200,000	192,326		483			4.000	4.489	MON	667	6,667	02/16/2010	12/16/2024
38376T-DU-3	Gov National Mort Assoc GNR 2010-2 PV			2	1	24,506,259	104.9070	24,817,835	23,657,009	24,418,981		(87,277)			5.000	4.381	MON	98,571	788,567	03/30/2010	06/20/2017
38376T-VX-7	Government National Mortgage A SERIES 20106 CLASS EB			2	1	9,875,520	98.9470	10,094,016	10,201,489	9,894,438		18,918			4.000	4.376	MON	34,005	340,050	02/08/2010	01/16/2025
38376V-BN-6	GNMA GNR 2010-20 PW			2	1	11,450,268	101.1440	11,637,675	11,506,000	11,453,104		2,837			4.500	4.595	MON	43,148	302,033	04/28/2010	09/16/2038
38376V-VN-4	Government Nat Mort Assoc. GNR 2010-17 B			2	1	9,759,791	98.9160	10,048,047	10,158,182	9,784,425		24,634			4.000	4.490	MON	33,861	338,606	02/12/2010	02/16/2025
38376W-4G-7	GNMA GNR 2010-33 PD			2	1	13,096,830	100.7330	13,156,276	13,060,607	13,094,284		(2,546)			4.500	4.489	MON	48,977	342,841	05/07/2010	11/20/2025
38376W-NB-7	GNMA GNR 2010-24 QB			2	1	9,820,709	104.8730	10,312,152	9,833,000	9,820,098		(611)			4.500	4.529	MON	36,874	258,116	04/29/2010	04/20/2039
38376X-DP-5	GNMA GNR 2010-39 NP			2	1	14,776,601	100.7200	15,045,259	14,937,648	14,781,255		4,653			4.500	4.631	MON	56,016	392,113	05/03/2010	06/20/2039
38376X-UK-7	GNMA GNR 2010-30 PV			2	1	9,652,397	104.9170	9,885,233	9,422,000	9,628,515		(23,882)			5.000	4.578	MON	39,258	314,067	04/06/2010	06/20/2017
38376X-VR-1	GNMA GNR 2010-30 NY			2	1	6,674,434	104.8870	6,817,642	6,500,000	6,662,592		(11,842)			5.000	4.665	MON	27,083	216,667	04/06/2010	02/16/2020
38376Y-VT-5	GNMA GNR 2010-43 VN			2	1	2,419,200	105.1570	2,422,808	2,304,000	2,408,428		(10,772)			5.000	4.078	MON	9,600	67,200	05/12/2010	06/20/2017
38377E-H2-3	GNMA 2010-60 AY			2	1	1,384,392	97.4060	1,325,692	1,361,000	1,383,732		(660)			4.000	3.851	MON	4,537	22,683	07/15/2010	04/16/2025
38377E-K3-7	GNMA GNR 2010-60 QG			2	1	6,828,900	102.9100	6,889,791	6,695,000	6,811,341		(17,559)			4.500	4.005	MON	25,106	175,744	05/19/2010	03/20/2016
38377E-QL-1	GNMA GNR 2010-67 JD			2	1	8,503,021	102.3640	8,456,298	8,261,000	8,479,600		(23,422)			4.500	3.934	MON	30,979	216,851	05/25/2010	12/20/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38377E-RH-9	GNMA GNR 2010-67 GP			2	1	19,741,838	102.4010	19,726,432	19,264,000	19,686,399		(55,438)			4.500	3.939	MON	72,240	433,440	05/26/2010	03/20/2016
38377F-EK-3	GNMA GNR 2010-61 DB			2	1	10,090,575	98.2420	10,165,737	10,347,649	10,100,691		10,117			4.000	4.298	MON	34,492	241,445	05/13/2010	05/20/2025
38377J-PR-8	GNMA SERIES 2010-98 CLASS VB			2	1	8,971,865	102.4700	8,473,219	8,269,000	8,964,506		(7,359)			4.500	3.722	MON	31,009	62,018	10/20/2010	11/20/2027
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			2	1	8,769,494	100.6310	8,207,918	8,156,483	8,760,977		(8,517)			4.500	3.492	MON	30,587	30,587	11/08/2010	03/20/2021
38377L-WD-6	GNMA SERIES 2010-127 CLASS PD			2	1	1,993,936	97.3840	1,860,029	1,910,000	1,992,803		(1,132)			4.000	3.521	MON	6,367	12,733	10/04/2010	07/20/2023
3837H0-NF-6	GNMA REMIC SER 1996-5 Z			2	1	1,707,532	108.5310	2,043,095	1,882,494	1,769,869		(5,774)			7.000	8.436	MON	10,981	131,775	04/18/1996	05/16/2026
3837H0-PH-0	GNMA REMIC SER 1996-8 Z			2	1	3,024,694	108.7210	3,673,172	3,378,537	3,157,707		(3,417)			7.000	8.692	MON	19,708	236,498	05/10/1996	05/16/2026
3837H0-SH-7	GNMA REMIC SER 1996-13 D (SEQ)			2	1	719,786	100.8890	793,387	786,394	754,676		579			7.000	8.215	MON	4,587	55,047	07/17/1996	07/16/2026
3837H0-WJ-8	GNMA REMIC SER 1996-19 ZA (ACRL)			2	1	3,846,773	106.3980	4,543,588	4,270,382	4,015,717		(17,093)			7.000	8.646	MON	24,911	298,927	10/23/1996	09/16/2026
3837H4-3U-7	GNMA REMIC SER 2000-33 PC (B_PAC)			2	1	1,935,585	115.6330	2,238,181	1,935,585	1,935,585					7.500	7.559	MON	12,097	145,169	10/19/2000	10/20/2030
911760-AP-1	VA/VENDEE MTG TRUST 1992-1 2Z (ACRL)			2	1	798,862	114.3190	918,206	803,199	799,360		59			7.750	7.922	MON	5,187	62,248	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST 1992-2 Z (ACRL)			2	1	8,581,166	119.9380	11,037,943	9,203,079	8,823,020		14,261			7.250	8.377	MON	55,602	667,223	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST 1994-2 3ZB (ACRL)			2	1	14,086,734	115.6560	19,151,010	16,558,553	14,953,841		(70,257)			6.500	8.936	MON	89,692	1,076,306	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST 1996-3 2Z (ACRL)			2	1	9,813,652	103.6290	10,428,619	10,063,418	9,884,005		6,466			7.750	8.226	MON	64,993	779,915	10/25/1996	10/15/2026
92261X-AB-4	Vendee Mortgage Trust VENDE 2010-1 DV			2	1	10,007,866	105.5920	10,167,192	9,628,734	9,977,100		(30,766)			4.250	3.136	MON	34,102	272,814	04/15/2010	03/15/2019
2799999. U.S. Special Revenues - Defined Multi-Class Residential Mortgage-Backed Securities						1,133,335,065	XXX	1,222,139,882	1,169,206,521	1,144,547,422		2,100,803			XXX	XXX	XXX	5,117,066	55,461,416	XXX	XXX
31358S-6S-5	FNMA REMIC SER 2001-M1 D (COMM_ACES)			2	1	15,523,275	115.7220	18,407,994	15,907,041	15,593,323		9,535			6.460	6.716	MON	85,633	1,027,595	07/19/2001	02/25/2031
31359K-QX-8	FNMA REMIC SER 1996-M4 C (COMM-ACES)			2	1	720,561	118.9430	802,863	674,998	713,702		(634)			7.750	6.872	MON	4,359	52,312	06/04/2004	05/17/2035
31359R-M7-4	FNMA REMIC SER 1998-M2 E (ACES-ADJ)			2	1	4,473,990	99.9580	4,528,716	4,530,623	4,487,135		486			6.409	6.574	MON	24,197	290,368	02/18/1998	11/17/2037
37611C-AA-4	GNMA REMIC SERIES 200775 CLASS A			2	1	1,480,200	102.5920	1,480,626	1,443,218	1,460,341		(11,982)			4.747	3.015	MON	5,709	68,502	06/05/2009	07/16/2012
38373M-5H-9	GNMA REMIC 2009-7 Z			2	1	9,580,659	93.0240	8,912,350	9,580,659	9,580,659					5.905	5.960	MON	47,141	548,006	12/01/2010	12/16/2050
38373M-AK-6	GNMA REMIC SER 2001-16 Z (AFC-PZ)			2	1	9,920,595	109.0160	9,433,853	8,653,609	9,734,714		(24,467)			6.750	5.697	MON	48,677	584,119	06/13/2003	10/16/2040
38373M-AR-1	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ)			2	1	46,984,926	112.8710	50,458,056	44,704,181	46,967,356		37,053			7.028	6.679	MON	261,808	3,042,457	11/01/2010	03/16/2041
38373M-AX-8	GNMA REMIC 2001-44 Z (ADJ-ACRL/FHA INSD)			2	1	36,108,465	111.9020	41,029,624	36,665,708	36,076,497		14,051			6.877	7.109	MON	210,125	2,533,424	05/01/2010	07/16/2041
38373M-BE-9	GNMA REMIC SER 2001-58 Z (PROJ Z-ADJ)			2	1	17,294,213	108.9330	20,479,408	18,799,987	17,080,077		(86,790)			6.263	6.974	MON	98,118	1,136,585	12/01/2010	09/16/2041
38373M-F3-9	GNMA REMIC GNR 2007-39 D			2	1	10,931,250	109.9610	10,996,050	10,000,000	10,914,183		(17,067)			5.320	3.406	MON	44,333	44,333	11/18/2010	09/01/2017
38373M-FX-3	GNMA REMIC SER 2002-56 Z (ADJ-ACRL)			2	1	2,800,705	108.6890	2,989,804	2,750,794	2,805,906		4,486			6.466	6.422	MON	14,823	173,430	12/01/2010	06/16/2042
38373M-G4-6	GNMA REMIC SERIES 200734 CLASS A			2	1	799,362	102.5540	797,943	778,072	789,407		(7,193)			4.272	2.326	MON	2,770	33,239	10/07/2009	08/16/2012
38373M-KF-6	GNMA REMIC GNR 2003-109 AB			2	1	10,439,616	104.5620	10,460,639	10,004,274	10,391,561		(48,055)			4.018	2.394	MON	33,498	200,986	06/10/2010	11/16/2015
38373M-L8-1	GNMA REMIC GNR 2007-69 B			2	1	3,174,609	104.5250	3,135,741	3,000,000	3,116,637		(57,972)			4.959	2.057	MON	12,398	99,180	04/20/2010	03/16/2013
38373M-LP-3	GNMA REMIC SER 2004-51 A			2	1	3,868,215	100.3850	3,935,666	3,920,592	3,920,592		8,470			4.145	4.924	MON	13,542	162,509	11/02/2007	02/16/2018
38373M-LQ-1	GNMA REMIC 2004-51 B			2	1	4,947,000	103.6820	5,028,567	4,850,000	4,918,618		15,073			4.982	4.648	MON	20,136	241,627	12/19/2008	07/16/2018
38373M-P3-8	GNMA REMIC GNR 2007-77 B			2	1	3,156,385	106.1370	3,194,718	3,010,000	3,125,106		(31,279)			4.314	2.466	MON	10,821	75,747	05/24/2010	09/16/2013
38373M-PT-1	GNMA REMIC SERIES 200529 CLASS A			2	1	670,279	103.7100	675,822	651,646	664,558		(4,345)			4.016	2.635	MON	2,181	26,170	10/07/2009	01/16/2014
38373M-Q2-9	GNMA REMIC 2008-8 A			2	1	4,159,552	102.0520	4,166,763	4,082,996	4,122,265		(24,959)			3.612	2.291	MON	12,290	147,478	09/04/2009	08/16/2012
38373M-RF-9	GNMA GNR 2005-59 B			2	1	1,584,023	106.4310	1,596,470	1,500,000	1,578,843		(5,180)			4.816	4.257	MON	6,020	66,220	01/11/2010	03/16/2026
38373M-SX-9	GNMA REMIC SERIES 20065 CLASS A			2	1	2,705,633	104.2100	2,735,959	2,625,434	2,700,403		1,117			4.241	3.888	MON	9,279	111,345	10/07/2009	01/16/2028
38373M-TL-4	GNMA REMIC Series 2006-8 Class B			2	1	1,078,579	102.2140	1,042,496	1,019,913	1,049,541		(27,919)			4.815	1.954	MON	4,092	47,249	01/13/2010	11/16/2012
38373M-U2-4	GNMA REMIC GNR 2008-22 B			2	1	12,897,698	107.5410	12,910,075	12,004,838	12,796,098		(101,600)			4.500	2.374	MON	45,018	225,091	07/21/2010	12/16/2014
38373M-UH-1	GNMA REMIC GNMA GNR 2006-15 B			2	1	33,118,200	107.4310	32,943,777	30,665,000	32,828,954		(289,246)			4.780	2.359	MON	122,149	610,745	07/27/2010	12/16/2014
38373M-V2-3	GNMA REMIC SERIES 200845 CLASS A			2	1	7,587,872	101.9370	7,772,040	7,624,326	7,602,951		3,969			3.576	3.764	MON	22,720	272,646	08/19/2009	08/16/2012
38373M-V3-1	GNMA REMIC GNR 2008-45 B			2	1	6,275,391	105.8910	6,353,448	6,000,000	6,216,895		(58,495)			4.201	2.452	MON	21,005	136,533	05/26/2010	09/16/2013
38373M-VU-1	GNMA REMIC 2006-39 A			2	1	1,552,643	101.7510	1,544,120	1,517,550	1,535,136		(13,542)			3.772	2.033	MON	4,770	57,242	09/16/2009	06/16/2012
38373M-WC-0	GNMA REMIC SERIES 2006 - 51 CLASS B			2	1	29,781,375	109.6220	29,214,370	26,650,000	29,669,505		(111,870)			5.301	3.310	MON	117,726	353,179	09/23/2010	01/16/2020
38373M-YG-9	GNMA REMIC SERIES 2007-12 CLASS B			2	1	22,509,341	109.1090	22,323,660	20,460,000	22,461,060		(48,281)			5.140	3.140	MON	87,637	87,637	11/12/2010	02/16/2018
38373T-Y5-8	GNMA REMIC SER 2002-9 Z (ACRL-ADJ)			2	1	17,403,802	112.3320	19,663,097	17,504,449	17,369,061		(5,999)			6.803	6.937	MON	99,236	1,148,083	12/01/2010	12/16/2041
38373Y-6Y-5	GNMA REMIC GNR 2003-16 C			2	1	9,773,438	107.4470	9,670,194	9,000,000	9,752,265		(21,173)			5.066	4.340	MON	37,994	265,955	05/19/2010	11/16/2027
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E			2	1	37,295,405	106.7690	37,828,083	35,429,804	37,253,087		(42,318)			4.430	4.013	MON	130,795	784,770	06/23/2010	11/16/2032
38374B-JX-2	GNMA REMIC SER 2003-59 Z (PROJ-Z)			2	1	21,608,490	108.2840	20,915,743	19,315,582	22,098,811		277,129			5.961	5.510	MON	95,942	1,145,312	12/01/2010	06/16/2043
38374M-AB-5	GNMA Series 2005-79 Class B			2	1	421,750	104.8270	419,310	400,000	420,770		(980)			4.646	4.189	MON	1,549	17,035	01/22/2010	03/16/2029
38376G-RK-8	GNMA GNR 2010-71 C			2	1	10,100,000	100.5340	10,053,350	10,000,000	10,099,203		(797)			4.717	4.690	MON	39,304	235,825	05/27/2010	03/16/2044
38376G-VW-7	GNMA GNR 2010-122 AC			2	1	12,004,381	115.5640	11,524,575	9,972,487	11,989,164		(15,217)			7.000	5.179	MON	58,173	174,519	09/08/2010	02/16/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
2999999. U.S. Special Revenues - Defined Multi-Class Commercial Mortgage-Backed Securities						414,731,878	XXX	429,425,970	395,697,781	413,884,384		(685,991)			XXX	XXX	XXX	1,855,968	16,227,453	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,992,619,250	XXX	2,159,435,210	2,093,395,531	2,051,448,891		7,107,868			XXX	XXX	XXX	11,070,898	93,620,994	XXX	XXX
01880F-AE-9	Alliant Holdings Term Loan				4FE	544,500	100.5000	552,750	550,000	544,516		16			0.000	0.272	FMAN			12/22/2010	08/21/2014
761520-AP-0	Revlon Cons Prod				3FE	1,462,697	100.2030	1,491,774	1,488,750	1,468,434		5,737			6.000	0.350		22,579	33,946	03/09/2010	03/11/2015
00110N-AB-2	AGFS Funding Company				4FE	192,075	101.3130	197,559	195,000	191,890		(185)			4.833	2.408		79	7,501	04/16/2010	04/21/2015
67574G-AB-5	Ocwen Financial Corp Bank Loans				4FE	138,250	100.0000	141,071	141,071	138,886		636			9.000	0.411		35	5,901	07/14/2010	05/28/2015
640217-AE-5	NEIMAN MARCUS GROUP INC BANK LOANS				4FE	307,258	98.8440	366,357	370,642	308,443		1,185			4.131	7.181		1,063	884	11/17/2010	04/06/2016
76173F-AG-2	REYNOLDS GROUP HOLDING Bank Loans				3FE	3,282,500	100.8190	3,276,631	3,250,000	3,280,921		(1,579)			6.500	(0.181)		8,802		11/29/2010	05/05/2016
000000-00-0	DYNCORP INTERNATIONAL LLC				3FE	755,606	100.5250	752,053	748,125	755,228		(378)			6.250	(0.176)		130	2,208	12/07/2010	07/07/2016
37249U-AG-1	GENTIVA HEALTH SERVICES Bank loans				3FE	3,257,947	100.8330	3,256,600	3,229,688	3,255,318		(2,629)			6.750	(0.150)		606	14,534	11/29/2010	08/17/2016
21244N-AB-7	Convatec LTD Term Loan Tranche B-NEW				3FE	497,500	101.1250	505,625	500,000	497,506		6			0.000	0.083	JAJO			12/21/2010	12/01/2016
75966F-AK-6	Remy Intl Inc Term Loan Tranche B				4FE	346,500	100.5000	351,750	350,000	346,516		16			0.000	0.166	JAJO			12/17/2010	12/17/2016
000000-00-0	Virtual Radiolog Term Loan				4FE	689,500	99.5000	696,500	700,000	689,548		48			0.000	0.248	JAJO			12/17/2010	12/22/2016
67073E-AG-5	Nuveen Extd TLB Bank loans				4FE	232,787	94.8750	232,787	245,362	232,792		5			5.796	5.809		40		12/31/2010	05/31/2017
74981U-AB-7	Race Point Power				3FE	539,000	99.2500	545,875	550,000	539,017		17			0.000	0.290	MON			12/22/2010	11/09/2017
00036A-AB-1	AARP DEBS (144A)				1FE	4,958,850	126.3820	6,319,080	5,000,000	4,963,952		731			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00077T-AB-0	ABN AMRO BK NV (NY) SUB DEP NOTE				1FE	37,432,809	86.7840	34,662,238	39,941,000	37,439,869		330			7.125	7.602	AO	600,779	2,845,796	09/26/2000	10/15/2093
001031-AF-0	AEP INDUSTRIES			1	5FE	3,834,530	99.6250	3,860,469	3,875,000	3,844,934		7,868			7.875	8.157	MS	89,852	305,156	06/11/2008	03/15/2013
001192-AE-3	AGL CAPITAL CORP				2FE	13,333,305	105.3460	14,011,058	13,300,000	13,316,095		(3,525)			4.950	4.917	JJ	303,573	658,350	02/10/2005	01/15/2015
00209T-AA-3	AT&T BROADBAND CORP UNSEC'D NTS				2FE	12,951,240	113.7900	12,801,341	11,250,000	11,915,851		(277,435)			8.375	5.483	MS	277,422	942,188	12/12/2006	03/15/2013
002824-AT-7	Abbott Laboratories BASIC				1FE	8,041,546	115.4400	9,731,617	8,430,000	8,135,378		44,325			5.875	6.660	MN	63,284	495,263	10/21/2008	05/15/2016
002824-AU-4	Abbott Laboratories				1FE	47,340,500	110.1060	52,300,540	47,500,000	47,366,080		12,862			5.125	5.167	AO	608,594	2,434,375	02/27/2009	04/01/2019
002824-AW-0	Abbott Laboratories BASIC				1FE	24,839,148	101.6730	25,214,929	24,800,000	24,837,224		(1,924)			4.125	4.106	MN	96,617	511,500	05/24/2010	05/27/2020
002824-AY-6	Abbott Laboratories				1FE	14,884,200	102.7140	15,407,160	15,000,000	14,885,158		958			5.300	5.352	MN	75,083	397,500	05/24/2010	05/27/2040
00389C-AB-0	ACADEMICA CHARTER SCHOOL NOTES (TMU-144A)			2	4	3,700,000	97.0440	3,590,628	3,700,000	3,700,000					6.850	6.850	FA	95,748	253,450	04/15/2004	08/15/2012
00389C-AC-8	ACADEMICA CHARTER SCHOOL NOTES (TMU-144A)			1	4	8,462,300	71.4480	6,169,535	8,635,000	8,490,861		5,596			8.000	8.206	FA	260,969	690,800	04/15/2004	08/15/2024
00430X-AD-9	ACCELLENT INC BASIC				4FE	745,413	102.5000	768,750	750,000	745,657		244			8.375	8.499	FA	26,172		08/17/2010	02/01/2017
007903-AN-7	ADVANCED MICRO DEVICES				4FE	2,397,203	102.5000	2,460,000	2,400,000	2,398,541		1,337			5.750	5.790	FA	52,133	107,813	04/30/2010	08/15/2012
00828B-AC-9	AFFINIA GROUP INC 144A			1	4FE	151,162	111.0000	169,830	153,000	151,428		194			10.750	11.000	FA	6,214	16,539	08/06/2009	08/15/2016
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA Series 144A				3	3,191,000	96.4700	3,078,358	3,191,000	3,191,000					6.080	6.080	AO	48,503	194,013	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA Series B				3FE	1,986,000	96.4700	1,915,894	1,986,000	1,986,000					6.440	6.440	AO	31,975	127,898	05/31/2007	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF 144A				3	3,088,000	96.9200	2,992,890	3,088,000	3,088,000					6.350	6.350	AO	49,022	196,088	02/07/2008	10/01/2015
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	111.4170	28,077,109	25,200,000	28,516,044		(40,489)			6.875	5.707	MN	288,750	831,875	12/03/2010	05/01/2029
013104-AH-7	ALBERTSONS INC DEBENTURES				4FE	7,562,250	80.5000	6,037,500	7,500,000	7,558,907		(1,160)			8.700	8.617	MN	108,750	652,500	08/03/2004	05/01/2030
013104-AJ-3	ALBERTSONS INC UNSEC'D SR NTS				4FE	4,005,000	100.1250	4,005,000	4,000,000	4,004,891		(79,676)	5,233		7.500	7.053	FA	113,333	300,000	09/24/2004	02/15/2011
01310Q-CS-2	ALBERTSONS INC MTN SER B				4FE	2,490,875	93.4240	2,335,600	2,500,000	2,493,325		813			6.960	7.013	JD	14,500	174,000	12/18/2007	08/01/2017
013817-AP-6	ALCOA INC BASIC				2FE	14,129,763	101.4190	14,155,092	13,957,000	14,088,536		(12,462)			5.720	5.574	FA	283,854	798,340	05/02/2007	02/23/2019
013817-AQ-4	ALCOA INC BASIC				2FE	3,068,592	99.3470	2,998,298	3,018,000	3,059,920		(2,632)			5.870	5.700	FA	62,989	177,157	05/02/2007	02/23/2022
014477-AD-5	ALERIS INTL INC			1	6	532	0.4500	3,420	760,000	532					9.000	8,888.000	JD		7,413	08/23/2007	12/15/2014
014477-AG-8	ALERIS INTL INC			1	6*		0.2510	3,640	1,450,000				1,015		10.000	0.000	JD			08/23/2007	12/15/2016
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	7,044,620	123.0090	8,610,644	7,000,000	7,019,924		(2,785)			7.800	7.736	AO	115,267	546,000	01/27/1998	10/15/2016
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	111.2150	10,448,659	9,395,000	10,303,509		(33,815)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
018581-A@-7	Alliance Data Systems Corp				3	13,500,000	101.7420	13,735,184	13,500,000	13,500,000					6.140	6.140	MN	105,915	828,900	04/28/2006	05/15/2011
018772-AM-5	ALLIANCE ONE INTL INC			1	4FE	1,222,438	102.5000	1,281,250	1,250,000	1,223,906		1,468			10.000	10.487	JJ	57,639		07/19/2010	07/15/2016
01877K-AC-7	ALLIANCE PIPELINE LP BONDS 144A			2	1FE	9,419,963	122.6470	11,075,024	9,030,000	9,323,297		(16,627)			7.877	7.444	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS (144A)			2	1FE	2,429,216	104.5790	2,540,450	2,429,216	2,429,216					4.591	4.591	JD	310	111,525	05/20/2003	12/31/2025
020002-AC-5	ALLSTATE CORP DEBS				1FE	905,130	113.0100	1,130,102	1,000,000	977,591		7,899			7.500	8.532	JD	3,333	75,000	02/28/1995	06/15/2013
020039-AJ-2	ALLTEL CORP				1FE	2,100,000	114.2390	3,427,167	3,000,000	2,142,699		15,455			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
022249-AU-0	ALUMINUM CO OF AMERICA NOTES				2FE	14,919,968	102.0320	15,355,771	15,050,000	14,944,825		3,196			6.750	6.820	JJ	468,431	1,015,875	10/02/2001	01/15/2028
026609-AM-9	WYETH				1FE	448,152	101.2890	405,155	400,000	401,723		(8,366)			6.950	4.763	MS	8,186	27,800	09/24/2004	03/15/2011
02916P-AB-9	American Railcar			1	5FE	1,734,856	101.7500	1,984,125	1,950,000	1,801,454		34,358			7.500	10.241	MS	48,750	146,250	02/09/2009	03/01/2014
030096-AF-8	AMERICAN STORES CO BONDS				4FE	13,448,358	85.5000	10,606,275	12,405,000	13,254,560		(30,540)			8.000	7.245	JD	82,700	992,400	12/18/2007	06/01/2026
03040W-AB-1	American Water				2FE	23,642,780	112.1790	24,679,446	22,000,000	23,488,010		(154,770)			6.085	4.901	AO	282,614	1,277,850	04/12/2010	10/15/2017
031100-C@-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	116.7160	16,631,959	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
031162-AN-0	AMGEN, INC. BASIC				1FE	4,364,337	99.8750	4,594,250	4,600,000	4,592,069		93,130			0.125	2.200	FA	2,396	5,750	01/19/2010	02/01/2011
031162-AV-2	AMGEN, INC.				1FE	24,892,413	114.1500	25,021,636	21,920,000	24,662,248		(230,166)			5.850	3.644	JD	106,860	858,195	06/04/2010	06/01/2017
031162-AX-8	AMGEN, INC.				1FE	16,545,897	116.6260	16,076,867	13,785,000	16,428,716		(117,181)			6.150	3.219	JD	70,648	423,889	10/13/2010	06/01/2018
031162-BD-1	AMGEN, INC.				1FE	18,070,270	95.2840	17,151,084	18,000,000	18,069,230		(1,040)			3.450	3.403	AO	181,125		10/12/2010	10/01/2020
032166-AQ-3	AMSOUTH BANK NA AI				3FE	10,000,000	97.0000	9,700,000	10,000,000	10,000,000					4.850	4.850	AO	121,250	485,000	03/24/2003	04/01/2013
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				2FE	15,922,944	102.1290	15,268,256	14,950,000	15,770,274		(22,967)			7.200	6.673	MS	316,940	1,076,400	01/30/2003	03/15/2029
032654-AE-5	ANALOG DEVICES				1FE	17,004,700	107.7770	17,338,134	16,087,000	16,794,679		(186,387)			5.000	3.649	JJ	402,175	806,584	12/03/2009	07/01/2014
035229-BP-7	ANHEUSER-BUSCH CO UNSEC'D DEBS				2FE	3,425,253	113.5390	3,485,647	3,070,000	3,366,678		(10,130)			6.750	5.841	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CE-1	ANHEUSER-BUSCH CO NOTES				2FE	3,424,018	107.3810	3,126,946	2,912,000	3,002,185		(71,343)			7.500	4.813	MS	64,307	218,400	06/17/2004	03/15/2012
035229-CH-4	ANHEUSER-BUSCH CO SR NTS				2FE	1,333,264	101.4090	1,206,768	1,190,000	1,196,525		(22,356)			6.000	4.042	AO	15,073	71,400	02/18/2004	04/15/2011
035229-CM-3	ANHEUSER-BUSCH CO UNSEC'D SR DEBS				2FE	1,544,786	111.9280	1,544,604	1,380,000	1,534,730		(1,746)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CR-2	ANHEUSER-BUSCH CO NTS				2FE	2,023,700	106.7730	2,135,454	2,000,000	2,010,340		(2,259)			4.625	4.485	FA	38,542	92,500	03/26/2004	02/01/2015
035229-CW-1	ANHEUSER-BUSCH CO UNSEC'D NTS				2FE	11,384,020	105.8940	12,707,292	12,000,000	11,558,213		41,713			5.000	5.567	MS	200,000	600,000	12/13/2006	03/01/2019
035229-CX-9	ANHEUSER-BUSCH CO NTS				2FE	4,966,250	104.4320	5,221,610	5,000,000	4,993,656		4,679			4.700	4.803	AO	49,611	235,000	04/28/2004	04/15/2012
035229-CY-7	ANHEUSER-BUSCH COS INC BASIC				2FE	19,957,600	108.1210	21,624,100	20,000,000	19,980,532		4,248			5.000	5.027	JJ	461,111	1,000,000	08/11/2004	01/15/2015
035229-DD-2	ANHEUSER-BUSCH CO BASIC				2FE	12,206,745	109.7910	16,139,233	14,700,000	12,635,047		208,906			5.500	8.156	JJ	372,808	808,500	11/19/2008	01/15/2018
035290-AJ-4	Anixter Interational Inc.				4FE	8,102,141	111.8750	10,505,063	9,390,000	8,652,104		319,176			1.000	4.792	FA	35,473	61,900	10/28/2010	02/15/2013
037411-AM-7	APACHE CORP DEBS				1FE	10,360,400	121.3150	12,131,490	10,000,000	10,343,865		(1,947)			7.375	7.110	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AN-5	APACHE CORP DEBS				1FE	9,687,450	120.4320	12,043,230	10,000,000	9,823,042		18,216			7.000	7.322	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				1FE	4,634,280	121.5260	4,861,024	4,000,000	4,505,903		(45,093)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AX-3	APACHE CORP			1	1FE	1,979,400	96.5040	1,930,076	2,000,000	1,979,494		94			3.625	3.747	FA	5,639		11/30/2010	02/01/2021
039483-AH-5	ARCHER DANIELS MIDLAND CO				1FE	8,223,636	125.8140	8,322,570	6,615,000	8,013,512		(188,788)			8.375	4.478	AO	116,957	554,006	11/17/2009	04/15/2017
039483-AM-4	ARCHER DANIELS MIDLAND CO NTS				1FE	2,960,368	124.0770	3,176,364	2,560,000	2,890,047		(11,547)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND CO				1FE	5,998,050	115.7870	5,789,355	5,000,000	5,983,906		(14,144)			6.625	4.976	MN	55,208	165,625	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS MIDLAND CO NOTES				1FE	13,619,702	107.4540	15,113,433	14,065,000	13,649,570		8,782			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC				1FE	4,236,410	102.1250	4,442,438	4,350,000	4,275,107		21,870			0.875	1.434	FA	14,379	23,078	12/20/2010	02/15/2014
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC				1FE	32,954,643	111.2640	35,548,848	31,950,000	33,028,721		(2,337)			5.450	4.833	MS	512,709	1,264,400	10/27/2010	03/15/2018
040555-CD-4	AZ PUB SVC CO SR UNSEC'D NTS				2FE	16,587,175	105.6830	16,380,834	15,500,000	15,668,155		(136,495)			6.500	5.523	MS	335,833	1,007,500	01/16/2003	03/01/2012
04249@-AC-5	Army air force exchange srvc PRIVATE PLACEMENT				1	5,700,000	112.7400	6,426,197	5,700,000	5,700,000					5.740	5.740	JD	12,724	327,180	05/21/2009	06/17/2014
04649@-AB-3	ASURION CORP Bank Loans				5	172,586	94.2500	178,750	189,655	173,995		1,227			6.406	4.089	MON	641	21,936	07/15/2009	07/07/2015
047650-AA-4	ATKORE INTERNATIONAL INC 144A			1	4FE	1,000,000	104.0000	1,040,000	1,000,000	1,000,000					9.875	9.875	JJ	2,469		12/15/2010	01/01/2018
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	126.9640	12,696,360	10,000,000	9,976,007		1,394			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
048825-BC-6	ATLANTIC RICHFIELD CO NTS				1FE	3,315,858	108.0280	2,808,733	2,600,000	2,726,776		(96,862)			8.500	4.434	AO	55,250	221,000	02/04/2004	04/01/2012
049560-AA-3	ATMOS ENERGY DEB				2FE	9,911,500	108.6200	10,862,020	10,000,000	9,929,054		2,053			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
049560-AF-2	ATMOS ENERGY BASIC				2FE	45,703,050	107.1660	50,903,945	47,500,000	46,627,927		201,739			4.950	5.493	AO	496,375	2,351,250	03/29/2006	10/15/2014
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	103.8760	27,636,290	26,605,000	26,995,526		(20,237)			5.375	5.172	AO	301,893	722,954	05/17/2010	04/15/2020
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT				2FE	12,000,000	105.9510	12,714,096	12,000,000	12,000,000					5.710	5.710	AO	157,977	342,600	03/12/2010	04/08/2015
053773-AM-9	AVIS BUDGET CAR RENTAL			1	4FE	2,642,250	101.0000	2,651,250	2,625,000	2,641,925		(325)			8.250	8.126	JJ	45,719		11/15/2010	10/15/2017
054303-A@-1	AVON PRODUCTS PRIVATE PLACEMENT				1Z	26,000,000	100.0200	26,005,096	26,000,000	26,000,000					4.030	4.030	MN	110,601		11/10/2010	11/23/2020
054937-AC-1	BBT CORPORATION SUB NTS				1FE	1,822,733	103.2140	1,710,253	1,657,000	1,670,226		(21,788)			6.500	5.094	FA	44,877	107,705	08/14/2002	08/01/2011
054937-AE-7	BBT CORPORATION NTS				1FE	3,237,098	107.5330	3,494,823	3,250,000	3,243,669		1,087			5.200	5.245	JD	3,756	169,000	12/16/2003	12/23/2015
05523U-AA-8	BAE SYSTEMS HOLDINGS INC 144A				2FE	15,394,028	105.2300	14,995,204	14,250,000	14,438,608		(188,714)			6.400	4.961	JD	40,533	912,000	05/05/2005	12/15/2011
05523U-AD-2	BAE Systems Holdings Series 144A				2FE	18,996,200	106.6470	20,262,949	19,000,000	18,998,410		297			5.200	5.202	FA	373,244	988,000	07/20/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS INC Series 144A				2FE	2,701,875	107.2090	2,680,233	2,500,000	2,680,772		(21,103)			4.950	2.718	JD	10,313	61,875	07/27/2010	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 144A				2FE	47,782,038	111.1450	48,092,615	43,270,000	47,438,733		(337,512)			6.375	4.959	JD	229,872	2,758,463	04/13/2010	06/01/2019
055381-AQ-0	BE AEROSPACE, INC BASIC			1	3FE	629,175	109.5000	826,725	755,000	644,361		8,927			8.500	11.465	JJ	32,088	64,175	03/31/2009	07/01/2018
059165-EC-0	BALTIMORE GAS & ELEC BASIC				2FE	10,338,716	107.9840	10,798,390	10,000,000	10,323,527		(5,104)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059438-AG-6	BANC ONE CORP SUB DEBS				1FE	10,534,650	114.0770	11,407,660	10,000,000	10,390,069		(15,110)			7.750	7.306	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				1FE	5,652,763	119.3020	5,219,445	4,375,000	5,396,528		(40,168)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				1FE	9,864,700	123.1140	12,311,360	10,000,000	9,891,653		3,109			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06406H-BM-0	BANK OF NEW YORK				1FE	23,179,225	109.8490	21,832,529	19,875,000	23,132,632		(46,593)			5.450	3.202	MN	138,407	473,469	11/10/2010	05/15/2019
06406H-BS-7	BANK OF NEW YORK MTN				1FE	5,998,200	98.8450	5,930,706	6,000,000	5,998,200					2.500	2.506	JJ	9,167		12/02/2010	01/15/2016
06423Q-AA-6	BANCWEST CORPORATION SUB NTS				2FE	706,818	100.0120	600,073	600,000	600,660		(17,086)			8.300	5.332	JJ	22,963	49,800	09/11/2003	01/15/2011
06877#-AC-7	Barry-Wehmiller Companies Inc				2	10,000,000	106.6350	10,663,540	10,000,000	10,000,000					5.640	5.640	AO	112,800	564,000	09/29/2005	10/19/2015
071813-AU-3	BAXTER INT'L INC BASIC				1FE	12,473,960	108.9030	14,157,338	13,000,000	12,746,058		52,791			4.625	5.148	MS	177,035	601,250	03/18/2005	03/15/2015
071813-AY-5	BAXTER INT'L INC				1FE	5,262,165	111.9630	5,038,353	4,500,000	5,250,670		(11,495)			5.375	2.862	JD	20,156	120,938	11/10/2010	06/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
071813-BC-2	BAXTER INT'L INC				1FE	3,984,480	102.8330	4,113,316	4,000,000	3,985,541		1,061			4.250	4.298	MS	50,056	87,833	03/04/2010	03/15/2020
07385T-AJ-5	BEAR STEARNS CO INC NTS				1FE	398,684	109.8750	439,500	400,000	399,479		117			5.700	5.738	MN	2,913	22,800	10/30/2002	11/15/2014
075811-AB-5	BECKMAN COULTER INC UNSEC'D SR NTS				2FE	3,373,080	104.5210	3,135,639	3,000,000	3,047,795		(52,532)			6.875	4.979	MN	26,354	206,250	10/27/2003	11/15/2011
075811-AE-9	BECKMAN COULTER INC				2FE	15,579,175	109.1340	16,642,981	15,250,000	15,503,717		(50,085)			6.000	5.566	JD	76,250	915,000	06/23/2009	06/01/2015
075811-AF-6	BECKMAN COULTER INC				2FE	27,265,279	109.7660	27,020,097	24,616,000	27,099,224		(158,245)			7.000	5.460	JD	143,593	1,303,120	06/02/2010	06/01/2019
078167-AZ-6	BELL TEL CO OF PA DEBS				1FE	1,909,563	116.1640	2,119,993	1,825,000	1,894,517		(1,470)			8.350	7.962	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	BELL TEL CO OF PA DEBS				1FE	15,564,100	119.5390	17,930,850	15,000,000	15,479,532		(8,910)			8.750	8.418	FA	495,833	1,312,500	06/23/1994	08/15/2031
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				1FE	5,890,079	110.1870	6,445,963	5,850,000	5,882,522		(1,347)			7.000	6.937	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				1FE	44,428,800	102.1590	45,971,415	45,000,000	44,432,016		(13)			7.000	7.089	JD	262,500	3,150,000	04/17/1996	12/01/2095
081437-AF-2	BEMIS CO INC				2FE	39,619,810	114.8970	42,511,890	37,000,000	39,351,724		(209,192)			6.800	5.839	FA	1,048,333	2,543,956	10/06/2009	08/01/2019
081437-AG-0	BEMIS CO INC				2FE	22,989,549	109.4760	23,471,547	21,440,000	22,680,921		(289,523)			5.650	3.897	FA	504,733	822,263	02/05/2010	08/01/2014
085789-AE-5	BERRY PETROLEUM CO				4FE	950,000	100.5000	954,750	950,000	950,000					6.750	6.750	MN	10,688		10/27/2010	11/01/2020
091797-AN-0	Black & Decker Corp				1FE	18,892,188	111.1960	18,397,411	16,545,000	18,767,922		(124,266)			5.750	3.216	MN	121,560	475,669	10/05/2010	11/15/2016
092113-AE-9	BLACK HILLS CORP NTS				2FE	16,175,083	107.3360	16,959,088	15,800,000	15,930,859		(50,463)			6.500	6.117	MN	131,228	1,027,000	06/29/2005	05/15/2013
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SER AE				1FE	10,000,000	116.7820	11,678,220	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
09348T-AF-5	Blaze Recycling and Metals AI			1	6	418,590	84.7500	491,414	579,840	441,166		22,497			13.000	27.639	JJ	34,758	79,840	07/15/2010	07/16/2012
097014-AD-6	BOEING CO UNSEC'D SR NTS				1FE	2,207,360	100.8840	2,017,670	2,000,000	2,005,467		(32,951)			6.100	4.386	MS	40,667	122,000	01/15/2004	03/01/2011
097014-AK-0	BOEING CO				1FE	9,978,000	104.2060	10,420,610	10,000,000	9,982,882		4,142			3.250	3.298	AO	57,778	325,000	10/22/2009	10/27/2014
097023-AE-5	Boeing Co DEBS				1FE	7,885,264	136.7690	8,383,946	6,130,000	7,693,147		(35,141)			8.750	6.493	MS	157,933	536,375	06/25/2004	09/15/2031
097023-AK-1	Boeing Co DEBS				1FE	12,690,335	133.0320	15,298,634	11,500,000	12,626,047		(10,652)			7.875	7.084	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	Boeing Co DEBS				1FE	393,980	121.3210	485,284	400,000	395,563		168			7.250	7.376	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	Boeing Co DEBS				1FE	21,368,496	118.3480	27,373,846	23,130,000	21,465,426		9,607			6.875	7.456	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AV-7	Boeing Co				1FE	4,977,900	109.6980	5,484,890	5,000,000	4,985,248		4,143			5.000	5.101	MS	73,611	250,000	03/10/2009	03/15/2014
097023-AW-5	Boeing Co				1FE	12,433,596	115.0520	12,885,813	11,200,000	12,297,510		(108,090)			6.000	4.554	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	Boeing Co				1FE	8,688,656	107.6490	9,058,663	8,415,000	8,671,854		(16,802)			4.875	4.464	FA	154,976	205,116	03/23/2010	02/15/2020
099599-AJ-1	BORDEN INC BONDS				5FE	750,000	81.0000	6,075,000	7,500,000	759,793		570			7.875	78.254	FA	223,125	590,625	04/22/1993	02/15/2023
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	111.6670	5,583,370	5,000,000	4,966,813		4			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
10138M-AB-1	BOTTLING GROUP LLC CO GTY				1FE	7,678,763	106.8870	8,283,704	7,750,000	7,717,474		16,218			4.625	4.862	MN	45,800	358,438	10/09/2008	11/15/2012
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SER B				1FE	6,940,119	106.7470	8,080,718	7,570,000	7,204,653		70,880			4.125	5.358	JD	13,878	312,263	12/14/2006	06/15/2015
10138M-AG-0	BOTTLING GROUP LLC BASIC				1FE	4,927,750	113.9600	5,697,980	5,000,000	4,946,305		8,548			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
109043-AG-4	BRIGGS & STRATTON				3FE	2,100,000	102.0000	2,142,000	2,100,000	2,100,000					6.875	6.875	JD	4,411		12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	124.1660	22,349,826	18,000,000	18,591,081		(26,698)			7.150	6.736	JD	57,200	1,287,000	03/10/2010	06/15/2023
111384-AC-7	BROADVIEW NETWORKS HOLDING			1	4FE	1,461,681	97.7500	1,397,825	1,430,000	1,436,405		(8,972)			11.375	10.654	MS	54,221	162,663	11/14/2007	09/01/2011
113804-AA-6	BROOKLYN NAVY YARD COGEN 144A			2	4FE	5,783,798	85.7920	5,033,717	5,867,350	5,811,150		3,670			7.420	7.559	AO	108,839	435,357	07/07/2000	10/01/2020
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	118.3220	10,648,980	9,000,000	9,132,280		(1,885)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				5FE	4,689,150	88.0000	4,400,000	5,000,000	4,778,104		9,896			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES				5FE	16,933,078	84.5000	14,343,875	16,975,000	16,940,368		1,059			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
119818-AA-0	BUFFALO THUNDER Series 144A			1	6	71,100	28.7500	340,688	1,185,000	79,525					9.375	154.627	JD			05/18/2007	12/15/2014
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	29,277,609	105.1110	30,492,817	29,010,000	29,100,874		(25,218)			5.350	5.244	AO	327,652	1,552,035	12/18/2007	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP				2FE	13,983,145	103.1490	14,440,916	14,000,000	13,991,390		1,646			5.100	5.115	JJ	329,233	714,000	12/12/2005	07/15/2015
120568-AT-7	BUNGE LTD FINANCE CORP				2FE	3,999,880	117.2530	4,690,104	4,000,000	3,999,998					8.500	8.500	JD	15,111	340,000	06/04/2009	06/15/2019
121897-WQ-1	BURLINGTON NORTHN INC SR NOTES				2FE	11,397,910	133.0390	13,303,860	10,000,000	11,000,182		(61,005)			8.750	7.374	FA	306,250	875,000	11/20/2002	02/25/2022
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				2FE	2,767,410	116.5980	3,497,931	3,000,000	2,824,546		6,115			7.000	7.664	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE DEBS				2FE	299,853	118.0240	354,073	300,000	299,871		2			7.290	7.294	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE DEBS				2FE	3,406,285	118.1660	3,544,983	3,000,000	3,405,999		(108)			7.250	6.382	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE UNSEC'D DEBS				2FE	6,388,772	126.4470	6,575,260	5,200,000	5,988,285		(61,968)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AT-1	BURLINGTON NORTHERN SANTA FE NTS				2FE	5,677,500	103.3850	5,169,265	5,000,000	5,056,583		(101,635)			6.750	4.595	JJ	155,625	337,500	01/08/2004	07/15/2011
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC				2FE	12,388,150	108.1030	12,972,312	12,000,000	12,367,020		(5,976)			6.200	5.966	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				2FE	9,982,500	104.5120	10,451,210	10,000,000	9,984,395		1,478			4.700	4.722	AO	117,500	479,139	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				1FE	995,190	124.6510	1,246,506	1,000,000	996,439		129			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AA-1	CBS Corp				2FE	8,350,370	116.6010	8,162,084	7,000,000	7,721,422		(122,065)			7.625	5.269	JJ	246,118	533,750	03/01/2005	01/15/2016
12502C-AS-0	CCH II LLC/CCH II CAP CP			1	4FE	1,512,800	119.2500	1,063,064	891,458	1,299,826		(196,146)			13.500	(5.269)	FA	45,464	85,246	12/01/2009	11/30/2012
125152-AC-2	CE GENERATION LLC				3FE	78,963	102.5760	81,405	79,360	79,073		26			7.416	7.477	JD	262	5,885	07/19/2006	12/15/2018
125276-AA-1	CF INDUSTRIES INC				3FE	500,000	107.0000	535,000	500,000	500,000					6.875	6.875	MN	5,729	17,951	04/20/2010	05/01/2018
125581-FT-0	CIT GROUP INC			1	4	1,769,027	102.0000	2,020,123	1,980,513	1,827,009		54,978			7.000	10.951	JAJO	31,193	115,530	12/10/2009	05/01/2013
125581-FU-7	CIT GROUP INC				4	2,610,742	101.0000	3,000,478	2,970,770	2,683,137		68,651			7.000	10.618	JAJO	46,790	173,295	12/10/2009	05/01/2014

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
125581-FV-5	CIT GROUP INC				4	2,518,010	100.2500	2,978,197	2,970,770	2,587,604		65,934			7.000	10.909	FMAN	29,460	190,624	12/10/2009	05/01/2015
125581-FW-3	CIT GROUP INC				4	4,065,910	100.3750	4,969,851	4,951,284	4,173,636		102,072			7.000	11.074	FMAN	49,100	317,707	12/10/2009	05/01/2016
125581-FX-1	CIT GROUP INC				4	5,559,121	100.2500	6,949,128	6,931,798	5,695,690		129,049			7.000	11.092	MJSD	28,305	485,226	12/10/2009	05/01/2017
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	103.6830	5,184,150	5,000,000	4,960,485		1,009			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12616F-AA-5	CPG PARTNERS LP UNSEC'D NTS				1FE	11,764,800	100.4600	10,046,020	10,000,000	10,023,966		(279,581)			8.250	5.329	FA	343,750	825,000	10/09/2003	02/01/2011
12621E-AD-5	CNO FINANCIAL GROUP INC 144A			1	4FE	900,000	104.0000	936,000	900,000	900,000					9.000	9.000	JJ	2,250		12/14/2010	01/15/2018
12626P-AE-3	CRH AMERICA INC NOTES				2FE	15,338,000	107.3090	16,096,365	15,000,000	15,114,667		(37,610)			5.300	5.002	AO	167,833	795,000	02/27/2004	10/15/2013
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	95.0550	2,851,644	3,000,000	2,987,525		237			6.400	6.435	AO	40,533	192,000	09/22/2003	10/15/2033
126408-BL-6	CSX CORP DEBS				2FE	1,588,617	121.7260	1,676,171	1,377,000	1,479,210		(12,711)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	104.1520	10,415,190	10,000,000	10,063,807		(1,039)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GJ-6	CSX CORP				2FE	4,990,850	109.4550	5,472,760	5,000,000	4,993,690		809			5.600	5.624	MN	46,667	280,000	04/20/2007	05/01/2017
126410-LK-3	CSX Transportation Inc				2FE	2,346,794	134.6570	2,545,023	1,890,000	2,219,920		(23,816)			9.750	7.171	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX Transportation Inc BASIC				2FE	14,043,999	123.9040	17,173,081	13,860,000	14,035,256		(1,193)			7.875	7.768	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP MTN				2FE	10,000,000	131.2230	13,122,330	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
126650-BE-9	CVS CORP				2FE	15,404,581	113.4580	15,696,956	13,835,000	15,256,560		(148,021)			6.125	4.062	FA	320,127	423,697	04/27/2010	08/15/2016
126650-BH-2	CVS CORP BASIC				2FE	4,947,550	111.2650	5,563,250	5,000,000	4,963,070		4,617			5.750	5.890	JD	23,958	287,500	05/22/2007	06/01/2017
126650-BJ-8	CVS CORP BASIC				2FE	14,569,950	109.9710	16,495,620	15,000,000	14,613,190		12,894			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BU-3	CVS CORP				2FE	8,214,320	103.8260	8,306,048	8,000,000	8,206,422		(7,898)			4.750	4.411	MN	45,389	190,000	07/07/2010	05/18/2020
12681#-AA-5	Cabela's Incorporated Senior Unsecured				2	15,000,000	107.9800	16,196,985	15,000,000	15,000,000					5.990	5.990	FA	309,483	898,500	12/21/2005	02/27/2016
12681#-AC-1	Cabela's Incorporated				2	10,000,000	111.3250	11,132,470	10,000,000	10,000,000					7.200	7.200	JJ	330,000	720,000	12/21/2007	01/14/2018
127055-AG-6	CABOT CORP				2FE	24,475,730	106.1880	26,016,134	24,500,000	24,479,824		3,171			5.000	5.017	AO	306,250	1,248,819	09/25/2009	10/01/2016
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT				2	10,766,430	102.9650	11,085,622	10,766,430	10,766,430					5.710	5.710	JJ	283,474	614,763	01/15/2009	01/15/2032
129466-AM-0	CALENERGY CO. INC SR NOTES				2FE	5,000,000	128.7230	6,436,140	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
12958R-AC-1	CALFRAC HOLDINGS LP 144A			1	4FE	2,053,500	101.2500	2,075,625	2,050,000	2,053,500					7.500	7.469	JD	18,365		12/14/2010	12/07/2018
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	12,962,145	137.7960	15,846,506	11,500,000	12,506,427		(63,621)			8.875	7.624	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AM-1	CAMPBELL SOUP CO NTS				1FE	28,155,800	100.7340	25,183,525	25,000,000	25,066,520		(535,076)			6.750	4.525	FA	637,500	1,687,500	08/05/2004	02/15/2011
134429-AR-0	CAMPBELL SOUP CO UNSEC'D NTS				1FE	8,736,437	107.8470	9,107,637	8,445,000	8,519,040		(36,127)			5.000	4.518	JD	32,842	422,250	02/23/2004	12/03/2012
134429-AT-6	CAMPBELL SOUP CO				1FE	21,081,738	105.7000	20,189,795	19,101,000	21,054,686		(27,052)			4.500	3.067	FA	324,717		11/16/2010	02/15/2019
134429-AV-1	CAMPBELL SOUP CO BASIC				1FE	4,985,550	100.4580	5,022,900	5,000,000	4,986,479		929			3.050	3.096	JJ	74,132		06/30/2010	07/15/2017
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT				2	15,000,000	120.9260	18,138,855	15,000,000	15,000,000					9.000	9.000	JD	3,750	2,028,750	07/01/2009	06/30/2016
14149Y-AF-5	CARDINAL HEALTH INC SR UNSEC'D NTS				2FE	26,658,148	100.6200	24,244,269	24,095,000	24,147,933		(425,187)			6.750	4.909	FA	614,423	1,626,413	03/02/2005	02/15/2011
14149Y-AG-3	CARDINAL HEALTH INC BASIC				2FE	9,024,050	103.5780	10,357,800	10,000,000	9,519,929		93,470			4.000	5.222	JD	17,778	400,000	02/07/2005	06/15/2015
14149Y-AT-5	CARDINAL HEALTH INC				2FE	9,984,950	99.7770	9,977,650	10,000,000	9,985,001		51			4.625	4.644	JD	23,125		12/09/2010	12/15/2020
141781-AC-8	Cargill Inc 144A				1FE	8,808,384	123.3580	10,386,769	8,420,000	8,704,734		(10,800)			7.375	7.003	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	Cargill Inc 144A DEBS				1FE	6,965,789	113.9630	8,205,350	7,200,000	6,990,561		2,795			6.875	7.123	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	Cargill Inc 144A SR NOTES				1FE	10,499,691	121.6430	10,935,697	8,990,000	10,203,113		(45,080)			7.500	6.146	MS	224,750	674,250	11/19/2002	09/01/2026
141781-AU-8	Cargill Inc Series 144A				1FE	9,775,850	104.1670	10,416,650	10,000,000	9,787,329		3,263			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-AV-6	Cargill Inc BASIC 144A			1	1FE	19,993,800	107.3500	21,470,060	20,000,000	19,997,765		1,220			5.600	5.607	MS	329,778	1,120,000	09/06/2007	09/15/2012
141781-AX-2	Cargill Inc Series 144A				1FE	13,491,850	113.1570	13,578,840	12,000,000	13,382,330		(109,520)			6.000	4.069	MN	68,000	720,000	05/07/2010	11/27/2017
141781-F@-8	Cargill Inc				1	5,000,000	136.7360	6,836,800	5,000,000	5,000,000					8.890	8.890	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	Cargill Inc SENIOR NOTES				1FE	5,000,000	138.0720	6,903,600	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL, INC MTN 144A				1FE	4,600,650	112.7980	5,639,880	5,000,000	4,675,539		9,376			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL, INC MTN 144A				1FE	1,607,857	111.2880	1,919,716	1,725,000	1,627,255		2,698			6.875	7.463	MN	19,766	118,594	06/25/2001	05/01/2028
144141-BP-2	CAROLINA PWR & LT FMB				1FE	1,520,866	132.1580	1,955,941	1,480,000	1,509,199		(1,710)			8.625	8.338	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	128.7060	22,523,550	17,500,000	19,938,562		(236,648)			7.900	5.696	JD	61,444	1,382,500	01/14/2009	12/15/2018
14912L-3U-3	Caterpillar Finl Svcs MTN				1FE	12,172,500	109.7430	13,717,850	12,500,000	12,228,610		29,170			5.450	5.820	AO	143,819	681,250	01/22/2009	04/15/2018
14912L-4D-0	Caterpillar Finl Svcs BASIC				1FE	16,203,450	120.9630	18,144,495	15,000,000	16,012,144		(100,466)			7.050	5.949	MS	267,313	1,057,500	01/13/2009	10/01/2018
14912L-4E-8	Caterpillar Finl Svcs				1FE	37,920,880	122.9660	44,267,832	36,000,000	37,746,903		(149,010)			7.150	6.343	FA	972,400	2,448,875	05/06/2010	02/15/2019
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SER K2				1FE	7,786,670	117.7150	8,240,064	7,000,000	7,702,269		(14,613)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
156431-AE-8	CENTURY ALUMINUM COMPANY BASIC				4FE	380,453	99.1250	768,219	775,000	409,872		15,352			1.750	7.260	FA	5,651	13,563	02/23/2009	08/01/2024
159864-AB-3	CHARLES RIVER LABORATORI				3FE	2,502,754	100.0000	2,575,000	2,575,000	2,521,131		13,729			2.250	3.131	JD	2,575	46,406	10/28/2010	06/15/2013
16359R-AC-7	Chemed Corp				3	959,021	99.8750	998,750	1,000,000	962,126		3,104			1.875	3.057	MN	2,396	6,797	11/19/2010	05/15/2014
165069-AP-0	CHES & POTOMAC TEL CO MD DEBS				1FE	853,200	107.6000	850,043	790,000	840,615		(1,222)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
165069-AS-4	CHES & POTOMAC TEL CO MD DEBS			1	1FE	9,746,300	105.3900	10,538,980	10,000,000	9,831,723		8,160			7.150	7.360	MN	119,167	715,000	06/22/1993	05/01/2023
165167-BZ-9	CHESAPEAKE ENERGY CORP BASIC			1	3FE	994,464	89.2500	1,517,250	1,700,000	1,019,030		11,575			2.500	5.352	MN	5,431	42,500	10/24/2008	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP			1	3FE	1,529,297	77.8750	1,557,500	2,000,000	1,529,912		615			2.250	3.589	JD	2,000	22,500	12/08/2010	12/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	475,355	112.7500	563,750	500,000	481,619		3,399			9.500	10.625	FA	17,944	47,500	01/28/2009	02/15/2015
16724*-AA-9	Chicago Baseball Holdings LLC Private Placement				2FE	11,000,000	111.6760	12,284,360	11,000,000	11,000,000					6.790	6.786	JJ	344,404	537,354	09/25/2009	10/26/2017
170032-AT-3	CHIQUITA BRANDS			1	4FE	343,974	96.8750	363,281	375,000	344,282		309			4.250	5.986	FA	6,021		12/06/2010	08/15/2016
171265-AC-5	CHUGACH ELECTRIC ASSN SEC'D NOTE SER A (MBIA)				1FE	520,405	101.0070	505,035	500,000	500,578		(2,790)			6.550	5.960	MS	9,643	32,750	02/15/2002	03/15/2011
171871-AN-6	CINCINNATI BELL INC			1	4FE	2,540,000	96.0000	2,438,400	2,540,000	2,540,000					8.375	8.375	AO	46,090		10/07/2010	10/15/2020
171871Q-AD-3	CINCINNATI BELL TEL CO MTN			1	3FE	6,499,950	85.5000	6,412,500	7,500,000	6,780,543		29,850			7.180	8.410	JD	23,933	538,500	08/22/1994	12/14/2023
172070-CP-7	CINCINNATI GAS & ELEC NTS				2FE	2,992,920	94.9990	2,849,967	3,000,000	2,993,801		139			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2 BASIC				1FE	10,626,200	107.7120	10,771,240	10,000,000	10,589,795		(9,994)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AH-3	CINTAS CORPORATION NO. 2 BASIC				1FE	5,385,015	113.7110	5,116,977	4,500,000	5,344,724		(40,291)			6.125	3.089	JD	22,969	137,813	08/13/2010	12/01/2017
172967-AL-5	CITIGROUP INC NOTES				1FE	4,524,000	112.2270	4,489,072	4,000,000	4,469,943		(19,164)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
177342-AP-7	CITIZENS UTILITY CO DEBS				3FE	28,949,390	86.0000	26,660,000	31,000,000	29,043,357		10,524			7.050	7.563	AO	546,375	2,185,500	03/25/1997	10/01/2046
18538R-AD-5	CLEARWATER PAPER CORP SERIES 144A			1	3FE	1,285,000	103.2500	1,326,763	1,285,000	1,285,000					7.125	7.125	MN	17,548		10/14/2010	11/01/2018
185896-B#-3	CLEVELND CLIFS PRIVATE PLACEMENT				2	10,000,000	110.0810	11,008,130	10,000,000	10,000,000					6.310	6.311	JD	28,044	631,000	06/06/2008	06/25/2013
185896-C*-6	CLEVELND CLIFS PRIVATE PLACEMENT				2	10,000,000	112.9490	11,294,880	10,000,000	10,000,000					6.590	6.591	JD	29,289	659,000	06/06/2008	06/25/2015
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	18,569,408	106.2100	20,923,409	19,700,000	18,890,246		121,267			5.000	5.886	JD	43,778	985,000	08/11/2008	06/15/2016
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	133.6990	41,312,929	30,900,000	29,374,026		19			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AN-4	Coca-Cola Enterprises DEB				1FE	1,579,691	108.2210	1,515,094	1,400,000	1,426,622		(23,174)			8.500	6.647	FA	49,583	119,000	11/13/2003	02/01/2012
191219-AP-9	Coca-Cola Enterprises DEBS				1FE	16,855,782	137.7510	21,062,097	15,290,000	16,407,080		(69,501)			8.500	7.479	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	Coca-Cola Enterprises DEBS				1FE	8,560,372	123.7640	9,752,580	7,880,000	8,398,972		(26,631)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	Coca-Cola Enterprises BASIC				1FE	21,923,132	123.6280	25,220,153	20,400,000	21,842,465		(22,627)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	Coca-Cola Enterprises NTS				1FE	7,080,741	126.3870	8,050,833	6,370,000	6,985,932		(22,767)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	Coca-Cola Enterprises DEB				1FE	12,904,553	124.0550	15,506,925	12,500,000	12,898,065		(7,523)			6.750	6.481	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	Coca-Cola Enterprises UNSEC'D DEBS				1FE	4,980,449	122.3850	5,752,086	4,700,000	4,940,208		(7,256)			6.750	6.268	MS	93,413	317,250	05/07/2004	09/15/2028
193459-AH-7	Coleman Cable Inc.			1	4FE	662,674	103.5000	698,625	675,000	663,290		615			9.000	9.339	FA	22,950	32,400	07/16/2010	02/15/2018
195891-AF-3	COLONIAL REALTY LP NTS				3FE	576,388	100.2320	578,341	577,000	576,975		99			4.800	4.818	AO	6,924	27,696	03/30/2004	04/01/2011
20029P-AG-4	COMCAST CABLE CORP NTS				2FE	15,506,480	124.9370	14,992,392	12,000,000	14,164,367		(279,281)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
200300-AN-1	COMCAST CORP SR SUB DEBS				2FE	277,188	113.2910	283,228	250,000	254,695		(2,721)			10.625	9.286	JJ	12,248	26,563	01/21/1997	07/15/2012
20030N-AB-7	Comcast Corp BASIC				2FE	3,115,320	113.8730	3,416,184	3,000,000	3,060,168		(12,833)			6.500	5.934	JJ	89,917	195,000	03/03/2006	01/15/2015
20030N-AG-6	Comcast Corp				2FE	7,446,725	107.7410	8,080,553	7,500,000	7,470,049		4,664			4.950	5.035	JD	16,500	371,250	06/28/2005	06/15/2016
20030N-AR-2	Comcast Corp				2FE	10,632,400	111.0240	11,102,380	10,000,000	10,574,669		(57,731)			5.875	4.909	FA	221,944	293,750	02/11/2010	02/15/2018
20030N-AZ-4	Comcast Corp				2FE	8,978,670	109.3260	9,839,313	9,000,000	8,981,446		1,653			5.700	5.731	JJ	256,500	531,525	06/15/2009	07/01/2019
200339-AE-9	COMERICA BANK SUB NOTES			1	1FE	15,978,155	109.3020	15,848,834	14,500,000	14,961,443		(110,897)			8.375	7.335	JJ	559,962	1,214,375	12/30/1997	07/15/2014
200339-CG-2	COMERICA BANK				1FE	10,173,350	107.8710	10,787,080	10,000,000	10,113,722		(15,952)			5.750	5.521	MN	63,889	575,000	11/30/2006	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	387,952	102.3450	409,382	400,000	392,139		955			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AC-9	COMMERCIAL VEHICLE GROUP			1	5FE	1,231,200	91.0000	1,965,600	2,160,000	1,479,961		204,030			8.000	19.178	JJ	86,400	172,800	06/27/2006	07/01/2013
20453E-AC-3	COMPLETE PRODUCTION SERVER			1	4FE	1,325,000	103.5000	1,407,600	1,360,000	1,329,538		3,680			8.000	8.480	JD	4,836	108,800	10/08/2009	12/15/2016
205887-AC-6	CONAGRA FOODS INC SUB NOTES				2FE	18,497,658	132.7150	22,027,969	16,598,000	17,899,886		(80,773)			9.750	8.581	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	115.5610	9,707,141	8,400,000	9,322,387		(35,482)			7.125	6.023	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	108.9350	1,089,351	1,000,000	1,143,147		(5,240)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	5,146,640	112.1020	5,605,100	5,000,000	5,136,507		(3,907)			7.000	6.734	AO	87,500	350,000	03/20/2008	10/01/2028
205887-AX-0	CONAGRA FOODS INC BONDS				2FE	26,495,370	124.7030	27,434,594	22,000,000	25,935,144		(104,660)			8.250	6.577	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	21,496,500	115.4600	23,092,000	20,000,000	21,362,228		(100,600)			7.000	5.929	AO	295,556	1,225,000	05/10/2010	04/15/2019
20825C-AR-5	CONOCOPHILLIPS				1FE	18,855,360	113.9610	20,513,052	18,000,000	18,747,715		(73,036)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SER 03-C				1FE	863,240	95.9830	959,831	1,000,000	877,163		2,505			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033
209615-BX-0	CONSOL NATURAL GAS CO SR UNSEC'D NTS SER C				2FE	6,196,199	104.2290	5,888,939	5,650,000	5,716,519		(76,736)			6.250	4.787	MN	58,854	353,125	10/31/2003	11/01/2011
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	10,900,049	113.1720	9,789,361	8,650,000	10,658,831		(47,736)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GRP BASIC				2FE	16,978,210	103.7390	18,672,966	18,000,000	17,481,072		100,614			4.550	5.284	JD	36,400	819,000	10/26/2005	06/15/2015
210518-CE-4	CONSUMERS ENERGY CO BASIC				2FE	5,022,400	112.3740	5,618,700	5,000,000	5,012,934		(1,919)			5.500	5.446	FA	103,889	275,000	03/21/2005	08/15/2016
210518-CF-1	CONSUMERS ENERGY CO BASIC				2FE	4,864,850	107.4920	5,374,610	5,000,000	4,934,381		13,592			5.000	5.353	MS	73,611	250,000	03/21/2005	03/15/2015
216871-AC-7	COOPER US INC BASIC				1FE	21,285,261	113.8510	22,087,113	19,400,000	21,193,066		(71,988)			6.100	4.410	JJ	591,700	680,150	11/09/2010	07/01/2017
216871-AE-3	COOPER US INC			1	1FE	9,971,600	97.7750	9,777,480	10,000,000	9,971,725		125			3.875	3.909	JD	25,833		12/02/2010	12/15/2020
219350-AS-4	CORNING INC				2FE	19,727,981	115.4140	20,087,754	17,405,000	19,574,854		(153,127)			6.625	4.798	MN	147,338	989,113	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				2FE	14,393,280	98.7540	13,825,504	14,000,000	14,386,352		(6,928)			4.250	3.899	FA	233,042		11/02/2010	08/15/2020
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	113.9340	22,786,740	20,000,000	22,783,345		(198,055)			5.500	3.022	MS	323,889	550,000	06/30/2010	03/15/2017
224044-AG-2	COX COMMUNICATIONS INC.				2FE	21,888,305	123.7140	26,907,882	21,750,000	21,841,711		(4,241)			7.625	7.573	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-BD-8	COX COMMUNICATIONS INC.				2FE	5,564,950	101.2030	5,060,150	5,000,000	5,017,223		(83,538)			6.750	4.999	MS	99,375	337,500	04/17/2003	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
224044-BM-8	COX COMMUNICATIONS INC.				2FE	10,028,400	110.0880	11,008,760	10,000,000	10,013,687		(3,029)			5.450	5.411	JD	24,222	545,000	05/26/2005	12/15/2014
226566-AL-1	CRICKET COMMUNICATIONS I Series 144A				4FE	2,507,237	95.2500	2,428,875	2,550,000	2,507,498		262			7.750	8.000	AO	23,056		11/05/2010	10/15/2020
233331-AJ-6	DTE ENERGY BASIC				2FE	24,965,508	103.9240	23,694,626	22,800,000	24,745,872		(42,902)			6.375	5.693	AO	306,850	1,453,500	02/08/2005	04/15/2033
235851-AG-7	DANAHER CORP				1FE	5,662,650	113.1760	5,658,815	5,000,000	5,661,586		(1,064)			5.625	3.488	JJ	129,688		12/21/2010	01/15/2018
235851-AH-5	DANAHER CORP				1FE	51,313,750	112.2400	56,961,546	50,750,000	51,233,039		(46,720)			5.400	5.254	MS	913,500	2,740,500	03/20/2009	03/01/2019
237194-AB-1	DARDEN RESTAURANTS UNSEC'D DEBS				2FE	9,864,540	113.9910	10,259,199	9,000,000	9,449,625		(73,695)			7.125	5.971	FA	267,188	641,250	05/13/2004	02/01/2016
23719E-AA-1	DARDEN RESTAURANTS MTN				2FE	9,988,700	100.9740	10,097,400	10,000,000	9,999,593		1,587			7.450	7.467	AO	186,250	745,000	04/11/2001	04/01/2011
237266-AB-7	DARLING INTERNATIONAL IN 144A			1	4FE	500,000	104.2500	521,250	500,000	500,000					8.500	8.500	JD	1,653		12/03/2010	12/15/2018
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	130.8700	15,050,050	11,500,000	11,562,247		(4,643)			9.875	9.780	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	131.8230	13,182,270	10,000,000	10,123,188		(6,202)			8.800	8.628	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	524,350	109.7970	548,985	500,000	520,015		(611)			6.650	6.271	FA	13,854	33,250	11/07/2001	08/01/2028
242361-AB-9	DEAN FOODS CO				4FE	4,384,345	86.7500	4,384,345	5,054,000	4,384,551		(11,133)	769,499		6.900	6.535	AO	73,620	348,726	09/08/2004	10/15/2017
24240V-AM-3	DEAN WITTER, DISCOVER DEBS				1FE	2,524,236	109.0080	2,943,219	2,700,000	2,628,073		11,380			6.750	7.393	JJ	91,125	182,250	07/17/1996	01/01/2016
244199-AU-9	DEERE & CO DEBS				1FE	54,715	128.8620	55,411	43,000	51,644		(541)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BB-0	DEERE & CO NTS				1FE	21,725,016	116.1090	21,858,737	18,826,000	20,930,337		(591,062)			6.950	3.356	AO	239,875	1,308,407	08/20/2009	04/25/2014
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	110.4930	5,524,660	5,000,000	5,284,551		(32,625)			5.350	4.424	AO	65,389	267,500	09/03/2009	04/03/2018
24422E-QU-6	JOHN DEERE CAPITAL CORP MTN				1FE	6,334,680	109.0350	6,542,088	6,000,000	6,223,238		(78,084)			4.900	3.437	MS	92,283	294,000	07/21/2009	09/09/2013
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN				1FE	11,819,208	113.2870	13,311,234	11,750,000	11,810,141		(6,087)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-QW-2	JOHN DEERE CAPITAL CORP MTN				1FE	10,742,300	107.5630	10,756,320	10,000,000	10,426,240		(235,255)			5.250	2.733	AO	131,250	525,000	09/18/2009	10/01/2012
247361-ZC-5	DELTA AIRLINES 144A			1	3FE	172,485	108.8750	190,531	175,000	173,007		423			9.500	9.875	MS	4,895	16,025	09/24/2009	09/15/2014
247916-AB-5	DENBURY RESOURCES INC			1	4FE	556,896	111.5000	669,000	600,000	565,479		4,715			9.750	11.250	MS	19,500	58,500	02/10/2009	03/01/2016
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	697,000	108.5000	756,245	697,000	697,000					8.250	8.250	FA	21,723	29,550	02/03/2010	02/15/2020
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	110.6890	885,513	800,000	823,923		(516)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
25389M-AC-3	DIGITALGLOBE INC				3FE	179,350	114.1250	211,131	185,000	180,049		699			10.500	11.490	MN	3,238	9,713	06/17/2010	05/01/2014
254687-AH-9	THE WALT DISNEY CO. MTN			1	1FE	10,467,725	118.0780	12,811,452	10,850,000	10,467,963		24			7.550	7.826	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	THE WALT DISNEY CO				1FE	28,970,780	113.5370	32,925,846	29,000,000	28,975,066		2,342			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	7,488,584	112.3610	7,640,514	6,800,000	7,418,936		(13,364)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-AJ-8	DOMINION RESOURCES SR NOTES SER B				2FE	10,357,850	107.4650	10,746,540	10,000,000	10,096,259		(60,137)			6.250	5.570	JD	1,736	625,000	02/24/2006	06/30/2012
25746U-AT-6	DOMINION RESOURCES				2FE	658,227	121.8750	761,719	625,000	654,464		(2,020)			2.125	1.717	JD	590	13,281	04/29/2009	12/15/2023
25746U-AW-9	DOMINION RESOURCES				2FE	9,983,700	110.6850	11,068,540	10,000,000	9,991,581		1,607			5.150	5.171	JJ	237,472	515,000	07/11/2005	07/15/2015
257867-AR-2	RR DONNELLEY & SONS CO BASIC				2FE	62,402,156	102.2040	63,468,932	62,100,000	62,260,364		(31,772)			5.500	5.433	MN	436,425	3,415,500	12/13/2005	05/15/2015
260543-BA-0	DOW CHEMICAL DEBS				2FE	5,390,865	120.1270	5,405,697	4,500,000	5,145,024		(41,859)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BV-4	DOW CHEMICAL BASIC				2FE	32,638,060	108.1730	36,346,061	33,600,000	32,798,622		77,800			5.700	6.091	MN	244,720	1,915,200	12/02/2008	05/15/2018
263534-BG-3	DUPONT (EI) DE NEMOURS DEBS				1FE	9,955,000	116.0520	11,605,190	10,000,000	9,964,318		1,116			6.500	6.535	JJ	299,722	650,000	10/10/2001	01/15/2028
263534-BS-7	DUPONT (EI) DE NEMOURS BASIC				1FE	5,578,746	107.4070	5,676,444	5,285,000	5,472,930		(88,700)			5.000	3.176	JJ	121,849	264,250	10/21/2009	01/15/2013
263534-BT-5	DUPONT (EI) DE NEMOURS BASIC				1FE	14,588,730	114.9800	16,442,069	14,300,000	14,533,971		(24,209)			6.000	5.730	JJ	395,633	858,000	08/19/2008	07/15/2018
263534-BU-2	DUPONT (EI) DE NEMOURS BASIC				1FE	12,157,134	109.3770	13,480,728	12,325,000	12,228,770		34,529			5.000	5.333	JJ	284,160	616,250	11/17/2008	07/15/2013
263534-BV-0	DUPONT (EI) DE NEMOURS BASIC				1FE	1,659,182	111.4700	1,858,197	1,667,000	1,662,153		1,415			5.875	5.981	JJ	45,159	97,936	12/09/2008	01/15/2014
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS				2FE	3,811,360	106.1580	4,246,328	4,000,000	3,831,563		3,356			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26483E-AE-0	DUN & BRADSTREET CORP				1FE	6,973,046	97.7530	6,793,847	6,950,000	6,972,613		(432)			2.875	2.803	MN	20,536		11/29/2010	11/15/2015
267482-AC-1	DYCOM INDUSTIRES INC			1	3FE	1,000,903	102.7500	1,027,500	1,000,000	1,000,437		(135)			8.125	8.107	AO	17,153	81,250	03/23/2006	10/15/2013
26817C-AA-9	DYNCORP INTERNTL INC Series 144A				4FE	503,425	102.5000	512,500	500,000	503,393		(32)			10.375	10.229	JJ	25,073		08/18/2010	07/01/2017
26882P-AN-2	ERAC USA FINANCE CO NOTES 144A				2FE	3,675,210	100.1740	3,230,602	3,225,000	3,227,564		(66,296)			8.000	5.849	JJ	118,967	258,000	09/25/2002	01/15/2011
26882P-AR-3	ERAC USA FINANCE CO NOTES 144A				2FE	18,630,030	103.6270	19,170,940	18,500,000	18,619,002		(2,138)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-AS-1	ERAC USA FINANCE CO 144A				2FE	9,984,600	109.1150	10,911,460	10,000,000	9,992,418		1,507			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE CO Series 144A				2FE	9,969,400	111.2350	11,123,530	10,000,000	9,982,874		2,953			5.900	5.941	MN	75,389	590,000	11/07/2005	11/15/2015
26882P-BD-3	ERAC USA FINANCE CO Series 144A				2FE	750,870	107.2130	804,096	750,000	750,338		(175)			5.800	5.773	AO	9,183	43,500	10/12/2007	10/15/2012
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	8,048,171	116.3470	10,560,826	9,077,000	8,492,880		61,751			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT Corp				2FE	59,749,415	116.3510	65,119,104	55,968,000	59,463,819		(207,100)			8.125	7.102	JD	378,950	4,344,275	10/26/2010	06/01/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	112.3440	23,254,085	20,699,000	20,150,967		19,376			7.250	7.551	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-AX-0	EATON CORP UNSEC'D SR NTS				1FE	1,291,288	107.1040	1,338,796	1,250,000	1,259,265		(5,642)			5.750	5.242	JJ	33,142	71,875	06/16/2004	07/15/2012
278058-DF-6	EATON CORP				1FE	5,374,500	107.8690	5,393,425	5,000,000	5,263,697		(106,443)			4.900	2.591	MN	31,306	245,000	12/14/2009	05/15/2013
278058-DH-2	EATON CORP				1FE	5,824,500	119.6810	5,984,035	5,000,000	5,753,427		(71,073)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
281023-AU-5	EDISON MISSION				4FE	923,453	79.2500	931,188	1,175,000	924,798		1,345			7.000	11.854	MN	10,510		12/13/2010	05/15/2017
281023-AX-9	EDISON MISSION BASIC				4FE	11,014,692	77.2500	8,497,500	11,000,000	11,011,935		(1,010)			7.200	7.183	MN	101,200	792,000	11/20/2007	05/15/2019
281023-BA-8	EDISON MISSION				4FE	4,019,824	72.2500	2,890,000	4,000,000	4,018,264		(553)			7.625	7.576	MN	38,972	305,000	11/20/2007	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
283677-AW-2	EL PASO ELECTRIC CO BASIC				2FE	50,729,130	98.7180	49,359,200	50,000,000	50,670,672		(12,415)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035
283695-AZ-7	EL PASO NATURAL GAS DEBS				2FE	18,535,050	121.8320	21,929,742	18,000,000	18,353,105		(19,966)			8.625	8.344	JJ	715,875	1,552,500	03/27/1996	01/15/2022
291011-AP-9	EMERSON ELECTRIC CO				1FE	16,612,800	111.7290	16,759,305	15,000,000	16,115,071		(367,409)			5.625	2.906	MN	107,813	843,750	08/18/2009	11/15/2013
291011-AZ-7	EMERSON ELECTRIC CO				1FE	4,987,650	106.8400	5,342,000	5,000,000	4,990,859		1,911			4.125	4.172	AO	43,542	206,250	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELECTRIC CO				1FE	4,952,750	108.2250	5,411,245	5,000,000	4,959,225		3,864			5.000	5.122	AO	52,778	250,000	04/14/2009	04/15/2019
29250R-AF-3	ENBRIDGE ENERGY PARTNERS BASIC				2FE	7,032,940	107.7870	7,545,062	7,000,000	7,015,257		(3,422)			5.350	5.288	JD	16,644	374,500	02/09/2005	12/15/2014
29264F-AC-0	ENDO PHARMACEUT HLDGS IN SERIES 144A			1	3FE	1,982,100	102.0000	2,040,000	2,000,000	1,982,180		80			7.000	7.125	JD	14,778		11/18/2010	12/15/2020
29265A-AR-7	ENERGEN CORP MTN SER A				2FE	10,000,000	103.3760	10,337,560	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AD-1	ENERGY EAST CORP UNSEC'D NTS				1FE	2,295,340	106.8500	2,136,996	2,000,000	2,056,790		(36,919)			6.750	4.705	JD	6,000	135,000	07/07/2003	06/15/2012
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS				1FE	2,724,084	102.9210	2,665,644	2,590,000	2,710,800		(2,334)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	27,264,929	109.6920	29,616,813	27,000,000	27,130,981		(27,899)			5.950	5.814	FA	669,375	1,606,500	08/19/2005	02/01/2015
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	103.0000	515,000	500,000	500,000					7.500	7.500	AO	10,521		09/15/2010	10/15/2020
293562-AD-6	ENRON OIL AND GAS NTS				1FE	2,795,266	109.7380	3,368,966	3,070,000	2,841,280		6,394			6.650	7.423	AO	51,039	204,155	06/18/2001	04/01/2028
29364D-AJ-9	ENTERGY ARKANSAS INC FMB			1	1FE	2,990,430	97.7500	2,932,485	3,000,000	2,991,488		179			5.900	5.923	JD	14,750	177,000	06/04/2003	06/01/2033
29364N-AM-0	ENTERGY MISSISSIPPI INC FMB				2FE	4,993,700	100.9510	5,047,565	5,000,000	4,999,660		1,000			4.650	4.671	MN	38,750	232,500	04/19/2004	05/01/2011
293791-AR-0	ENTERPRISE PRODUCTS OPER BASIC				2FE	5,665,862	107.8320	6,146,407	5,700,000	5,683,142		3,553			5.000	5.080	MS	95,000	285,000	08/17/2005	03/01/2015
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	109.5170	5,475,830	5,000,000	4,984,376		505			7.750	7.785	JJ	178,681	387,500	07/23/1996	07/15/2026
294549-AR-1	EQUITABLE RESOURCES INC				2FE	11,874,699	108.3570	13,772,175	12,710,000	11,989,129		72,511			6.500	7.530	AO	206,538	826,150	05/27/2009	04/01/2018
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS 144A			2	2FE	9,198,000	111.7810	10,311,797	9,225,000	9,216,814		2,564			7.430	7.466	MN	114,236	685,418	01/28/2000	11/01/2015
302106-AB-5	EXOPAC HOLDING CORP			1	4FE	3,324,702	103.7500	3,403,000	3,280,000	3,291,666		(9,706)			11.250	10.892	FA	153,750	309,938	11/23/2010	02/01/2014
30212P-AC-9	EXPEDIA INC 144A			1	2FE	2,416,021	109.5000	2,699,175	2,465,000	2,427,753		5,051			8.500	8.852	JJ	104,763	209,525	09/09/2008	07/01/2016
302182-AC-4	EXPRESS SCRIPTS INC				2FE	4,128,920	105.5460	4,221,820	4,000,000	4,065,432		(42,857)			5.250	4.079	JD	9,333	210,000	06/29/2009	06/15/2012
302182-AD-2	EXPRESS SCRIPTS INC				2FE	37,779,081	111.7960	40,123,656	35,890,000	37,377,203		(337,717)			6.250	4.913	JD	99,694	2,243,125	03/18/2010	06/15/2014
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	118.3620	34,437,482	29,095,000	30,436,585		(119,174)			7.250	6.521	JD	93,751	2,109,388	07/14/2009	06/15/2019
302508-AM-8	FMR CORP NOTES 144A				1FE	2,644,625	114.3330	2,858,333	2,500,000	2,590,861		(7,691)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS 144A				1FE	24,660,460	106.0410	23,328,910	22,000,000	24,245,993		(61,758)			7.570	6.602	JD	74,018	1,665,400	09/26/2002	06/15/2029
30250X-AA-9	FGI Operating Co Inc				4FE	294,609	105.0000	315,000	300,000	294,724		115			10.250	10.742	FA	12,813		12/02/2010	08/01/2015
302567-AA-0	FPL ENERGY AMERICAN WIND NTS 144A			2	2FE	3,959,250	100.3540	3,973,266	3,959,250	3,959,250					6.639	6.533	JUN	139,459	262,855	06/27/2003	06/20/2023
302569-AA-6	FPL ENERGY VIRGINIA FDG SR NTS 144A			2	3FE	10,067,252	108.3790	10,403,450	9,599,138	9,948,597		(36,542)			7.520	6.561	JD	2,005	721,855	06/16/2003	06/30/2019
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	118.8520	25,487,790	21,445,000	21,364,479		(1)			7.600	7.628	JJ	814,910	1,629,820	05/12/2003	07/01/2097
315292-AK-8	FERRELLGAS LP/FERRELLGAS 144A			1	4FE	500,000	97.5000	487,500	500,000	500,000					6.500	6.500	MN	3,340		11/09/2010	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	96.3750	3,565,879	3,700,000	3,626,071		7,710			4.500	4.814	JD	13,875	166,500	12/18/2007	06/01/2018
318169-AA-7	FIREKEEPERS DEV AUTHORIT 144A			1	4FE	1,118,175	118.2500	1,395,350	1,180,000	1,133,946		7,001			13.875	15.402	FMAN	27,288	163,725	09/25/2008	05/01/2015
319963-AP-9	FIRST DATA CORP BASIC			1	5FE	173,310	95.2500	201,930	212,000	174,707		3,883	14,240		9.875	13.100	MS	5,292	24,961	10/14/2008	09/24/2015
319963-AY-0	FIRST DATA CORP 144A			1	5FE	776,803	96.0000	906,240	944,000	777,373		570			8.250	11.217	JJ	3,029		12/15/2010	01/15/2021
319963-BA-1	FIRST DATA CORP 144A			1	5FE	776,803	95.5000	901,520	944,000	777,295		492			12.625	16.229	JJ	4,635		12/15/2010	01/15/2021
337158-AE-9	FIRST TENNESSEE BANK				2FE	4,567,164	98.9860	4,553,361	4,600,000	4,580,522		3,100			5.650	5.745	AO	64,975	259,900	03/29/2006	04/01/2016
33716M-AA-5	FIRST TENNESSEE BANK SUB BK NOTES				2FE	4,000,000	100.9870	4,039,476	4,000,000	4,000,000					4.625	4.625	MN	23,639	185,000	04/28/2003	05/15/2013
340711-AG-5	FLORIDA GAS TRANS CO SR NOTES 144A			2	2FE	13,063,750	123.8910	15,610,266	12,600,000	12,975,174		(14,568)			9.190	8.805	MN	192,990	1,157,940	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANS CO 144A				2FE	42,672,615	120.8990	48,964,014	40,500,000	42,417,876		(164,391)			7.900	7.135	MN	408,825	3,199,500	06/23/2009	05/15/2019
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	9,975,200	101.1950	10,119,450	10,000,000	9,975,200					5.250	5.267	FA	32,083		12/06/2010	02/01/2041
341099-BZ-1	FL PWR CORP FMB				1FE	649,170	103.1360	618,815	600,000	603,740		(6,675)			6.650	5.458	JJ	18,398	39,900	10/10/2002	07/15/2011
341099-CG-2	FL PWR CORP				1FE	4,986,550	113.5960	5,679,790	5,000,000	4,990,136		1,173			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
341100-AL-2	FL PWR CORP NOTES				2FE	5,927,400	106.8180	6,409,104	6,000,000	5,939,810		1,792			6.750	6.850	FA	168,750	405,000	08/08/2002	02/01/2028
344775-AC-5	FOOD LION INC DEBS				2FE	26,156,231	108.3560	29,824,961	27,525,000	26,369,485		29,737			8.050	8.523	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VC-4	FORD MOTOR CREDIT CO				3FE	629,261	111.7460	715,174	640,000	632,592		931			8.000	8.250	JD	2,276	51,200	12/11/2006	12/15/2016
349631-AD-3	FORTUNE BRANDS, INC. DEBS				2FE	8,720,810	116.9530	8,186,696	7,000,000	8,222,721		(76,060)			8.625	6.373	MN	77,146	603,750	11/21/2002	11/15/2021
349631-AE-1	FORTUNE BRANDS, INC. DEB				2FE	2,029,160	107.8770	2,157,542	2,000,000	2,021,842		(1,069)			7.875	7.734	JJ	72,625	157,500	03/16/2001	01/15/2023
350259-AB-3	FOSTERS FIN CORP 144A				2FE	45,710,917	105.8630	49,570,303	46,825,000	46,320,149		118,782			4.875	5.195	AO	570,680	2,282,719	04/01/2005	10/01/2014
35914P-AK-1	FRONTIER OIL CORP			1	3FE	500,000	102.0000	510,000	500,000	500,000					6.875	6.875	MN	3,724		11/09/2010	11/15/2018
36155W-AC-0	GCI INC.			1	4FE	1,444,500	101.2500	1,711,125	1,690,000	1,539,000		38,837			7.250	10.690	FA	46,287	122,525	07/22/2008	02/15/2014
362320-AT-0	GTE CORP DEBS				1FE	6,973,200	129.0580	7,743,480	6,000,000	6,635,288		(37,406)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021
362333-AH-9	GTE FLA INC DEBS				1FE	3,997,920	103.6630	4,146,516	4,000,000	3,998,380		49			6.860	6.864	FA	114,333	274,400	01/29/1998	02/01/2028
36804P-AL-0	Gatx Financial Corp				2FE	4,983,700	103.5580	5,177,895	5,000,000	4,996,086		3,294			5.500	5.573	FA	103,889	275,000	11/16/2006	02/15/2012
368682-AN-0	GENCORP INC				5FE	310,894	93.7500	328,125	350,000	310,916		21			4.063	4.778	JD	40	7,109	12/21/2010	12/31/2039
369300-AL-2	GENERAL CABLE CORP BASIC				4FE	461,527	118.8750	582,488	490,000	457,822		(3,568)			4.500	4.017	MN	2,818	20,029	12/18/2009	11/15/2029

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
369550-AN-8	GENERAL DYNAMICS CORP				1FE	14,929,200	110.1110	16,516,710	15,000,000	14,956,183		12,745			5.250	5.354	FA	328,125	787,500	12/08/2008	02/01/2014
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	117.0010	12,285,137	10,500,000	10,565,071		(1,114)			7.500	7.443	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BC-6	GENERAL ELECTRIC CO				1FE	26,432,250	108.0090	27,002,350	25,000,000	26,318,099		(114,151)			5.250	4.360	JD	91,146	1,312,500	04/08/2010	12/06/2017
36962G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	103.8050	57,092,695	55,000,000	51,483,582		48,016			5.875	6.374	JJ	1,498,941	3,231,250	04/17/2008	01/14/2038
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	21,873,800	106.7400	21,348,020	20,000,000	21,844,827		(28,973)			5.000	3.006	JJ	480,556		11/24/2010	01/08/2016
370334-AS-3	GENERAL MILLS INC NOTES				2FE	4,849,900	105.4420	4,930,468	4,676,000	4,735,220		(50,213)			6.000	4.826	FA	105,989	280,560	08/19/2008	02/15/2012
370334-BB-9	GENERAL MILLS INC				2FE	9,662,184	112.4640	10,329,855	9,185,000	9,586,297		(48,685)			5.700	4.862	FA	197,784	473,670	04/15/2010	02/15/2017
370334-BE-3	GENERAL MILLS INC				2FE	15,059,500	107.6420	16,146,315	15,000,000	15,021,942		(12,100)			5.650	5.558	MS	261,313	847,500	08/28/2007	09/10/2012
370334-BF-0	GENERAL MILLS INC BASIC				2FE	12,509,247	110.3970	14,097,710	12,770,000	12,587,734		35,685			5.200	5.575	MS	191,834	664,040	02/25/2009	03/17/2015
370334-BG-8	GENERAL MILLS INC BASIC				2FE	11,781,568	109.9160	13,118,510	11,935,000	11,844,276		30,983			5.250	5.564	FA	236,711	626,588	11/17/2008	08/15/2013
370334-BH-6	GENERAL MILLS INC				2FE	17,873,280	111.3260	18,925,335	17,000,000	17,818,843		(55,034)			5.650	4.914	FA	362,856	678,000	04/23/2010	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	101.3290	5,066,450	5,000,000	4,933,179		29			5.400	5.492	JD	12,000		12/17/2010	06/15/2040
370488-AA-2	INTERNATIONAL GROUP Private Placement				3	12,025,000	100.5940	12,096,428	12,025,000	12,025,000					7.070	7.070	JD	7,085	880,230	06/05/2007	06/28/2020
37247A-AB-8	GENTIVA HEALTH SERVICES			1	4FE	1,758,250	109.0000	1,825,750	1,675,000	1,757,936		(314)			11.500	10.304	MS	71,699		12/16/2010	09/01/2018
372917-AQ-7	GENZYME CORP				2FE	14,955,587	102.6640	15,399,525	15,000,000	14,957,807		2,220			3.625	3.694	JD	24,167	268,854	10/21/2010	06/15/2015
372917-AS-3	GENZYME CORP				2FE	14,881,141	104.9870	15,747,975	15,000,000	14,883,984		2,843			5.000	5.104	JD	33,333	370,833	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES				3FE	2,656,176	112.8750	3,290,306	2,915,000	2,690,321		4,632			7.750	8.581	MN	28,867	225,913	06/02/2000	11/15/2029
375558-AH-6	Gilead Sciences				1	867,666	110.2500	882,000	800,000	857,661		(10,005)			0.625	(2.365)	MN	833	2,500	09/07/2010	05/01/2013
375558-AL-7	Gilead Sciences, Inc. Series 144A				1	2,759,313	103.0000	2,781,000	2,700,000	2,757,099		(2,214)			1.000	0.358	MN	4,500	4,487	12/17/2010	05/01/2014
377372-AC-1	GLAXOSMITHKLINE CAP INC				1FE	8,512,005	108.5800	8,893,763	8,191,000	8,379,284		(74,534)			4.850	3.826	MN	50,761	397,264	03/04/2009	05/15/2013
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC				1FE	32,889,518	114.3430	36,813,840	32,196,000	32,861,917		(57,370)			5.650	5.288	MN	232,437	1,819,074	03/09/2010	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC				1FE	31,071,400	118.1910	35,457,150	30,000,000	31,061,754		(10,937)			6.375	6.102	MN	244,375	1,912,500	04/12/2010	05/15/2038
38141G-DB-7	GOLDMAN SACHS NTS				1FE	2,999,310	107.3540	3,220,614	3,000,000	2,999,814		76			5.250	5.253	AO	39,375	157,500	03/26/2003	04/01/2013
382388-AL-0	Goodrich Corporation UNSEC'D NTS				2FE	10,042,295	111.8760	12,865,740	11,500,000	10,137,331		13,498			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AS-5	GOODRICH CORP				2FE	14,016,858	114.8100	14,136,555	12,313,000	13,843,722		(167,354)			6.290	3.761	JJ	387,244	483,795	05/19/2010	07/01/2016
382388-AV-8	Goodrich Corporation				2FE	17,593,555	113.1670	17,257,952	15,250,000	17,490,249		(97,161)			6.125	3.986	MS	311,354	367,500	11/29/2010	03/01/2019
382388-AW-6	Goodrich Corporation				2FE	8,790,866	105.0800	8,564,036	8,150,000	8,772,461		(18,405)			4.875	3.872	MS	132,438	167,240	10/22/2010	03/01/2020
382388-AX-4	Goodrich Corporation BASIC				2FE	17,508,425	94.4830	16,534,578	17,500,000	17,508,276		(149)			3.600	3.594	FA	189,000		10/20/2010	02/01/2021
386088-AB-4	GRAND METROPOLITAN INV CORP NTS				1FE	12,535,500	105.0940	10,509,350	10,000,000	10,258,215		(400,223)			9.000	4.733	FA	340,000	900,000	07/20/2004	08/15/2011
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	125.1380	12,513,760	10,000,000	11,161,754		(67,289)			8.000	6.538	MS	235,556	800,000	09/24/2003	09/15/2022
38869P-AD-6	GRAPHIC PACKAGING INTL			1	4FE	4,398,408	102.0000	4,680,780	4,589,000	4,505,209		26,532			9.500	10.312	FA	164,694	435,955	06/23/2006	08/15/2013
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT				1	14,400,000	111.0690	15,993,936	14,400,000	14,400,000					5.810	5.810	JJ	418,320	694,876	08/13/2009	07/01/2021
39153L-AB-2	Greatbatch Inc			1	3	2,966,192	97.5000	3,120,000	3,200,000	3,004,988		38,797			2.250	4.915	JD	3,200	55,406	12/15/2010	06/15/2013
393657-AB-7	GREENBRIER COMPANIES INC.			1	5FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000					8.375	8.375	MN	10,701	83,750	09/14/2005	05/15/2015
404119-BA-6	HCA - THE HEALTHCARE CO BASIC			1	3FE	1,051,000	107.1250	1,125,884	1,051,000	1,051,000					9.625	10.243	MN	12,926	101,159	10/24/2007	11/15/2016
404119-BD-0	HCA - THE HEALTHCARE CO BASIC				3FE	97,041	110.0000	110,000	100,000	97,254		213			9.875	10.494	FA	3,731	4,938	06/02/2010	02/15/2017
40429C-CR-1	HSBC FINANCE CORP BASIC				1FE	23,005,059	106.5700	24,031,535	22,550,000	22,773,613		(45,741)			5.250	4.990	AO	249,929	1,183,875	04/28/2005	04/15/2015
41163G-AD-3	HARCOURT GEN INC.				2FE	12,439,992	121.1700	12,359,289	10,200,000	12,012,160		(103,527)			8.875	6.631	JD	75,438	905,250	05/08/2006	06/01/2022
41163G-AF-8	HARCOURT GEN INC.				2FE	5,596,450	94.9080	4,935,232	5,200,000	5,549,038		(11,480)			7.200	6.530	FA	156,000	374,400	05/22/2006	08/01/2027
41242*-AG-7	HARDWOOD FUND PRIVATE PLACEMENT				2	20,000,000	121.1980	24,239,600	20,000,000	20,000,000					8.270	8.259	JD	110,267	1,668,594	02/04/2009	02/27/2016
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	120.7530	12,075,290	10,000,000	9,963,271		1,341			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AJ-4	HARRIS CORPORATION				2FE	14,861,200	105.7280	15,859,245	15,000,000	15,001,240		50,501			5.000	4.912	AO	187,500	500,000	07/13/2010	10/01/2015
413875-AL-9	HARRIS CORPORATION				2FE	33,317,704	113.4210	36,181,171	31,900,000	33,239,372		(56,277)			6.375	5.724	JD	90,383	1,877,438	11/08/2010	06/15/2019
413875-AN-5	HARRIS CORPORATION				2FE	7,459,050	102.3460	7,675,943	7,500,000	7,459,097		47			6.150	6.190	JD	35,875		11/30/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	94.4430	6,138,769	6,500,000	6,494,627		59			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AP-2	Hasbro Inc				2FE	21,900,100	107.3280	21,465,660	20,000,000	21,761,568		(138,532)			6.300	4.750	MS	371,000	630,000	05/11/2010	09/15/2017
418056-AR-8	Hasbro Inc				2FE	42,360,166	108.4570	44,944,539	41,440,000	42,106,463		(177,107)			6.125	5.591	MN	324,326	2,538,200	09/29/2009	05/15/2014
42307T-AC-2	HEINZ H J CO UNSEC'D NTS				2FE	9,774,070	103.1090	8,867,374	8,600,000	8,692,787		(166,699)			6.625	4.571	JJ	262,718	569,750	11/18/2003	07/15/2011
42307T-AF-5	HEINZ H J CO UNSEC'D NTS				2FE	1,664,660	105.6250	1,563,253	1,480,000	1,511,760		(25,288)			6.000	4.149	MS	26,147	88,800	03/16/2004	03/15/2012
42307T-AH-1	HEINZ H J CO 144A				2FE	52,697,650	117.5920	52,916,310	45,000,000	52,587,541		(92,253)			7.125	5.897	FA	1,335,938	2,827,833	04/12/2010	08/01/2039
427093-AB-5	Hercules Offshor 144A				5FE	206,875	82.7500	206,875	250,000	206,887		565	37,239		10.500	11.002	AO	5,542	25,885	10/08/2009	10/15/2017
427866-AK-4	HERSHEY FOOD CORP NTS				1FE	2,902,260	109.8080	2,772,652	2,525,000	2,610,861		(49,796)			6.950	4.746	FA	66,295	175,488	04/28/2004	08/15/2012
427866-AQ-1	HERSHEY FOOD CORP				1FE	5,316,750	108.2760	5,413,815	5,000,000	5,196,549		(83,128)			5.000	3.173	AO	62,500	250,000	07/14/2009	04/01/2013
431318-AC-8	HILCORP ENERGY Series 144A			1	4FE	2,002,200	103.2500	2,101,138	2,035,000	2,007,920		3,957			7.750	8.065	MN	26,285	157,713	09/17/2009	11/01/2015
431318-AF-1	HILCORP ENERGY 144A			1	4FE	794,375	105.7500	824,850	780,000	788,041		(1,980)			9.000	8.642	JD	5,850	70,200	06/18/2007	06/01/2014
431573-AA-2	HILLENBRAND IND DEBS				2FE	1,556,265	104.9500	1,574,243	1,500,000	1,504,986		(5,059)			8.500	8.115	JD	10,625	127,500	01/10/1992	12/01/2011

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
437076-AP-7	HOME DEPOT INC				2FE	12,974,252	112.0610	12,734,555	11,364,000	12,950,390		(23,862)			5.400	2.501	MS	204,552		11/29/2010	03/01/2016
437076-AT-9	HOME DEPOT INC			1	2FE	9,006,310	97.4770	8,772,894	9,000,000	9,005,053		(1,257)			3.950	3.937	MS	109,612		12/21/2010	09/15/2020
438516-AN-6	HONEYWELL INC BONDS				1FE	9,404,998	104.7620	8,883,843	8,480,000	8,586,792		(123,431)			6.125	4.562	MN	86,567	519,400	04/29/2003	11/01/2011
438516-AX-4	HONEYWELL INC BASIC				1FE	16,720,357	111.2820	17,081,833	15,350,000	16,689,473		(42,060)			5.300	3.847	MS	271,183	416,050	10/18/2010	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	20,582,700	109.4710	21,894,240	20,000,000	20,519,918		(52,689)			5.000	4.608	FA	377,778	1,000,000	10/02/2009	02/15/2019
44044K-AB-7	HORIZON LINES INC BASIC				5FE	1,570,119	92.1250	1,948,444	2,115,000	1,832,674		144,747			4.250	12.185	FA	33,958	89,888	08/06/2008	08/15/2012
441060-AD-2	HOSPIRA INC BASIC				2FE	45,286,512	110.1480	47,749,115	43,350,000	44,176,097		(212,855)			5.900	5.289	JD	113,673	2,557,650	04/01/2005	06/15/2014
441060-AJ-9	HOSPIRA INC				2FE	10,333,585	112.0330	11,987,499	10,700,000	10,407,220		34,154			6.050	6.570	MS	163,636	647,350	08/18/2009	03/30/2017
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	129.9820	26,321,355	20,250,000	20,336,373		(5,112)			9.150	9.084	MS	545,569	1,852,875	10/21/1992	03/15/2021
44332L-AB-6	HUB INTL HOLDINGS SERIES 144A			1	5FE	2,400,000	101.2500	2,430,000	2,400,000	2,400,000					9.000	9.000	JD	9,600	216,000	06/08/2007	12/15/2014
443510-AF-9	HUBBELL INC				1FE	7,879,040	92.8080	7,424,600	8,000,000	7,880,039		999			3.625	3.783	MN	35,444		11/09/2010	11/15/2022
444433-AF-3	HUGHES NTWK SYS			1	4FE	2,956,344	103.1250	3,026,719	2,935,000	2,940,613		(4,446)			9.500	9.320	AO	58,863	278,825	02/27/2008	04/15/2014
449669-AB-6	IMC GLOBAL INC. SR DEBS				2FE	4,932,400	103.6580	4,892,648	4,720,000	4,749,701		(28,687)			9.450	8.747	JD	19,824	446,040	04/12/2002	12/15/2011
450679-BW-4	ITT CORP				2FE	39,327,761	107.3560	41,922,557	39,050,000	39,242,861		(52,430)			4.900	4.738	MN	318,908	1,913,450	05/06/2009	05/01/2014
450679-BX-2	ITT CORP				2FE	28,975,132	112.7180	31,826,040	28,235,000	28,888,481		(60,838)			6.125	5.767	MN	288,232	1,729,394	10/06/2009	05/01/2019
45167R-AE-4	IDEX CORP				2FE	11,936,760	98.0320	11,763,864	12,000,000	11,937,022		262			4.500	4.566	JD	37,500		12/01/2010	12/15/2020
451866-SX-6	ILLINOIS CENTRAL RR DEBS			1	1FE	10,105,200	106.4820	10,648,150	10,000,000	10,101,425		(544)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2046
452308-AH-2	ILLINOIS TOOL WORKS				1FE	39,971,072	110.3000	44,120,080	40,000,000	39,979,139		5,762			5.150	5.168	AO	515,000	2,060,000	09/21/2009	04/01/2014
452308-AJ-8	Illinois Tool Works Inc				1FE	49,661,056	116.4880	57,777,998	49,600,000	49,655,953		(4,521)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
458665-AP-1	INTERFACE INC SERIES 144A			1	4FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000					7.625	7.625	JD	8,896		11/19/2010	12/01/2018
45874Q-AA-8	INTERLINE BRANDS INC 144A			1	4FE	600,000	101.5000	609,000	600,000	600,000					7.000	7.000	MN	5,250		11/04/2010	11/15/2018
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	122.5260	18,378,960	15,000,000	16,134,527		(45,591)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025
45974V-ZY-7	INTL LEASE FINANCE BASIC				3FE	9,980,600	100.2500	10,025,000	10,000,000	9,999,010		4,259			5.450	5.495	MS	146,847	545,000	03/21/2006	03/24/2011
460146-BU-6	INTERNATIONAL PAPER CO NOTES				2FE	10,044,950	107.7180	10,771,810	10,000,000	10,021,668		(4,455)			5.300	5.242	AO	132,500	530,000	07/01/2005	04/01/2015
46294*-AB-4	Iron Ore of Canada				2	20,000,002	112.4720	22,494,462	20,000,002	20,000,002					6.600	6.600	AO	223,667	1,320,000	10/11/2005	11/02/2017
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	20,356,830	111.7940	22,805,935	20,400,000	20,372,427		3,905			5.875	5.903	MS	302,954	1,198,500	01/22/2007	09/30/2016
465685-AD-7	ITC HOLDINGS CORP BASIC 144A				2FE	26,003,770	102.8640	25,973,110	25,250,000	25,965,301		(11,306)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP 144A				2FE	9,019,382	109.9090	11,155,753	10,150,000	9,184,778		98,770			6.050	7.825	JJ	257,570	614,075	04/16/2009	01/31/2018
466313-AF-0	JABIL CIRCUIT INC				3FE	3,810,000	98.2500	3,743,325	3,810,000	3,810,000					5.625	5.625	JD	35,123		10/28/2010	12/15/2020
47102X-AF-2	JANUS CAPITAL GROUP INC				3FE	1,011,488	104.1830	1,484,603	1,425,000	1,065,173		33,613			6.950	12.770	JD	4,402	99,038	05/21/2009	06/15/2017
471109-AE-8	JARDEN CORP			1	3FE	1,700,000	95.5000	1,623,500	1,700,000	1,700,000					6.125	6.125	MN	15,040		11/02/2010	11/15/2022
478366-AE-7	JOHNSON CONTROLS INC DEB				2FE	1,118,090	115.7610	1,157,606	1,000,000	1,067,577		(13,963)			7.700	5.847	MS	25,667	77,000	01/23/2007	03/01/2015
478366-AF-4	JOHNSON CONTROLS INC DEBS				2FE	13,418,000	112.2150	16,832,280	15,000,000	13,490,065		8,260			6.950	7.793	JD	86,875	1,042,500	03/14/2001	12/01/2045
478366-AR-8	JOHNSON CONTROLS INC				2FE	7,356,640	109.3550	7,108,075	6,500,000	7,321,650		(34,990)			5.500	2.793	JJ	164,847		10/27/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC BASIC				2FE	31,647,033	106.2220	31,733,763	29,875,000	31,590,034		(56,998)			5.000	4.242	MS	377,587	694,427	12/21/2010	03/30/2020
485260-BH-5	KANSAS GAS & ELECTRIC				2FE	13,365,497	108.9430	14,510,804	13,319,630	13,354,754		(2,492)			5.647	5.613	MS	192,219	752,159	11/16/2005	03/29/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SER B				1FE	15,593,233	125.3230	15,126,462	12,070,000	15,473,979		(93,397)			7.450	5.184	AO	224,804	899,215	09/15/2009	04/01/2031
487836-AZ-1	KELLOGG COMPANY BASIC				1FE	5,116,500	107.1740	5,358,685	5,000,000	5,055,762		(27,211)			5.125	4.512	JD	19,931	256,250	09/05/2008	12/03/2012
487836-BA-5	KELLOGG COMPANY				1FE	5,014,850	106.1400	5,306,985	5,000,000	5,008,441		(3,633)			4.250	4.168	MS	67,882	212,500	03/10/2009	03/06/2013
487836-BB-3	KELLOGG COMPANY				1FE	4,986,800	107.6370	5,381,835	5,000,000	4,989,530		1,674			4.450	4.494	MN	19,160	222,500	05/18/2009	05/30/2016
487836-BD-9	KELLOGG COMPANY				1FE	36,978,035	98.6250	36,984,525	37,500,000	36,979,646		1,611			4.000	4.171	JD	75,000		12/20/2010	12/15/2020
491674-BD-8	KENTUCKY UTILITIES 144A			1	1FE	9,962,200	94.3200	9,431,970	10,000,000	9,962,584		384			3.250	3.295	MN	40,625		11/08/2010	11/01/2020
49306B-NR-0	KEY BANK SR BNK NTS				1FE	3,208,342	104.3060	3,494,244	3,350,000	3,260,212		18,079			5.091	5.811	MS	45,006	170,549	12/18/2007	03/26/2015
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				1FE	9,188,750	124.3530	10,196,905	8,200,000	9,086,940		(20,208)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS				2FE	13,537,732	116.0420	14,493,671	12,490,000	13,417,240		(19,691)			7.750	7.060	MS	285,015	967,975	01/15/2004	03/15/2032
494550-AS-5	KINDER MORGAN ENERGY BASIC				2FE	10,126,900	108.4970	10,849,680	10,000,000	10,058,161		(13,324)			5.125	4.958	MN	65,486	512,500	02/16/2005	11/15/2014
500255-AM-6	KOHLS CORP UNSEC'D NOTES				2FE	11,141,600	100.8350	10,083,490	10,000,000	10,027,527		(165,795)			6.300	4.572	MS	210,000	630,000	04/09/2003	03/01/2011
500657-AA-9	Invista 144A			1	3FE	142,310	101.7500	135,328	133,000	133,693		(2,009)			9.250	7.601	MN	2,050	12,303	01/25/2006	05/01/2011
50075N-AB-0	KRAFT FOOD INC NTS				2FE	4,354,600	103.8890	4,155,544	4,000,000	4,040,954		(47,419)			5.625	4.356	MN	37,500	225,000	05/22/2003	11/01/2011
50075N-AH-7	KRAFT FOOD INC NTS				2FE	2,592,250	106.9730	2,674,315	2,500,000	2,531,741		(21,072)			6.250	5.306	JD	13,021	156,250	12/18/2007	06/01/2012
501044-BK-6	Kroger Co SR NOTES				2FE	16,844,535	114.1240	18,830,444	16,500,000	16,907,677		(44,829)			7.000	6.556	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	Kroger Co SR UNSEC'D SER B				2FE	5,540,100	122.2160	6,110,795	5,000,000	5,471,349		(12,576)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-CA-7	Kroger Co SR UNSEC'D				2FE	5,796,250	101.4670	5,073,330	5,000,000	5,031,948		(126,607)			6.800	4.162	AO	85,000	340,000	03/17/2004	04/01/2011
501044-CG-4	Kroger Co BASIC				2FE	18,352,825	114.8160	21,240,960	18,500,000	18,385,264		12,001			6.400	6.510	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	Kroger Co				2FE	16,696,400	113.3160	16,997,415	15,000,000	16,606,408		(89,992)			6.150	4.681	JJ	425,375	461,250	05/19/2010	01/15/2020
501044-CL-3	Kroger Co				2FE	15,409,520	115.2950	16,141,342	14,000,000	14,934,568		(277,683)			7.500	5.100	JJ	484,167	1,050,000	03/30/2009	01/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
502413-AW-7	L-3 COMMUNICATIONS CORP			1	3FE	1,208,788	100.2500	1,203,000	1,200,000	1,202,608		(6,180)			3.000	0.396	FA	15,000		10/21/2010	02/01/2011
511546-AE-3	LAKEHEAD PIPE LINE CO LP BONDS				2FE	4,991,200	110.6830	5,534,170	5,000,000	4,998,023		937			7.900	7.923	MN	43,889	395,000	11/16/2000	11/21/2012
521ESC-9Q-8	Lear Corp BASIC				6*	0.0000			2,750,000						0.000	0.000	JD			11/18/2009	12/01/2016
52467@-AY-1	KOHLS DEPARTMENT STORES				2	7,628,990	115.1860	7,703,210	6,687,638	7,529,196		(29,596)			7.500	6.337	MON	22,292	499,546	03/06/2007	01/15/2027
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A			1	4FE	791,432	107.2500	858,000	800,000	791,699		267			11.000	11.250	AO	22,244		09/23/2010	10/01/2016
532457-AM-0	LILLY (ELI) & CO. NTS				1FE	1,998,216	124.3560	2,051,874	1,650,000	1,926,381		(12,376)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	LILLY (ELI) & CO. DEBS				1FE	16,448,380	120.3860	20,465,620	17,000,000	16,511,654		6,642			6.770	7.012	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	LILLY (ELI) & CO.				1FE	5,770,325	105.0850	5,779,692	5,500,000	5,770,128		(197)			5.550	5.204	MS	89,879		12/06/2010	03/15/2037
532457-BC-1	LILLY (ELI) & CO. BASIC				1FE	9,847,420	110.9570	9,431,354	8,500,000	9,840,846		(6,574)			5.950	4.889	MN	64,624	252,875	09/09/2010	11/15/2037
532457-BD-9	LILLY (ELI) & CO.				1FE	1,997,960	103.1740	2,063,488	2,000,000	1,999,174		675			3.550	3.586	MS	22,681	71,000	03/03/2009	03/06/2012
537535-AB-2	LITTLE TRAV BAY ODAWA IN 144A				4FE	178,815	82.0000	430,500	525,000	179,397		582			9.000	31.215	FMAN	4,069	5,906	11/30/2010	08/31/2020
539830-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				1FE	7,302,100	121.3480	7,887,601	6,500,000	7,264,066		(12,116)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				1FE	4,975,400	125.9360	6,296,805	5,000,000	4,981,386		615			7.750	7.792	MN	64,583	387,500	05/16/1996	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				1FE	41,957,754	108.4360	45,534,487	41,992,000	41,964,163		438			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				1FE	5,376,450	101.6680	5,083,415	5,000,000	5,371,837		(4,613)			4.250	3.277	MN	27,153		11/10/2010	11/15/2019
543859-AH-5	LORAL CORP DEBS				1FE	10,350,950	120.6640	12,066,350	10,000,000	10,272,549		(14,011)			7.000	6.672	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				1FE	2,962,830	127.6600	3,829,800	3,000,000	2,972,357		1,013			7.625	7.732	JD	10,167	228,750	03/19/1997	06/15/2025
546268-AG-8	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	17,890,227	120.7080	19,911,926	16,496,000	17,496,539		(47,373)			7.650	6.928	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COS INC				1FE	8,114,440	115.6420	7,840,534	6,780,000	8,087,126		(27,314)			6.875	5.165	FA	176,092	233,063	05/24/2010	02/15/2028
548661-CQ-8	LOWE'S COS INC				1FE	29,877,723	105.4090	30,858,602	29,275,000	29,847,792		(29,931)			4.625	4.365	AO	285,838	676,984	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COS INC			1	1FE	14,994,000	96.6810	14,502,150	15,000,000	14,994,000					3.750	3.755	AO	60,938		11/17/2010	04/15/2021
54866N-AU-3	LOWES COMPANIES INC MTN				1FE	3,268,599	120.8270	4,047,715	3,350,000	3,295,746		2,578			8.190	8.408	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWES COMPANIES INC MTN				1FE	5,000,000	121.0380	6,051,895	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
549271-AE-4	LUBRIZOL				2FE	18,760,260	109.4490	19,700,874	18,000,000	18,339,063		(80,513)			5.500	4.943	AO	247,500	990,000	02/08/2005	10/01/2014
549271-AG-9	LUBRIZOL				2FE	52,571,175	125.8460	51,584,111	40,990,000	51,752,052		(819,123)			8.875	4.902	FA	1,515,776	1,818,931	03/24/2010	02/01/2019
55259P-AB-2	M&I MARSHALL & ILSLEY BK NTS				2FE	2,204,140	102.6140	2,052,282	2,000,000	2,020,408		(29,654)			6.375	4.790	MS	42,500	127,500	11/07/2003	09/01/2011
55259P-AC-0	M&I MARSHALL & ILSLEY BK SUB NTS				2FE	13,565,757	103.0540	13,628,825	13,225,000	13,297,416		(40,834)			5.250	4.904	MS	225,652	694,313	01/30/2004	09/04/2012
552676-AM-0	MDC HOLDINGS INC UNSEC'D CO GUARNTY				2FE	7,573,144	108.6120	7,711,445	7,100,000	7,220,064		(57,496)			7.000	6.051	JD	41,417	497,000	08/07/2003	12/01/2012
552676-AN-8	MDC HOLDINGS INC NTS				2FE	17,696,286	104.8290	18,240,211	17,400,000	17,485,787		(33,192)			5.500	5.276	MN	122,283	957,000	12/08/2003	05/15/2013
553758-AL-7	MSX INTERNATIONAL INC SERIES 144A			1	4FE	1,640,250	86.0000	1,548,000	1,800	1,725,995		44,078			12.500	15.308	AO	56,250	225,000	03/29/2007	04/01/2012
565849-AA-4	MARATHON OIL CORP SR UNSEC'D NTS				2FE	3,002,732	105.6740	3,011,718	2,850,000	2,874,653		(19,379)			6.125	5.371	MS	51,399	174,563	02/11/2003	03/15/2012
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				2FE	5,201,500	115.1780	5,758,905	5,000,000	5,180,697		(3,895)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AF-3	MARATHON OIL CORP				2FE	9,613,100	113.3820	11,338,220	10,000,000	9,671,551		34,826			5.900	6.478	MS	173,722	590,000	04/21/2009	03/15/2018
565849-AG-1	MARATHON OIL CORP				2FE	11,069,136	112.5720	12,300,753	10,927,000	11,023,001		(27,108)			6.500	6.186	FA	268,319	710,255	03/27/2009	02/15/2014
565849-AH-9	MARATHON OIL CORP				2FE	35,393,596	124.1940	43,281,470	34,850,000	35,321,015		(41,297)			7.500	7.277	FA	987,417	2,613,750	04/03/2009	02/15/2019
570506-AH-8	MARKWEST ENERGY PART/FIN Series B			1	3FE	977,152	108.2500	1,066,263	985,000	978,642		600			8.750	8.872	AO	18,195	86,188	09/03/2008	04/15/2018
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	117.7920	25,914,328	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
571900-AZ-2	Marriott International				2FE	35,378,318	108.5790	35,613,879	32,800,000	35,106,131		(272,187)			5.810	4.194	MN	269,971	1,098,090	05/06/2010	11/10/2015
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	19,062,781	111.8230	20,185,079	18,051,000	19,054,661		(17,714)			6.375	5.316	JD	51,145	894,126	11/12/2010	06/15/2017
571903-AH-6	MARRIOTT INTERNATIONAL BASIC				2FE	1,032,405	107.2490	1,179,738	1,100,000	1,066,045		14,324			5.625	7.221	FA	23,375	61,875	07/09/2008	02/15/2013
574599-AX-4	MASCO CORP NTS				3FE	7,557,690	104.8310	7,338,135	7,000,000	7,116,442		(71,349)			5.875	4.740	JJ	189,632	411,250	11/18/2003	07/15/2012
574754-AE-7	MASHANTUCKET WSTRN PQT TRIBE Series 144A			1	6	651,656	13.1250	651,656	4,965,000	651,656			564,769		8.500	34.476	MN			05/13/2008	11/15/2015
576323-AF-6	MASTEC INC			1	4FE	1,584,086	99.5000	1,631,800	1,640,000	1,596,958		4,928			7.625	8.162	FA	52,104	125,050	02/28/2008	02/01/2017
577081-AT-9	MATTEL INC				2FE	2,494,375	96.9040	2,422,598	2,500,000	2,494,496		121			4.350	4.378	AO	28,094		09/23/2010	10/01/2020
577778-AT-0	MAY DEPT STORES CO DEB			2	3FE	482,480	103.1770	449,594	435,750	463,882		(1,986)			9.500	7.890	AO	8,739	41,396	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	112.5730	5,628,645	5,000,000	5,877,703		(22,147)			5.750	2.940	JD	12,778	143,750	10/18/2010	12/15/2017
58013M-DM-3	MCDONALD'S CORP NOTES				1FE	1,742,532	101.5790	1,676,045	1,650,000	1,654,521		(15,411)			6.000	5.017	AO	20,900	99,000	06/16/2004	04/15/2011
58013M-DR-2	MCDONALD'S CORP BASIC				1FE	4,727,070	105.2110	4,734,509	4,500,000	4,580,022		(65,871)			5.750	4.166	MS	86,250	258,750	09/12/2008	03/01/2012
58013M-EE-0	MCDONALD'S CORP MTN				1FE	9,999,200	112.2010	11,220,110	10,000,000	9,999,401		67			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				1FE	15,502,517	109.3600	15,436,178	14,115,000	15,484,000		(18,771)			5.000	3.579	FA	294,063	250,000	11/09/2010	02/01/2019
581557-AV-7	MCKESSON CORP				1FE	9,983,500	111.0670	11,106,700	10,000,000	9,988,696		1,492			5.700	5.722	MS	190,000	570,000	02/28/2007	03/01/2017
581557-AW-5	MCKESSON CORP				1FE	2,067,440	112.3480	2,246,958	2,000,000	2,044,582		(12,705)			6.500	5.710	FA	49,111	130,000	02/23/2009	02/15/2014
581557-AX-3	MCKESSON CORP				1FE	11,679,291	121.4760	13,757,134	11,325,000	11,630,603		(27,616)			7.500	7.054	FA	320,875	849,375	02/25/2009	02/15/2019
58155Q-AA-1	MCKESSON CORP NTS				1FE	32,319,827	106.8980	29,878,075	27,950,000	28,708,459		(664,162)			7.750	5.143	FA	902,552	2,166,125	01/31/2005	02/01/2012
584045-AA-6	Medassets Inc 144A			1	4FE	800,000	100.5000	804,000	800,000	800,000					8.000	8.000	MN	8,000		11/09/2010	11/15/2018
585055-AJ-5	MEDTRONIC INC 144A				1FE	1,817,134	100.0000	1,800,000	1,800,000	1,802,549		(9,070)			1.500	1.006	AO	5,700	27,000	07/21/2008	04/15/2011

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
585055-AL-0	MEDTRONIC INC				1FE	2,927,178	100.0000	2,825,000	2,825,000	2,835,146		(35,111)			1.500	0.244	AO	8,946	42,375	04/08/2010	04/15/2011
585515-AB-5	MELLON FUNDING CORP UNSEC'D NTS				1FE	10,229,700	102.0670	10,206,680	10,000,000	10,011,409		(29,931)			6.400	6.080	MN	83,556	640,000	09/25/2001	05/14/2011
585515-AD-1	MELLON FUNDING CORP NTS				1FE	2,937,960	108.0960	3,242,868	3,000,000	2,962,321		8,440			5.000	5.360	JD	12,500	150,000	12/18/2007	12/01/2014
589331-AC-1	MERCK AND CO.,INC. UNSEC'D DEBS				1FE	1,049,850	115.3870	1,153,872	1,000,000	1,039,961		(1,622)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK AND CO.,INC. DEBS				1FE	1,318,607	115.1730	1,362,495	1,183,000	1,295,988		(3,869)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK AND CO.,INC. DEBS				1FE	2,694,051	114.3880	2,905,453	2,540,000	2,669,789		(4,172)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK AND CO.,INC.				1FE	11,841,342	110.1960	12,507,235	11,350,000	11,803,013		(38,328)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
59018Y-RZ-6	MERRILL LYNCH & CO NTS SER B				1FE	4,985,900	103.1740	5,158,675	5,000,000	4,993,373		1,199			5.300	5.332	MS	66,986	265,000	09/23/2003	09/30/2015
59022C-AB-9	MERRILL LYNCH & CO BASIC				1FE	10,598,300	94.8900	9,488,970	10,000,000	10,524,097		(20,200)			6.220	5.710	MS	183,144	622,000	12/07/2006	09/15/2026
59022C-AJ-2	Merrill Lynch & CO				1FE	29,703,700	90.2680	27,080,280	30,000,000	29,719,710		4,247			6.110	6.183	JJ	773,933	1,833,000	02/13/2007	01/29/2037
591709-AL-4	METROPCS WIRELESS INC			1	4FE	1,175,000	95.2500	1,119,188	1,175,000	1,175,000					6.625	6.625	MN	9,514		11/05/2010	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES				1FE	10,735,432	114.7390	12,277,052	10,700,000	10,723,486		(1,406)			7.850	7.819	JJ	387,310	839,950	06/24/1994	01/15/2022
594457-BT-9	MICHIGAN CONS GAS BASIC				1FE	2,900,472	100.6060	3,018,177	3,000,000	2,902,155		2,053	26,058		5.700	5.896	MS	50,350	171,000	11/29/2005	03/15/2033
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	115.6590	8,674,440	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
59562H-AK-4	MIDAMERICAN FUNDING NTS				1FE	5,724,500	100.9780	5,048,885	5,000,000	5,019,053		(114,850)			6.750	4.361	MS	112,500	337,500	01/13/2004	03/01/2011
600388-AB-8	MILLER BREWING CO NOTES (144A)				2FE	3,727,044	108.5400	3,874,867	3,570,000	3,620,609		(17,672)			5.500	4.917	FA	74,177	196,350	01/21/2004	08/15/2013
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	134.1470	6,707,355	5,000,000	5,020,651		(1,156)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
616880-BJ-8	J P MORGAN & CO INC UNSEC'D SUB NTS				1FE	2,596,488	100.6090	2,414,616	2,400,000	2,403,873		(31,111)			6.250	4.898	FA	56,667	150,000	10/30/2003	02/15/2011
617446-HD-4	MORGAN STANLEY NOTES				1FE	2,210,980	114.4890	2,289,782	2,000,000	2,186,610		(4,030)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
61748A-AE-6	MORGAN STANLEY SUB NTS				1FE	7,930,320	102.4030	8,192,216	8,000,000	7,973,639		7,328			4.750	4.861	AO	95,000	380,000	03/23/2004	04/01/2014
617734-AC-2	MORONGO BAND OF MISSION 144A				2	6,200,000	88.9190	5,512,978	6,200,000	6,200,000					6.900	6.900	MS	142,600	427,800	03/26/2008	03/01/2018
624758-AB-4	MUELLER WATER PRODUCTS BASIC			1	5FE	2,189,613	96.5000	2,388,375	2,475,000	2,250,796		24,621			7.375	9.280	JD	15,211	182,531	06/04/2008	06/01/2017
62704P-AA-1	MURRAY ENERGY CORP 144A			1	4FE	1,004,250	105.0000	1,023,750	975,000	1,003,832		(418)			10.250	9.338	JD	4,442	49,969	11/30/2010	12/15/2014
62875U-AA-3	NBC UNIVERSAL Series 144A				2FE	41,435,675	103.6620	43,019,896	41,500,000	41,439,058		3,383			5.150	5.170	AO	362,145	1,068,625	04/27/2010	04/30/2020
62875U-AF-2	NBC UNIVERSAL Series 144A				2FE	7,483,350	102.5700	7,692,713	7,500,000	7,485,421		2,071			3.650	3.699	AO	46,385	136,875	04/27/2010	04/30/2015
628782-AG-9	NBTY INC SERIES 144A			1	4FE	400,000	106.7500	427,000	400,000	400,000					9.000	9.000	AO	9,000		09/22/2010	10/01/2018
628931-AB-3	NBD BANK NA MICHIGAN SUB DEBS				1FE	5,430,660	118.9050	4,756,184	4,000,000	5,097,279		(52,228)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
629377-BH-4	NRG ENERGY INC. Series 144A				4FE	1,175,000	102.5000	1,204,375	1,175,000	1,175,000					8.250	8.250	MS	35,274		08/17/2010	09/01/2020
629527-AU-6	NABISCO INC DEBS				2FE	4,211,780	117.9660	4,128,807	3,500,000	3,802,026		(59,177)			7.550	5.335	JD	11,744	264,250	10/04/2002	06/15/2015
629855-AQ-0	NALCO COMPANY SERIES 144A			1	3FE	1,130,000	102.2500	1,155,425	1,130,000	1,130,000					6.625	6.625	JJ	2,080		12/09/2010	01/15/2019
631005-BB-0	Narragansett EL Series 144A				1FE	25,008,800	100.9760	25,243,975	25,000,000	25,008,201		(599)			4.534	4.530	MS	333,753	544,710	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	4,465,189	112.2760	5,366,778	4,780,000	4,591,911		15,661			6.875	7.517	MN	41,991	352,525	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	112.4240	5,621,175	5,000,000	4,919,937		3,880			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
000000-00-0	NELL AF SARL ESC PRIVATE PLACEMENT				6*		0.0000		500,000					1	8.375	0.000	FA			05/04/2010	08/01/2015
641423-BK-3	NEVADA POWER CO BASIC				2FE	807,964	111.5100	892,077	800,000	804,002		(858)			5.875	5.734	JJ	21,672	47,000	09/16/2005	01/15/2015
650094-CB-9	NY TEL CO DEBENTURES			1	1FE	18,784,900	102.4400	20,487,960	20,000,000	18,944,697		16,145			7.000	7.480	JD	116,667	1,400,000	06/23/1994	12/01/2033
651639-AH-9	NEWMONT MINING CORP				2FE	957,657	143.3750	1,756,344	1,225,000	1,046,917		43,173			1.250	5.797	JJ	7,061	15,313	11/17/2008	07/15/2014
652478-AH-1	NEWS AMERICA HOLDINGS SR DEB				2FE	11,726,400	115.2500	11,524,950	10,000,000	10,358,334		(153,773)			9.250	7.363	FA	385,417	925,000	07/31/1997	02/01/2013
652478-AU-2	NEWS AMERICA HOLDINGS NTS				2FE	1,998,465	117.9050	2,063,329	1,750,000	1,944,822		(9,252)			7.750	6.475	FA	56,510	135,625	02/24/2004	02/01/2024
652478-BA-5	NEWS AMERICA HOLDINGS SR UNSEC'D DEBS				2FE	7,621,556	118.8490	9,923,866	8,350,000	7,643,670		2,843			7.750	8.506	JD	53,927	647,125	06/02/2000	12/01/2045
652478-BZ-0	NEWS AMERICA HOLDINGS BONDS				2FE	10,290,410	120.3580	12,637,548	10,500,000	10,290,594		14			8.250	8.418	AO	178,063	866,250	03/08/2001	10/17/2096
652482-AM-2	NEWS AMERICA INC DEBS				2FE	1,044,780	120.6520	1,206,524	1,000,000	1,024,200		(2,452)			7.250	6.827	MN	8,660	72,500	02/17/1999	05/18/2018
65338L-AA-7	NCO Group			1	5FE	2,940,000	80.0000	2,940,000	3,675,000	2,940,384		19,512	754,129		11.875	11.875	MN	55,763	436,406	08/20/2007	11/15/2014
653522-DQ-2	NIAGARA MOHAWK PWR CORP 144A				1FE	2,000,000	103.9120	2,078,230	2,000,000	2,000,000					3.553	3.553	AO	17,765	71,652	09/21/2009	10/01/2014
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	110.9360	5,519,086	4,975,000	4,994,814		(1,046)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
654730-AR-4	NISOURCE FINANCE CORP				2FE	11,121,570	103.0500	12,623,674	12,250,000	11,382,361		62,729			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
65543A-AB-0	NORANDA ALUMINUM ACQ				5FE	1,467,609	90.3750	2,259,755	2,500,421	1,547,635		55,459			5.193	14.459	MN	16,591	127,976	11/15/2010	05/15/2015
655664-AH-3	Nordstrom Inc UNSEC'D SR DEBS				2FE	22,787,262	111.3510	23,557,333	21,156,000	22,530,680		(43,417)			6.950	6.324	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	Nordstrom Inc				2FE	49,601,918	112.5310	49,091,474	43,625,000	49,227,358		(374,560)			6.250	4.128	JJ	1,257,248	1,187,500	08/18/2010	01/15/2018
655664-AN-0	Nordstrom Inc BASIC				2FE	10,422,500	101.4990	10,149,930	10,000,000	10,406,077		(16,423)			4.750	4.219	MN	79,167	248,056	07/01/2010	05/01/2020
655844-AJ-7	Norfolk Southern Corp BONDS				2FE	822,686	128.9470	1,001,917	777,000	816,396		(1,232)			7.800	7.287	MN	7,744	60,606	08/20/2003	05/15/2027
655844-AK-4	Norfolk Southern Corp BONDS				2FE	29,660,872	120.8860	34,948,027	28,910,000	29,660,828		(5)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	Norfolk Southern Corp BASIC				2FE	17,471,795	104.5530	21,143,794	20,223,000	17,787,836		65,196			5.640	6.797	MN	139,404	1,140,577	05/17/2005	05/17/2029
655844-BC-1	Norfolk Southern Corp				2FE	9,047,520	113.2240	9,057,952	8,000,000	8,990,194		(57,326)			5.900	4.149	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	NORFOLK SOUTHERN RAILWAY				2FE	3,240,811	137.6640	3,593,041	2,610,000	3,065,604		(32,889)			9.750	7.171	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	129.5860	24,802,703	19,140,000	19,382,020		(1,647)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
659421-AD-3	NORTH FORK BANKCORP INC NTS				2FE	5,321,700	105.3680	5,268,385	5,000,000	5,070,038		(40,507)			5.875	4.965	FA	110,972	293,750	10/10/2003	08/15/2012
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	108.0950	756,664	700,000	697,422		131			5.800	5.841	JD	3,383	40,600	12/04/2003	12/01/2023
665828-AA-7	NORTHERN TIER ENERGY LLC SERIES 144A			1	4FE	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					10.500	10.500	JD	26,250		11/22/2010	12/01/2017
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	116.9220	14,702,954	12,575,000	15,213,407		(50,337)			6.500	3.356	FA	308,786		12/06/2010	08/15/2018
666807-AP-7	NORTHROP-GRUMMAN CORP DEBS				2FE	5,789,160	122.6770	7,360,632	6,000,000	5,907,229		13,949			7.750	8.122	MS	155,000	465,000	06/06/2000	03/01/2016
666807-AQ-5	NORTHROP-GRUMMAN CORP DEBS				2FE	27,103,000	125.5240	31,380,975	25,000,000	26,611,772		(58,425)			7.875	7.167	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-AT-9	NORTHROP-GRUMMAN CORP NTS				2FE	28,382,200	100.7010	24,822,723	24,650,000	24,738,884		(716,233)			7.125	4.117	FA	663,496	1,756,313	04/01/2009	02/15/2011
666807-BA-9	NORTHROP-GRUMMAN CORP				2FE	18,778,220	106.8040	19,224,630	18,000,000	18,714,834		(61,744)			5.050	4.487	FA	378,750	708,403	03/02/2010	08/01/2019
666807-BB-7	NORTHROP-GRUMMAN CORP				2FE	11,458,787	105.0130	11,672,195	11,115,000	11,394,935		(63,852)			3.700	2.954	FA	171,356	205,628	02/10/2010	08/01/2014
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	122.1010	4,884,040	4,000,000	3,988,131		435			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
667748-AM-9	NORTHWEST PIPELINE CORP				2FE	511,250	118.4020	592,011	500,000	507,235		(1,068)			7.000	6.679	JD	1,556	35,000	10/10/2006	06/15/2016
67019E-AB-3	NSTAR				1FE	4,958,350	103.6730	5,183,630	5,000,000	4,962,137		3,377			4.500	4.605	MN	28,750	223,750	11/12/2009	11/15/2019
67021C-AA-5	NSTAR ELECTRIC CO NTS				1FE	1,985,940	106.6850	2,133,698	2,000,000	1,996,961		1,590			4.875	4.965	AO	20,583	97,500	10/09/2002	10/15/2012
671098-AC-1	OWT-HOMELITE ROYAL PRIVATE PLACEMENT				3	8,350,000	103.9660	8,681,128	8,350,000	8,350,000					7.170	7.170	MS	164,641	299,348	06/04/2010	03/22/2012
679574-AE-3	OLD DOMINION ELEC CO-OP FMB 1993 SER A			1	1FE	270,270	102.1560	276,098	270,270	270,270					7.780	7.780	JD	1,752	21,027	06/03/1993	12/01/2023
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			2	1FE	15,000,000	112.0390	16,805,850	15,000,000	15,000,000					6.210	6.210	JD	77,625	931,500	12/12/2002	12/01/2028
68006G-CJ-2	OLD NATIONAL BANK BASIC				2FE	5,271,950	101.8370	5,091,835	5,000,000	5,043,283		(52,552)			6.750	5.606	AO	71,250	337,500	02/28/2006	10/15/2011
681904-AL-2	OMNICARE INC BASIC			1	4FE	1,280,570	91.7500	1,729,488	1,885,000	1,302,989		10,591			3.250	5.549	JD	2,723	61,263	07/23/2009	12/15/2035
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT				1	6,671,859	112.7490	7,522,428	6,671,859	6,671,859					5.980	5.980	JAJO	83,120	398,977	06/03/2009	07/16/2016
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				2FE	25,529,900	117.4670	29,366,800	25,000,000	25,391,167		(21,701)			7.000	6.802	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				2FE	16,584,414	115.2240	17,237,436	14,960,000	16,384,595		(31,703)			7.000	6.189	MN	174,533	1,047,200	01/15/2004	05/01/2032
684181-AA-8	ORANGE COGEN. FUND CORP SR SEC 144A			2	2FE	3,300,000	102.9510	3,397,383	3,300,000	3,300,000					8.175	8.259	MJSD	11,990	269,775	03/21/1997	03/15/2022
69073T-AQ-6	Owens-Brockway Series 144A				3FE	400,000	100.6250	402,500	400,000	400,000					3.000	3.000	JD	1,000	6,800	05/03/2010	06/01/2015
69320D-AA-7	PC FINANCIAL PARTNERSHIP BASIC				2FE	10,980,750	108.0670	11,887,414	11,000,000	10,991,580		1,926			5.000	5.022	MN	70,278	550,000	02/24/2005	11/15/2014
693304-AG-2	PECO ENERGY CO FMB				1FE	964,050	103.8570	1,038,571	1,000,000	967,565		612			5.900	6.164	MN	9,833	59,000	06/28/2004	05/01/2034
693304-AL-1	PECO ENERGY CO				1FE	9,219,015	110.9280	9,428,889	8,500,000	9,137,806		(74,862)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693320-AN-3	PHH CORP				3FE	1,078,952	112.2500	1,262,813	1,125,000	1,081,499		2,548			4.000	5.170	MS	15,000		10/08/2010	09/01/2014
693492-AC-4	PINAFORE LLC/INC SERIES 144A			1	4FE	300,000	108.0000	324,000	300,000	300,000					9.000	9.000	AO	6,900		09/21/2010	10/01/2018
69349H-AB-3	PNM RESOURCES INC BASIC				3FE	1,757,875	110.5000	1,939,275	1,755,000	1,757,252		(403)			9.250	9.214	MN	20,743	162,338	09/17/2008	05/15/2015
693506-AQ-0	PPG INDUSTRIES DEBS				2FE	4,873,350	131.0750	6,553,750	5,000,000	4,917,726		4,605			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693506-AW-7	PPG INDUSTRIES NTS				2FE	4,672,800	115.4710	5,773,525	5,000,000	4,814,757		20,059			6.875	7.580	MN	57,292	343,750	07/19/2001	11/01/2017
693506-BA-4	PPG INDUSTRIES				2FE	20,282,152	108.5360	21,855,854	20,137,000	20,219,606		(34,392)			5.750	5.549	MS	340,931	1,157,878	03/03/2009	03/15/2013
693506-BB-2	PPG INDUSTRIES				2FE	53,051,162	115.0130	57,092,652	49,640,000	52,864,813		(158,152)			6.650	5.504	MS	971,979	2,636,060	10/18/2010	03/15/2018
693627-AJ-0	PSI ENERGY INC FMB				1FE	5,563,400	133.3120	6,665,620	5,000,000	5,403,041		(22,447)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	PSI ENERGY INC				1FE	5,964,013	119.5320	7,171,914	6,000,000	5,967,210		526			8.310	8.365	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY INC SEC MTN				1FE	4,994,640	103.4720	5,173,605	5,000,000	4,996,393		187			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
693659-AC-8	PVNGS II FNDG CORP SLOB			2	2FE	5,125,248	104.4140	5,378,365	5,151,000	5,140,786		1,604			8.000	8.049	JD	1,145	445,132	04/16/1993	12/30/2015
694032-AT-0	PACIFIC BELL DEBENTURES				1FE	28,136,315	115.4430	32,901,369	28,500,000	28,226,770		8,806			7.125	7.227	MS	597,906	2,030,625	10/20/1993	03/15/2026
694032-AV-5	PACIFIC BELL DEBS			1	1FE	15,659,538	102.4030	17,725,977	17,310,000	15,735,131		9,534			7.375	8.177	JJ	588,660	1,276,613	06/07/2000	07/15/2043
694032-AX-1	PACIFIC BELL DEBS			1	1FE	12,073,600	101.1430	14,160,034	14,000,000	12,305,017		23,608			6.625	7.741	AO	195,806	927,500	07/08/1994	10/15/2034
694308-GC-5	PACIFIC GAS & ELEC FMB				1FE	1,994,800	100.5670	2,011,346	2,000,000	1,999,859		848			4.200	4.244	MS	28,000	84,000	03/18/2004	03/01/2011
694308-GE-1	PACIFIC GAS & ELEC FMB				1FE	7,652,310	109.4900	8,759,192	8,000,000	7,684,015		5,725			6.050	6.377	MS	161,333	484,000	06/23/2004	03/01/2034
695114-BT-4	PACIFICORP 1ST MTG SEC'D				1FE	18,388,860	128.1080	23,059,368	18,000,000	18,340,731		(7,123)			7.700	7.516	MN	177,100	1,386,000	04/18/2002	11/15/2031
695114-BY-3	PACIFICORP BASIC				1FE	6,974,520	109.1990	7,643,937	7,000,000	6,989,232		2,650			4.950	4.997	FA	130,900	346,500	08/19/2004	08/15/2014
69512E-FF-7	PACIFICORP SEC MTN				1FE	5,000,000	126.1170	6,305,845	5,000,000	5,000,000					8.230	8.231	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP SEC MTN				1FE	4,063,320	126.1170	5,044,676	4,000,000	4,042,815		(2,013)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
695459-AD-9	PAETEC HOLDING CORP				4FE	3,135,000	106.7500	3,202,500	3,000,000	3,134,072		(928)			8.875	7.980	JD	740	133,125	11/29/2010	06/30/2017
69563A-GD-7	PAINE WEBBER GROUP SR NTS SER C				1FE	2,062,678	112.0190	1,904,325	1,700,000	1,904,649		(27,510)			7.810	5.467	MS	44,257	132,770	04/28/2004	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SER C				1FE	1,606,731	108.6390	1,477,493	1,360,000	1,506,721		(17,414)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				2FE	17,593,802	102.8010	17,579,005	17,100,000	17,579,171		(14,631)			5.000	4.624	JD	38,000	420,375	08/30/2010	06/15/2020
700677-AK-3	PARK-OHIO INDUSTRIES			1	5FE	480,200	101.5000	994,700	980,000	531,211		35,344			8.375	19.609	MN	10,487	82,075	08/02/2005	11/15/2014
70109H-AH-8	Parker - Hannifin Corp				1FE	5,814,700	111.6980	5,584,895	5,000,000	5,788,038		(26,662)			5.500	3.092	MN	35,139	137,500	09/15/2010	05/15/2018
705322-AD-7	PEDERNALES ELEC CO-OP SR SUB 93-A MTG 144A (AMBAC)			2	1FE	20,000,000	118.4520	23,690,400	20,000,000	20,000,000					8.550	8.552	MN	218,500	1,710,000	01/21/1993	11/15/2020
705322-AJ-4	PEDERNALES ELEC CO-OP FMB SER 02-A 144A (MBIA)			2	2FE	15,000,000	103.6200	15,543,000	15,000,000	15,000,000					5.952	5.951	MN	114,080	892,800	10/10/2002	11/15/2022
707882-AA-4	PENN VIRGINIA CORP				4	1,383,738	99.0000	1,460,250	1,475,000	1,414,308		28,646			4.500	6.883	MN	8,481	66,375	03/16/2010	11/15/2012

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
70788A-AA-6	Penn Virginia Resource			1	4FE	298,625	103.0000	309,000	300,000	298,702		77			8.250	8.330	AO	5,225	11,550	07/01/2010	04/15/2018
708160-BL-9	J C PENNEY CO INC BNDS				3FE	3,000,000	88.7500	2,662,500	3,000,000	3,000,000					7.625	7.625	MS	76,250	228,750	02/20/1997	03/01/2097
711030-AC-0	PEOPLES ENERGY CORP NTS				2FE	3,388,850	100.1680	3,005,046	3,000,000	3,002,433		(63,110)			6.900	4.718	JJ	95,450	207,000	01/13/2004	01/15/2011
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	112.8140	11,281,360	10,000,000	11,489,356		(32,188)			7.450	6.191	FA	281,444	745,000	09/21/2004	08/15/2032
71343P-AB-7	PEPSIAMERICAS INC BASIC				1FE	29,754,600	107.9940	32,398,320	30,000,000	29,851,400		19,306			5.000	5.092	MN	191,667	1,500,000	05/11/2005	05/15/2017
71343P-AC-5	PEPSIAMERICAS INC BASIC				1FE	9,628,326	104.7670	11,079,089	10,575,000	9,679,095		15,535			5.500	6.177	MN	74,319	581,625	07/18/2007	05/15/2035
713448-BJ-6	PEPSICO INC BASIC				1FE	12,545,897	128.6610	15,003,194	11,661,000	12,403,107		(70,902)			7.900	6.828	MN	153,537	921,219	11/21/2008	11/01/2018
714290-B@-1	Perrigo Company Private Placement				2	8,000,000	104.1990	8,335,936	8,000,000	8,000,000					5.450	5.450	AO	73,878	218,000	04/09/2010	04/30/2022
716495-AH-9	PETROHAWK ENERGY CORP			1	4FE	340,900	114.0000	421,800	370,000	346,768		4,898			10.500	12.737	FA	16,188	38,850	10/22/2009	08/01/2014
716747-AA-8	PETROPOWER I FUNDING TRUST NT 144A			1	2FE	140,022	101.1180	141,587	140,022	140,022					7.360	7.360	FA	3,893	10,306	02/09/1996	02/15/2014
717081-DB-6	PFIZER INC				1FE	14,984,850	117.1360	17,570,415	15,000,000	14,986,632		1,218			6.200	6.214	MS	273,833	930,000	03/17/2009	03/15/2019
71713U-AW-2	PHARMACIA CORPORATION DEBS				1FE	5,011,023	115.5390	5,072,171	4,390,000	4,912,819		(16,728)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
720180-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	127.2440	17,814,118	14,000,000	14,302,257		(12,286)			8.450	8.181	JJ	591,500	1,183,000	08/02/1995	09/19/2024
720180-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	125.1900	8,763,307	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
720180-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	114.8630	5,743,140	5,000,000	5,155,589		(5,168)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
720180-AJ-0	PIEDMONT NATURAL GAS NTS SER D				1FE	5,248,500	104.0720	5,203,615	5,000,000	5,026,132		(33,461)			6.550	5.821	MN	54,583	327,500	11/26/2002	09/26/2011
72147K-AA-6	PILGRIM'S PRIDE CORP SERIES 144A			1	4FE	1,052,273	99.5000	1,054,700	1,060,000	1,052,306		34			7.875	8.000	JD	3,942		12/09/2010	12/15/2018
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				3FE	7,660,060	104.5010	7,315,035	7,000,000	7,557,872		(17,830)			7.200	6.421	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AE-7	PIONEER NATURAL RESOURCES SR NTS				3FE	4,089,340	102.8140	4,215,366	4,100,000	4,094,157		869			5.875	5.906	JJ	111,070	240,875	07/15/2004	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCES				3FE	3,996,120	106.3100	4,252,416	4,000,000	3,997,271		278			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
727610-AE-7	PLASTIPAK HOLDINGS INC 144A			1	4FE	469,147	112.3750	539,400	480,000	470,136		684			10.625	11.000	FA	19,267	53,408	07/23/2009	08/15/2019
730857-AA-7	POKAGON GAMING 144A			1	4FE	931,000	104.2500	970,568	931,000	931,000					10.375	10.375	JD	4,293	96,591	06/15/2006	06/15/2014
73179V-AD-5	POLYPORE INTERNATIONAL I Series 144A				4FE	350,000	102.0000	357,000	350,000	350,000					7.500	7.500	MN	2,552		11/10/2010	11/15/2017
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	132.1950	6,609,725	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73763H-AS-5	POTLATCH CORP MTN				3FE	5,000,000	105.1700	5,258,500	5,000,000	5,000,000					8.800	8.802	JD	36,667	440,000	01/27/1992	02/01/2016
73763H-AW-6	POTLATCH CORP MTN				3FE	5,000,000	102.0000	5,100,000	5,000,000	5,000,000					8.875	8.877	JD	36,979	443,750	02/04/1992	02/05/2018
74005P-AP-9	PRAXAIR, INC				1FE	20,113,485	110.1840	20,152,562	18,290,000	19,983,470		(130,015)			5.200	3.521	MS	280,040	423,020	09/29/2010	03/15/2017
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	33,350,775	125.5540	35,612,510	28,364,297	31,996,691		(328,576)			9.360	6.567	JJ	1,327,449	2,654,898	11/24/2008	08/01/2020
743263-AD-7	PROGRESS ENERGY INC SR UNSEC'D NTS				2FE	5,320,327	101.0170	4,742,758	4,695,000	4,713,170		(109,393)			7.100	4.670	MS	111,115	333,345	09/29/2004	03/01/2011
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	125.0520	25,010,340	20,000,000	23,447,709		(83,852)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
744331-AF-6	PRUDENTIAL FNDG CORP NOTES 144A				1FE	22,682,565	113.6660	30,121,490	26,500,000	23,749,437		117,161			6.750	8.057	MS	526,688	1,788,750	04/16/2001	09/15/2023
744516-AA-3	PUB SVC OF NORTH CAROLINA SR DEBS				1FE	10,000,000	111.8150	11,181,490	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026
74451P-AA-1	PUB SERV NC INC NOTES				1FE	4,593,160	100.6570	4,026,268	4,000,000	4,011,744		(94,582)			6.625	4.174	FA	100,111	265,000	01/23/2004	02/15/2011
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	138.1740	13,817,390	10,000,000	10,107,276		(6,108)			9.250	9.087	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS (MBIA)				1FE	8,003,946	135.6820	10,352,552	7,630,000	7,876,764		(14,052)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SER A				2FE	11,052,500	113.1510	12,446,654	11,000,000	11,044,069		(1,312)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SER A				2FE	5,018,000	114.3250	5,716,230	5,000,000	5,011,131		(1,050)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
748356-AA-0	QUESTAR CORP				1FE	2,994,930	99.2280	2,976,852	3,000,000	2,994,953		23			2.750	2.785	FA	3,896		12/07/2010	02/01/2016
74837R-AC-8	QUICKSILVER RESOURCES IN			1	4FE	1,877,350	95.7500	1,881,488	1,965,000	1,902,825		8,968			7.125	7.861	AO	35,002	140,006	09/09/2008	04/01/2016
74842@-AA-3	QUIKRETE HOLDING PRIVATE PLACEMENT				2	10,000,000	104.5100	10,451,040	10,000,000	10,000,000					5.830	5.830	JD	25,911	583,000	11/04/2009	12/15/2019
74913G-AW-5	QWEST CORP 144A				2FE	930,319	118.5000	1,185,000	1,000,000	939,163		8,513			8.375	9.870	MN	13,958	83,750	12/18/2009	05/01/2016
74932#-AB-0	R C Cement Holding Company				2	13,969,956	106.4750	13,788,461	12,950,000	13,309,322		(135,597)			6.920	5.671	MN	79,657	934,990	09/28/2005	05/29/2013
74955D-AB-7	AEP GENERATING CO			2	2FE	2,511,947	111.7810	2,904,393	2,598,289	2,536,252		2,586			9.820	10.170	JD	17,010	255,152	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	8,236,102	111.4310	9,349,399	8,390,303	8,279,078		4,608			9.810	10.002	JD	54,873	823,089	08/28/1990	12/07/2022
74955E-AB-5	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	6,456,831	111.7810	7,091,551	6,344,147	6,424,512		(3,484)			9.820	9.639	JD	41,533	622,995	06/27/1991	12/07/2022
74959G-AC-4	REYNOLDS GRP ISS/REYNOLD SERIES 144A			1	5FE	850,000	103.6250	880,813	850,000	850,000					9.000	9.000	AO	16,150		10/06/2010	04/15/2019
74973W-AA-5	RTI INTERNATIONAL METALS INC				5Z	175,000	103.6250	181,344	175,000	175,000					3.000	3.000	JD	248		12/09/2010	12/01/2015
751028-AA-9	RALCORP HOLDINGS CORP 144A			1	2	13,748,700	108.8750	15,242,514	14,000,000	13,784,076		20,311			7.290	7.560	FA	385,560	1,020,600	04/28/2009	08/15/2018
751028-D#-5	RALCORP HOLDINGS PRIVATE PLACEMENT				2	10,650,000	116.4580	12,402,809	10,650,000	10,650,000					7.450	7.450	MN	72,731	793,425	04/23/2009	05/28/2019
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	117.6170	23,523,420	20,000,000	22,603,303		(106,315)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AU-5	RAYTHEON COMPANY DEBS				1FE	1,079,770	116.9740	1,169,737	1,000,000	1,062,304		(6,119)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	102.2570	9,407,681	9,200,000	9,815,661		(6,627)			4.400	3.535	FA	152,924		11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	29,273,100	92.2090	27,662,670	30,000,000	29,279,972		6,872			3.125	3.414	AO	184,896		11/22/2010	10/15/2020
756109-AE-4	REALTY INCOME CORP NTS				2FE	4,975,450	105.1550	5,257,725	5,000,000	4,993,450		2,731			5.375	5.439	MS	79,132	268,750	03/05/2003	03/15/2013
758202-AB-1	REED ELSEVIER CAPITAL				2FE	5,186,064	103.4670	5,070,913	4,901,000	4,935,783		(57,131)			6.750	5.497	FA	137,841	330,818	02/21/2006	08/01/2011
758202-AF-2	REED ELSEVIER CAPITAL				2FE	29,923,200	114.4430	34,332,840	30,000,000	29,949,795		14,131			7.750	7.813	JJ	1,072,083	2,325,000	01/13/2009	01/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
758200-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	103.5650	10,356,500	10,000,000	10,838,802		(34,231)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
75884R-AH-6	REGENCY CENTERS LP UNSEC'D NTS				2FE	2,398,020	100.1560	2,003,122	2,000,000	2,002,501		(64,884)			7.950	4.588	JJ	73,317	159,000	01/14/2004	01/15/2011
758940-AF-7	REGIONS FINANCIAL UNSEC'D SUB NTS				3FE	5,914,842	100.2000	5,180,340	5,170,000	5,187,347		(104,343)			7.000	4.891	MS	120,633	361,900	09/25/2002	03/01/2011
758940-AG-5	REGIONS FINANCIAL NTS				3FE	10,473,225	101.8750	10,696,875	10,500,000	10,495,266		3,209			6.375	6.410	MN	85,531	669,375	05/09/2002	05/15/2012
760759-AC-4	REPUBLIC SERVICES UNSEC'D SR NTS				2FE	6,194,706	103.2310	5,765,446	5,585,000	5,643,045		(89,769)			6.750	5.030	FA	142,418	376,988	07/20/2004	08/15/2011
771196-AQ-5	ROCHE HLDGS INC 144A				1FE	42,290,724	109.5070	46,650,110	42,600,000	42,396,284		57,890			5.000	5.166	MS	710,000	2,130,000	02/18/2009	03/01/2014
771196-AS-1	ROCHE HLDGS INC 144A				1FE	37,993,208	116.2840	44,885,585	38,600,000	38,079,970		47,656			6.000	6.213	MS	772,000	2,316,000	02/18/2009	03/01/2019
773903-AC-3	ROCKWELL INTL CORP DEB				1FE	10,140,862	85.3230	14,193,498	16,635,000	10,145,461		362			5.200	8.530	JJ	398,870	865,020	05/16/2000	01/15/2098
775371-AU-1	ROHM & HAAS CO DEBS				2FE	8,127,497	116.1990	7,622,681	6,560,000	7,882,692		(38,058)			7.850	6.028	JJ	237,454	514,960	02/13/2004	07/15/2029
783549-AZ-1	RYDER SYSTEM INC MTN				2FE	13,902,749	105.6350	15,155,511	14,347,000	13,998,639		12,242			6.950	7.215	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JH-3	RYDER SYSTEM INC MTN				2FE	6,266,210	104.7900	6,523,202	6,225,000	6,246,340		(13,865)			5.000	4.753	JD	13,833	311,250	07/09/2009	06/15/2012
78355H-JK-6	RYDER SYSTEM INC				2FE	11,894,750	109.8610	13,183,296	12,000,000	11,930,475		9,667			5.850	5.969	MN	117,000	702,000	01/23/2007	11/01/2016
78355H-JL-4	RYDER SYSTEM INC MTN				2FE	24,002,830	106.9600	24,600,869	23,000,000	23,798,384		(200,229)			5.850	4.647	MS	448,500	1,345,500	02/23/2010	03/01/2014
78355H-JM-2	RYDER SYSTEM INC MTN				2FE	8,667,296	107.5000	9,029,966	8,400,000	8,573,642		(74,704)			6.000	4.976	MS	168,000	504,000	10/02/2009	03/01/2013
78442F-AB-4	SLM CORP BASIC				2FE	13,726,100	102.0750	13,780,152	13,500,000	13,553,988		(30,625)			5.125	4.870	FA	238,313	691,875	08/12/2004	08/27/2012
786514-BA-6	SAFEWAY INC SR UNSEC'D DEBS				2FE	10,750,704	111.5750	11,324,903	10,150,000	10,682,680		(12,522)			7.250	6.765	FA	306,615	735,875	03/22/2005	02/01/2031
786514-BM-0	SAFEWAY INC				2FE	14,806,965	110.1430	15,970,764	14,500,000	14,715,285		(52,769)			5.625	5.170	FA	308,125	815,625	03/13/2009	08/15/2014
786514-BP-3	SAFEWAY INC BASIC				2FE	11,303,310	111.6690	12,283,557	11,000,000	11,238,609		(28,648)			6.350	5.949	FA	263,878	698,500	08/25/2008	08/15/2017
786514-BQ-1	SAFEWAY INC				2FE	5,191,150	111.0930	5,554,630	5,000,000	5,127,343		(35,562)			6.250	5.373	MS	92,014	312,500	02/26/2009	03/15/2014
786514-BR-9	SAFEWAY INC SWY Snr Unsec Deb				2FE	20,524,150	102.8660	20,573,280	20,000,000	20,493,876		(30,274)			5.000	4.649	FA	377,778	500,000	04/22/2010	08/15/2019
786514-BS-7	SAFEWAY INC BASIC				2FE	20,146,000	94.6950	18,939,000	20,000,000	20,141,835		(4,165)			3.950	3.861	FA	324,778		08/11/2010	08/15/2020
790849-AH-6	ST JUDE MEDICAL INC.				1FE	2,500,775	98.7120	2,467,788	2,500,000	2,500,744		(31)			2.500	2.493	JJ	4,340		12/02/2010	01/15/2016
79377W-AG-3	SAKS INC NOTES				4FE	438,125	104.7500	523,750	500,000	492,524		9,082			9.875	12.037	AO	12,344	49,375	10/04/2001	10/01/2011
79546V-AF-3	SALLY HOLDINGS LLC			1	5FE	1,000,000	110.2500	1,102,500	1,000,000	1,000,000					10.500	10.500	MN	13,417	105,000	08/28/2007	11/15/2016
795770-AN-6	SALTON SEA FUNDING CORP SER F			2	2FE	2,262,456	106.9200	2,418,640	2,262,103	2,262,310		(36)			7.475	7.471	MN	14,561	174,747	07/19/2006	11/30/2018
80007P-AH-2	SANDRIDGE ENERGY INC SERIES 144A			1	4FE	1,055,000	105.7500	1,057,500	1,000,000	1,052,946		(2,054)			9.875	8.402	MN	12,618	49,375	10/07/2010	05/15/2015
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	119.5300	44,148,479	36,935,000	38,401,463		(29,082)			6.500	5.328	JD	200,065	2,400,775	09/16/2004	12/01/2033
806605-AJ-0	SCHERING-PLOUGH BASIC			1	1FE	36,549,650	116.8590	40,900,545	35,000,000	36,476,595		(94,944)			6.000	5.211	MS	618,333	1,800,000	06/23/2010	09/15/2017
80874Y-AG-5	SCIENTIFIC GAMES INTERNA			1	4FE	580,907	103.2500	609,175	590,000	581,788		640			9.250	9.473	JD	2,426	54,575	05/27/2010	06/15/2017
810186-AJ-5	SCOTTS COMPANY 144A			1	4FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.625	6.625	JD	11,042		12/13/2010	12/15/2020
81211K-AJ-9	SEALED AIR CORP NTS 144A				3FE	59,798	105.6680	63,401	60,000	59,938		22			5.625	5.669	JJ	1,556	3,375	06/26/2003	07/15/2013
814138-AK-9	SECURITY CAPITAL INDUSTRIAL TR DEB				2FE	4,489,106	112.7090	5,494,578	4,875,000	4,658,827		24,027			7.625	8.528	JJ	185,859	371,719	01/03/2001	07/01/2017
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	106.1280	11,541,387	10,875,000	10,987,581		(3,411)			7.700	7.589	JD	37,217	837,375	09/17/2002	06/15/2028
816391-AD-8	SELKIRK COGEN FUNDING CORP FMB			2	3FE	3,721,295	104.1180	3,874,538	3,721,295	3,721,295					8.980	8.846	JD	4,641	334,172	05/09/1994	06/26/2012
817082-AF-7	SENECA GAMING CORP 144A				4FE	2,650,000	100.2500	2,656,625	2,650,000	2,650,000					8.250	8.250	JD	26,114		11/29/2010	12/01/2018
823777-AE-7	Sheridan Acquisition Crp				4FE	926,500	98.5000	837,250	850,000	850,000					10.250	7.806	FA	32,914	87,125	03/04/2005	08/15/2011
824348-AN-6	Sherwin-Williams Co.				1FE	10,551,730	102.8930	10,803,734	10,500,000	10,543,616		(8,114)			3.125	3.013	JD	14,583	322,656	03/15/2010	12/15/2014
82459A-AA-9	Shingle Springs Tribal Gaming Series 144A			1	5FE	231,150	69.0000	231,150	335,000	231,193		11,483	24,234		9.375	15.648	JD	1,396	31,406	06/22/2007	06/15/2015
82567D-AE-4	SHURGARD STORAGE CENTERS A UNSEC'D NTS				1FE	6,748,248	101.0480	6,820,733	6,750,000	6,749,986		97			7.750	7.752	FA	187,453	523,125	10/19/2001	02/22/2011
828807-AH-0	SIMON PROPERTY GROUP INC NTS				1FE	6,283,691	100.1700	5,414,183	5,405,000	5,412,399		(141,188)			7.750	5.032	JJ	187,336	418,888	10/30/2003	01/20/2011
828807-BZ-9	SIMON PROPERTY GROUP INC				1FE	21,718,216	112.3950	21,298,796	18,950,000	21,600,425		(117,791)			6.125	3.931	MN	99,948	580,344	08/09/2010	05/30/2018
832248-AR-9	SMITHFIELD FOODS INC				5FE	1,947,973	116.6250	2,419,969	2,075,000	1,987,850		27,465			4.000	5.797	JD	231	55,500	08/03/2010	06/30/2013
833034-AE-1	SNAP-ON INC. BASIC				2FE	3,879,120	104.8830	4,195,320	4,000,000	3,907,828		12,353			5.500	5.960	JJ	101,444	220,000	07/31/2008	01/15/2017
833034-AH-4	SNAP-ON INC.				2FE	19,274,380	105.3920	18,654,384	17,700,000	19,217,142		(53,470)			6.125	5.071	MS	361,375	493,896	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC.				2FE	4,986,150	100.3950	5,019,760	5,000,000	4,986,150					4.250	4.295	JJ	10,035		12/09/2010	01/15/2018
834376-AK-1	SOLUTIA INC				4FE	250,000	109.5000	273,750	250,000	250,000					8.750	8.750	MN	3,646	22,847	10/09/2009	11/01/2017
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	119.5170	10,397,944	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
843268-AB-5	SOUTHERN LNG INC PRIVATE PLACEMENT				2FE	14,000,000	125.5160	17,572,282	14,000,000	14,000,000					9.750	9.720	FA	458,792	1,365,000	02/06/2009	02/24/2016
843452-BC-6	SOUTHERN NAT GAS Series 144A				2FE	998,340	107.2360	1,072,363	1,000,000	998,863		147			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
843646-AC-4	SOUTHERN POWER CO B				2FE	7,608,160	107.5140	7,525,987	7,000,000	7,319,508		(199,594)			6.250	3.185	JJ	201,736	437,500	07/14/2009	07/15/2012
843646-AF-7	SOUTHERN POWER CO BASIC				2FE	17,625,212	108.1860	17,958,876	16,600,000	17,443,200		(167,825)			4.875	3.650	JJ	373,154	809,250	12/09/2009	07/15/2015
844030-AA-4	SOUTHERN UNION CO UNSEC'D SR NTS				2FE	10,584,950	106.8210	10,682,140	10,000,000	10,458,520		(20,793)			7.600	7.057	FA	316,667	760,000	04/24/2003	02/01/2024
844030-AC-0	SOUTHERN UNION CO UNSEC'D SR NTS				2FE	10,724,100	108.0100	10,801,000	10,000,000	10,634,475		(14,762)			8.250	7.611	MN	105,417	825,000	01/30/2003	11/15/2029
844730-AG-6	SOUTHTRUST CORP NTS				1FE	2,246,490	108.2400	2,435,407	2,250,000	2,248,610		354			5.800	5.820	JD	5,800	130,500	05/19/2004	06/15/2014
8447HE-AA-4	SOUTHTRUST BK ATLANTA MTN				1FE	1,043,160	112.9480	1,129,478	1,000,000	1,031,592		(1,205)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
844895-AR-3	SOUTHWEST GAS CORP BASIC				2FE	3,241,888	100.7860	2,821,994	2,800,000	2,810,603		(85,084)			8.375	5.198	FA	88,589	234,500	05/27/2005	02/15/2011

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
844895-AS-1	SOUTHWEST GAS CORP BASIC				2FE	5,715,627	107.5230	5,354,660	4,980,000	5,146,432		(114,572)			7.625	5.067	MN	48,520	379,725	06/23/2005	05/15/2012
852060-AD-4	SPRINT CAP CORP				3FE	26,121,889	87.5000	22,250,375	25,429,000	26,048,908		(17,713)			6.875	6.640	MN	223,387	1,748,244	05/09/2006	11/15/2028
852862-AB-7	Stanadyne corp			1	5FE	2,080,000	101.2500	2,025,000	2,000,000	2,022,542		(12,354)			10.000	9.235	FA	75,556	200,000	03/30/2005	08/15/2012
855030-AH-5	STAPLES BASIC				2FE	3,993,825	109.5360	4,107,604	3,750,000	3,887,609		(73,497)			7.375	5.150	AO	69,141	276,563	07/09/2009	10/01/2012
855030-AJ-1	STAPLES BASIC				2FE	47,587,065	121.1850	51,560,625	42,547,000	46,123,305		(1,052,400)			9.750	6.616	JJ	1,912,842	4,148,333	08/31/2009	01/15/2014
857689-AZ-6	STATION CASINOS INC.			1	6*		0.0100	175	1,750,000				8,750		6.625	0.000	MS			11/29/2006	03/15/2018
86664R-AB-2	SUN CANADA FINL CO SUB NOTE 144A				1FE	28,422,765	103.6030	29,526,884	28,500,000	28,469,568		4,943			7.250	7.276	JD	91,833	2,066,250	12/14/1995	12/15/2015
86881R-AA-1	Surgical Care Affiliates Series 144A			1	4FE	1,202,929	101.0000	1,214,958	1,202,929	1,202,929					8.875	8.908	JJ	49,228	108,613	01/15/2010	07/15/2015
87158X-AA-2	SYNCREON GLOBAL IRE/FIN Series 144A				4FE	493,750	101.5000	507,500	500,000	494,029		279			9.500	9.732	MN	7,917	23,882	09/09/2010	05/01/2018
87255M-AA-8	TL ACQUISITIONS INC SERIES 144A			1	5FE	7,157,490	103.2500	7,485,625	7,250,000	7,191,873		10,984			10.500	10.750	JJ	351,021	761,250	06/22/2007	01/15/2015
87305Q-BU-4	TTX CORP NTS 144A				2FE	9,990,200	110.6180	11,061,830	10,000,000	9,996,000		1,035			5.625	5.638	JD	46,875	562,500	06/01/2004	06/01/2014
87305Q-BW-0	TTX CORP Series 144A				2FE	8,245,800	105.0800	7,881,015	7,500,000	8,231,949		(13,851)			4.900	2.421	MS	122,500		11/29/2010	03/01/2015
87305Q-BX-8	TTX CORP 144A				2FE	14,927,700	103.5490	15,532,380	15,000,000	14,985,149		11,268			5.000	5.083	AO	187,500	750,000	04/04/2005	04/01/2012
875127-AV-4	TAMPA ELECTRIC				2FE	10,175,200	111.3030	11,130,340	10,000,000	10,167,984		(2,594)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612E-AV-8	TARGET CORP				1FE	30,142,600	99.5660	29,869,680	30,000,000	30,138,305		(4,295)			3.875	3.816	JJ	532,812		08/05/2010	07/15/2020
87875U-AH-5	TECO FINANCE INC BASIC				2FE	2,845,384	113.2840	3,131,164	2,764,000	2,827,253		(7,253)			6.572	6.157	MN	30,275	181,650	05/13/2008	11/01/2017
879240-AX-7	TELECOMMUNICATIONS INC DEBS				2FE	5,314,350	114.3440	5,717,195	5,000,000	5,079,207		(26,987)			7.875	7.192	FA	164,063	393,750	03/03/1998	08/01/2013
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS 144A			2	2FE	1,206,967	104.0910	1,256,344	1,206,967	1,206,967					6.125	6.172	MJSD	205	73,927	06/30/2004	03/30/2023
880394-AB-7	TENNECO PACKAGING DEBS				5FE	17,951,608	87.5360	15,892,233	18,155,000	17,991,568		5,493			7.950	8.055	JD	64,148	1,443,323	11/05/1999	12/15/2025
880394-AD-3	TENNECO PACKAGING DEBS				5FE	27,309,775	97.0000	22,423,490	23,117,000	25,691,017		(324,063)			8.125	5.997	JD	83,478	1,878,256	06/23/2005	06/15/2017
880394-AE-1	TENNECO PACKAGING DEBS				5FE	4,980,518	91.6300	4,581,475	5,000,000	4,983,631		458			8.375	8.412	AO	88,403	418,750	11/05/1999	04/15/2027
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	114.9610	287,404	250,000	256,567		(814)			7.500	6.974	AO	4,688	18,750	01/27/1998	04/01/2017
881448-AH-7	TERREMARK WORLDWIDE INC				4FE	663,696	114.5000	795,775	695,000	665,276		1,580			12.000	12.999	JD	3,707	41,700	06/17/2010	06/15/2017
881609-AT-8	TESORO PETROLEUM CORP			1	3FE	797,038	100.2500	937,338	935,000	824,939		12,241			6.500	8.952	JD	5,065	60,775	08/14/2008	06/01/2017
881609-AW-1	TESORO PETROLEUM CORP			1	3FE	1,408,954	110.7500	1,550,500	1,400,000	1,407,339		(1,791)			9.750	9.565	JD	11,375	136,500	10/05/2009	06/01/2017
884315-AG-7	THOMAS & BETTS CORP				2FE	9,918,600	106.0420	10,604,210	10,000,000	9,923,890		4,807			5.625	5.720	MN	71,875	550,000	11/16/2009	11/15/2021
88633P-AB-0	TICKETMASTER ONLINE-CITY - B			1	4FE	1,581,387	108.2500	1,715,763	1,585,000	1,581,933		387			10.750	10.797	FA	70,995	182,275	08/11/2009	08/01/2016
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	131.2260	16,580,355	12,635,000	13,682,267		(49,796)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
88731E-AJ-9	TIME WARNER SR NTS				2FE	11,023,000	126.1980	12,619,770	10,000,000	10,915,825		(15,220)			8.375	7.525	JJ	386,181	837,500	06/21/2001	07/15/2033
88732J-AV-0	Time Warner Cable				2FE	10,973,350	102.7490	11,302,357	11,000,000	10,979,239		5,634			3.500	3.550	FA	160,417	245,972	02/10/2010	02/01/2015
88732J-AW-8	Time Warner Cable				2FE	45,002,543	102.9140	46,568,495	45,250,000	45,044,910		42,368			5.000	5.058	FA	942,708	1,126,042	08/03/2010	02/01/2020
88830M-AE-2	TITAN INTL INC SERIES 144A			1	4FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000					7.875	7.875	AO	19,688		09/22/2010	10/01/2017
891490-AS-3	TOSCO CORP NOTES				1FE	10,030,150	122.6700	12,267,020	10,000,000	10,029,300		(146)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
893647-AN-7	TRANSDIGM INC 144A				4FE	3,000,000	103.5000	3,105,000	3,000,000	3,000,000					7.750	7.750	JD	10,979		12/01/2010	12/15/2018
89407#-AF-5	TRANSWISTRN PIPE PRIVATE PLACEMENT				2	12,500,000	102.6060	12,825,725	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
895953-AD-9	YUM BRANDS INC UNSEC'D SR NTS				2FE	18,290,092	102.2140	15,332,025	15,000,000	15,158,748		(541,083)			8.875	5.077	AO	281,042	1,331,250	06/16/2004	04/15/2011
896522-AF-6	TRINITY INDUSTRIES				3FE	2,564,162	94.8750	3,059,719	3,225,000	2,575,308		10,238			3.875	5.315	JD	10,414	109,469	11/22/2010	06/01/2036
900262-AR-7	TURNER BROADCASTING SYSTEM /TURNER BROADCAST SR NOTES				2FE	1,523,263	114.8890	1,677,378	1,460,000	1,477,183		(6,000)			8.375	7.847	JJ	61,138	122,275	03/02/2000	07/01/2013
9021EQ-AD-6	Tyco/tyco intl fin sa				1FE	29,617,140	120.3150	31,281,978	26,000,000	29,367,064		(246,719)			6.875	5.202	JJ	824,236	1,787,500	01/05/2010	01/15/2021
902549-AE-4	UNITED CONTINENTAL HLDGS			1	6FE	1,073,775	94.2500	1,531,563	1,625,000	1,033,753	33,699	5,170			5.000	8.265	JD	226	81,250	01/14/2009	02/01/2021
902549-AH-7	UNITED CONTINENTAL HLDGS			1	6FE	1,206,945	101.7500	1,195,563	1,175,000	1,192,265	(5,705)	(8,975)			4.500	0.856	JD	147	26,438	10/18/2010	07/15/2011
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS				2FE	5,191,200	115.1350	5,756,745	5,000,000	5,164,928		(4,844)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
903293-AV-0	USG CORP 144A				3FE	686,602	105.5000	738,500	700,000	689,724		2,268			9.750	10.250	FA	28,438	67,681	07/30/2009	08/01/2014
90333E-AC-2	Usec Inc				5FE	10,118,132	90.0000	12,555,000	13,950,000	10,708,142		544,267			3.000	10.637	AO	104,863	319,125	12/30/2010	10/01/2014
90338W-AK-9	US ONCOLOGY INC				4FE	489,946	123.2500	616,250	500,000	491,041		1,022			9.125	9.496	FA	17,236	45,625	12/15/2009	08/15/2017
904201-AA-8	UMBRELLA AQUISITION Series 144A			1	5FE	1,329,567	108.0000	6,295,932	5,829,567	1,155,101		(121,352)			9.750	35.700	MS	167,357	567,067	09/15/2010	03/15/2015
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	111.8630	11,186,340	10,000,000	9,697,554		6,374			5.900	6.153	MN	75,389	590,000	07/24/2007	11/15/2032
904764-AK-3	UNILEVER CAPITAL BASIC				1FE	3,429,168	108.2780	3,371,761	3,114,000	3,415,102		(14,065)			4.800	3.426	FA	56,467	74,736	07/19/2010	02/15/2019
904851-AA-0	UNIONBANCAL CORPORATION NOTES				1FE	5,911,125	107.8290	6,177,512	5,729,000	5,793,281		(19,773)			5.250	4.838	JD	12,532	300,773	02/19/2004	12/16/2013
907818-AZ-1	UNION PACIFIC CORP BONDS				2FE	5,296,750	117.7700	5,888,490	5,000,000	5,227,611		(37,331)			7.000	5.949	FA	145,833	350,000	02/03/2009	02/01/2016
907818-CN-6	UNION PACIFIC CORP NTS				2FE	2,690,856	105.2340	2,525,616	2,400,000	2,441,475		(38,234)			6.125	4.403	JJ	67,783	147,000	07/03/2003	01/15/2012
907818-CP-1	UNION PACIFIC CORP NTS				2FE	2,825,150	106.7820	2,669,550	2,500,000	2,559,403		(43,922)			6.500	4.574	AO	34,306	162,500	02/09/2004	04/15/2012
907818-CU-0	UNION PACIFIC CORP NTS				2FE	4,922,200	108.3950	5,419,745	5,000,000	4,929,426		1,293			6.250	6.367	MN	52,083	312,500	04/29/2004	05/01/2034
907818-DB-1	UNION PACIFIC CORP BASIC				2FE	12,468,700	124.7830	13,726,119	11,000,000	12,248,340		(117,508)			7.875	6.069	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				2FE	17,476,210	114.1150	18,258,368	16,000,000	17,383,090		(93,120)			6.125	4.937	FA	370,222	490,000	03/10/2010	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
908068-AG-4	UNION PLANTERS CORP UNSEC'D SUB NTS				3FE	2,944,710	100.9330	2,523,323	2,500,000	2,511,590		(69,730)			7.750	4.837	MS	64,583	193,750	10/31/2003	03/01/2011
909205-AB-2	Unisource Energy Corp				3	3,919,398	106.0000	4,240,000	4,000,000	3,921,324		1,710			4.500	4.591	MS	60,000	151,313	11/03/2010	03/01/2035
909440-AP-4	UNITED AUTO GROUP INC			1	5FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					7.750	7.750	JD	3,444	77,500	06/07/2007	12/15/2016
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	132.5160	8,971,306	6,770,000	8,156,851		(112,372)			8.375	5.516	AO	141,747	566,988	02/02/2004	04/01/2020
911312-AK-2	UNITED PARCEL SERVICE - CL B				1FE	37,473,375	111.6110	41,854,050	37,500,000	37,477,573		2,136			5.125	5.134	AO	480,469	1,921,875	03/19/2009	04/01/2019
911312-AL-0	UNITED PARCEL SERVICE - CL B				1FE	39,911,200	106.5420	42,616,640	40,000,000	39,940,815		16,779			3.875	3.924	AO	387,500	1,550,000	03/19/2009	04/01/2014
912920-AG-0	US WEST COMMUNICATIONS DEBS			1	2FE	7,829,088	95.0000	8,312,500	8,750,000	7,875,127		5,360			7.125	7.989	MN	79,661	623,438	09/15/2000	11/15/2043
912920-AM-7	US WEST COMMUNICATIONS DEBS			1	2FE	2,957,250	98.0000	2,940,000	3,000,000	2,962,303		526			7.250	7.361	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES NOTES				1FE	4,141,224	118.3950	5,500,636	4,646,000	4,223,149		10,783			6.700	7.642	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES DEB				1FE	9,662,418	128.4880	12,688,200	9,875,000	9,693,339		4,069			7.500	7.685	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BF-5	UNITED TECHNOLOGIES UNSEC'D NTS				1FE	5,170,500	107.3390	5,366,950	5,000,000	5,068,838		(47,398)			6.100	5.047	MN	38,972	305,000	10/09/2008	05/15/2012
913017-BQ-1	UNITED TECHNOLOGIES BASIC				1FE	60,601,916	116.9400	65,065,360	55,640,000	60,195,754		(377,322)			6.125	4.865	FA	1,419,979	2,775,850	06/01/2010	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES				1FE	9,950,100	104.9680	10,496,780	10,000,000	9,954,273		4,173			4.500	4.561	AO	95,000	286,250	02/23/2010	04/15/2020
91799U-S2-4	US CORRUGATED INC			1	4FE	1,076,225	95.0000	1,187,500	1,250,000	1,145,006		31,456			10.000	13.492	JD	10,417	128,125	05/31/2007	06/01/2012
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	111.1230	11,667,894	10,500,000	8,381,680		94,024			8.270	11.368	MN	110,956	868,350	03/31/1999	11/15/2021
918204-AR-9	V F CORP NOTES				1FE	3,894,800	105.7680	4,230,700	4,000,000	3,905,927		1,847			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
918436-AD-8	VNR Funding Inc Series B			1	5FE	2,112,500	105.0000	2,218,125	2,112,500	2,112,500					10.250	10.245	JJ	99,845	220,766	01/15/2010	07/15/2015
920355-AC-8	VALSPAR CORP				2FE	5,995,620	106.3520	6,381,138	6,000,000	5,995,620					5.100	5.439	FA	127,500	306,000	07/12/2005	08/01/2015
920355-AD-6	VALSPAR CORP				2FE	5,179,000	104.9710	5,248,570	5,000,000	5,090,801		(65,019)			5.625	4.207	MN	46,875	281,250	08/13/2009	05/01/2012
920355-AE-4	VALSPAR CORP				2FE	12,181,710	108.3990	12,465,897	11,500,000	12,165,934		(19,520)			6.050	4.941	MN	115,958	544,500	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	115.3360	29,987,438	26,000,000	26,097,362		(8,159)			7.250	7.190	JD	83,778	1,885,000	06/24/2009	06/15/2019
92344S-AJ-9	VERIZON WIRELESS				1FE	14,898,159	115.8560	17,378,385	15,000,000	14,923,969		22,918			7.375	7.575	MN	141,354	1,106,250	11/15/2009	11/15/2013
92344S-AK-6	VERIZON WIRELESS				1FE	29,153,913	130.8550	32,713,750	25,000,000	28,746,199		(361,804)			8.500	6.076	MN	271,528	2,125,000	11/15/2009	11/15/2018
92344X-AB-5	VERIZON NEW YORK INC BONDS				1FE	2,962,860	112.2140	3,366,408	3,000,000	2,967,053		621			7.375	7.479	AO	55,313	221,250	03/25/2002	04/01/2032
925524-AH-3	CBS CORP GLOBAL BONDS				2FE	11,741,963	118.0690	11,452,645	9,700,000	11,496,423		(46,120)			7.875	6.225	JJ	320,403	763,875	03/01/2005	07/30/2030
925524-AU-4	CBS CORP BASIC				2FE	10,281,920	99.6720	10,963,887	11,000,000	10,540,267		49,782			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
927804-FB-5	VA ELEC & PWR CO				1FE	19,944,800	109.1060	21,821,180	20,000,000	19,947,399		802			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	115.4340	5,771,715	5,000,000	5,742,941		(29,110)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	93.6620	7,024,680	7,500,000	7,190,630		5,566			5.500	5.817	FA	171,875	412,500	01/10/2007	08/01/2035
931142-AU-7	WAL-MART STORES INC DEB'S				1FE	13,931,850	121.5630	18,234,450	15,000,000	14,240,051		32,517			6.750	7.353	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	22,226,880	100.6350	22,139,656	22,000,000	22,227,010		130			5.250	5.175	MS	385,000		12/09/2010	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	93.9850	14,097,690	15,000,000	14,818,243		2,643			3.250	3.396	AO	89,375		10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				1FE	58,271,639	111.1900	60,809,702	54,690,000	58,067,411		(210,200)			5.250	4.316	JJ	1,323,954	1,575,000	08/26/2010	01/15/2019
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				2FE	15,000,000	122.0950	18,314,175	15,000,000	15,000,000					7.150	7.150	JD	47,667	1,072,500	12/15/1995	12/19/2025
939653-AE-1	WASHINGTON REIT NTS				2FE	4,999,250	105.9190	5,295,960	5,000,000	4,999,865		40			5.250	5.251	JJ	121,042	262,500	12/08/2003	01/15/2014
941063-AF-6	WASTE MANAGEMENT INC DEBS				2FE	1,347,637	101.2460	1,245,327	1,230,000	1,233,641		(17,574)			7.650	6.137	MS	27,706	94,095	01/22/2003	03/15/2011
94874R-AY-2	WEINGARTEN REALTY INVST MTN A (PUT)				2FE	5,458,250	93.0490	4,652,450	5,000,000	5,374,234		(14,387)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AG-2	WELLPOINT INC				2FE	4,188,550	108.4950	5,424,745	5,000,000	4,428,282		117,315			5.000	8.464	JD	11,111	250,000	11/07/2008	12/15/2014
94973V-AH-0	WELLPOINT INC BASIC				1FE	38,015,225	102.8420	38,051,651	37,000,000	37,915,878		(19,034)			5.950	5.754	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	111.7800	16,767,015	15,000,000	14,902,957		11,996			5.875	5.997	JD	39,167	881,250	07/24/2007	06/15/2017
94973V-AN-7	WELLPOINT INC BASIC				2FE	17,714,580	109.1580	19,648,476	18,000,000	17,728,261		3,803			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
95081Q-AH-7	WESCO DISTRIBUTION INC 144A			1	4FE	407,400	101.1250	490,456	485,000	420,809		6,294			7.500	10.256	AO	7,679	36,375	09/25/2008	10/15/2017
961548-AL-8	WESTVACO CORP DEBS				3FE	9,834,500	122.1900	12,218,980	10,000,000	9,895,002		6,406			9.750	9.923	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			2	3FE	1,966,799	101.5610	1,837,238	1,809,000	1,932,878		(4,045)			7.650	6.939	MS	40,748	138,389	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			2	3FE	11,530,763	99.6850	10,840,744	10,875,000	11,252,068		(14,975)			7.500	6.908	JD	36,250	815,625	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				3FE	17,865,021	105.4540	15,422,604	14,625,000	17,408,123		(73,271)			8.200	6.448	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC				3FE	8,280,766	100.8640	8,724,701	8,650,000	8,296,272		6,618			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
962166-AS-3	WEYERHAEUSER CO DEBENTURES				3FE	16,082,260	96.3530	15,633,193	16,225,000	16,129,691		4,505			7.125	7.197	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO DEBS				3FE	2,137,160	108.5670	2,171,332	2,000,000	2,110,746		(4,440)			8.500	7.832	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				3FE	17,786,835	98.1940	16,692,997	17,000,000	17,679,197		(23,382)			6.950	6.545	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				3FE	10,189,608	93.8250	8,256,609	8,800,000	10,056,739		(25,917)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
963320-AH-9	WHIRLPOOL CORP DEBS				2FE	987,400	117.7720	1,177,721	1,000,000	994,478		769			7.750	7.875	JJ	35,736	77,500	09/04/1996	07/15/2016
96432Y-AA-9	WHITE PINE HYDRO PORTF				3	9,000,000	88.7590	7,988,310	9,000,000	9,000,000					7.260	7.260	JJ	292,215	653,400	05/30/2007	07/20/2015
969133-AK-3	WILLAMETTE IND DEBS				3FE	14,650,860	101.8070	14,253,008	14,000,000	14,532,641		(18,132)			7.850	7.431	JJ	549,500	1,099,000	07/18/2002	07/01/2026
969133-BA-3	WILLAMETTE IND MTN SER C				3FE	7,500,000	104.8970	7,867,253	7,500,000	7,500,000					6.600	6.602	MN	63,250	495,000	07/02/1998	07/09/2012
971807-AC-6	WILMINGTON TRUST CORPORATION NTS				3FE	4,775,200	102.8290	5,141,470	5,000,000	4,895,105		41,741			4.875	5.870	AO	51,458	243,750	12/18/2007	04/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE 144A			2	3FE	4,070,046	87.3700	4,263,992	4,880,385	4,299,707		33,009			7.840	9.723	JJ	176,431	382,622	07/07/2000	01/15/2021
97381W-AC-8	WINDSTREAM CORP BASIC				3FE	1,650,000	110.0000	2,200,000	2,000,000	1,784,614		66,115			8.125	13.180	FA	67,708	162,500	10/22/2008	08/01/2013
97654N-AA-2	Wireco Worldgroup Inc Series 144A			1	4FE	487,645	105.5000	527,500	500,000	488,423		778			9.500	10.000	MN	6,069	23,222	05/14/2010	05/15/2017
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	113.5240	47,679,870	42,000,000	39,568,270		343			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
97672*-AE-3	WISCONSIN ENERGY CORP Wisc Mich Inv Corp Series				1FE	6,771,000	124.3760	9,328,200	7,500,000	6,883,754		15,452			6.940	7.799	JD	43,375	520,500	01/19/2001	12/01/2028
983024-AA-8	WYETH BASIC				1FE	30,316,200	109.3380	32,801,310	30,000,000	30,078,565		(33,067)			5.500	5.372	MS	485,833	1,650,000	12/02/2008	03/15/2013
983024-AG-5	WYETH BASIC				1FE	23,022,660	116.8980	25,717,582	22,000,000	22,930,324		(17,989)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AJ-9	WYETH				1FE	2,997,240	113.1270	3,393,813	3,000,000	2,998,273		285			5.500	5.513	FA	62,333	165,000	11/08/2005	02/15/2016
983024-AN-0	WYETH				1FE	9,535,100	110.6630	11,066,270	10,000,000	9,555,969		6,526			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
98458P-AA-3	YALE UNIVERSITY CN NOTES			1	1FE	9,965,900	97.9160	9,791,550	10,000,000	9,966,244		5			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
984756-AB-2	Yankee Acquisition Corp Series B				4FE	559,200	104.0000	603,200	580,000	564,748		2,532			8.500	9.228	FA	18,624	49,300	07/30/2008	02/15/2015
988498-AA-9	YUM BRANDS INC NTS				2FE	3,978,000	109.4050	4,376,188	4,000,000	3,995,554		2,693			7.700	7.780	JJ	154,000	308,000	06/25/2002	07/01/2012
989701-AM-9	ZIONS BANCORP BASIC				3FE	26,331,987	97.2090	25,954,803	26,700,000	26,461,829		40,615			5.500	5.710	MN	183,563	1,468,500	12/18/2007	11/16/2015
BL5502-45-7	TASC Inc. Term Loan A				3FE	80,190	100.3330	81,270	81,000	80,324		130			5.500	0.199		12	4,366	12/14/2009	12/18/2014
BL5502-49-9	TASC Inc. Term Loan B				3FE	176,418	100.7500	179,537	178,200	176,680		254			5.750	0.199		28	10,047	12/14/2009	12/18/2014
BL6660-36-1	BL CIT New TL Bank loans				4FE	424,386	101.8540	422,158	414,473	422,873		(1,512)			5.921	4.506		1,295	15,369	08/11/2010	07/27/2015
BL7314-04-2	CDW Corp BL CDW TLB Ext				4FE	568,230	99.0750	745,836	752,799	569,037		807			4.910	10.112	JAJO	1,540		12/17/2010	07/15/2017
LN2683-18-0	Kansas City Southern Railway Kansas City Southern Railway				3FE	812,116	98.1250	958,664	976,982	885,901		35,002			2.043	8.535		1,608	22,210	10/15/2008	04/28/2013
LN2915-11-1	WESCO AIRCRAFT H Bank Loans				4FE	426,450	98.8750	595,227	602,000	469,808		28,602			6.020	7.396		101	37,137	08/19/2009	03/29/2014
LN3029-72-2	FREESCALE SEMICONDUCTOR INC Bank Loans				4FE	381,153	96.7290	483,904	500,267	415,059		21,083			4.362	6.124		1,879	19,574	06/16/2009	12/01/2013
LN3039-03-6	BL MOMENTIVE TL				4FE	746,807	97.1810	954,937	982,641	826,710		43,245			2.562	5.790		70	23,577	02/26/2009	12/04/2013
LN3098-57-8	HUDSON PRODUCTS Bank Loan				4FE	765,555	96.3750	760,622	789,232	757,716		(11,469)			8.384	0.431		184	76,500	08/26/2008	08/24/2015
LN3161-09-5	BL OPEN SOLUTION TB Bank Loan				4FE	498,750	84.4380	831,326	984,546	634,378		76,080			2.385	14.286		4,370	28,641	03/26/2009	01/23/2014
LN3210-88-4	LEVEL 3 COMM INC Bank Loans				4FE	341,000	94.3570	377,428	400,000	357,709		10,964			2.473	3.879		2,198	10,291	06/16/2009	03/13/2014
LN3288-53-4	Catalent PTS Acquisition Bank Loan				3FE	2,781,373	94.8330	2,918,288	3,077,282	2,901,843		46,555			2.511	1.652		215	78,665	06/04/2008	04/10/2014
LN3311-68-2	VERINT SYSTEMS Bank Loans				4FE	837,437	99.7500	960,165	962,572	865,124		18,204			5.104	7.325		4,913	38,419	06/18/2009	05/25/2014
LN3319-68-5	VERTRUE INC Bank Loans				4FE	401,129	85.2500	417,027	489,181	420,579		12,597			3.310	5.123		45	16,613	07/28/2009	08/18/2014
LN3319-80-0	VERTRUE INC Bank Loan				5FE	156,800	79.2500	194,163	245,000	164,471		4,359			7.310	7.773		50	19,476	10/01/2009	08/14/2015
LN3337-14-1	VENOCO INC Bank Loans				4FE	216,780	95.5830	263,118	275,276	252,682		27,300			4.059	14.352		528	11,846	08/12/2009	09/20/2011
LN3385-88-4	Rite Aid Corp Bank Loans				4FE	1,007,910	90.8040	1,114,981	1,227,904	1,067,503		33,498			3.385	3.855		1,616	24,502	04/30/2009	06/04/2014
LN3391-63-5	NRG ENERGY				3FE	304,737	99.2320	302,397	304,737	304,737					2.041	0.000		17	7,261	06/08/2007	02/01/2013
LN3391-67-6	NRG ENERGY				3FE	257,328	99.2320	255,352	257,328	257,328					2.053	0.000		15	7,352	06/08/2007	02/02/2011
LN3416-15-0	AMWINS				4FE	171,737	93.5000	223,020	238,524	207,175		10,982			2.800	6.193		371	6,959	02/07/2008	06/11/2013
LN3445-06-8	ALERE INC				4FE	940,000	96.9380	911,213	940,000	940,000					4.511	0.000		118	45,574	06/26/2007	06/26/2015
LN3522-96-5	ALLISON TRANS Bank Loans				4FE	460,818	97.6040	582,237	596,528	494,082		25,567			2.958	6.626		2,010	18,452	05/28/2009	08/07/2014
LN3532-96-4	AEROFLEX INC				3FE	1,714,006	98.8750	1,999,307	2,022,055	1,793,129		41,129			4.313	5.641		11,385	87,005	07/20/2009	08/15/2014
LN3605-19-0	First Data Corporation Bank Loan				4FE	1,051,512	92.1560	1,307,676	1,418,976	1,143,923		54,861			2.634	7.103		831	43,550	04/30/2009	09/24/2014
LN3633-92-9	CATALINA MKTG Bank Loans				3FE	1,137,340	99.2500	1,485,276	1,496,499	1,259,857		48,477			3.011	4.646		125	47,113	11/10/2008	10/11/2014
LN3634-69-5	Energy Future Holdings				4FE	2,093,559	77.1360	2,014,466	2,611,563	2,229,539		66,504			3.639	8.310		6,072	101,854	11/06/2009	10/10/2014
LN3647-53-1	NUVEEN INVESTM Bank Loans				4FE	160,642	94.8750	199,228	209,990	169,165		4,502			6.992	4.992		1,142	8,364	06/24/2009	11/13/2014
LN3684-91-4	SEQUA CORP Bank Loan				4FE	777,137	96.7920	1,131,134	1,168,628	880,800		50,719			3.500	7.042		9,998	44,685	01/30/2009	12/03/2014
LN3764-54-2	BL FED MOGUL STR				4FE	277,447	93.2140	378,931	406,516	305,617		18,914			2.121	8.037		599	6,664	06/11/2009	12/27/2014
LN3764-58-3	BL FED MOGUL STR Bank Loans				4FE	141,555	93.2140	193,332	207,406	153,223		7,811			2.050	6.934		165	7,095	06/11/2009	12/27/2015
LN4025-71-1	FOX ACQUISITION SUB LLC Bank Loans				4FE	399,640	98.9690	526,299	531,783	414,053		3,681			7.397	6.951		109	39,845	07/08/2009	07/14/2015
459570-AD-8	INTERNATIONAL GROUP				3	1,200,000	100.3980	1,204,774	1,200,000	1,200,000					5.240	5.240	AO	10,829	62,880	10/08/2004	10/29/2011
338906-B*-0	FLEXI-VAN LEASING PRIVATE PLACEMENT				2FE	15,000,000	102.2590	15,338,880	15,000,000	15,000,000					6.380	5.130	MN	119,625	864,500	11/03/2004	11/16/2011
PP3X32-TR-6	BRSP LLC Bank Loans				4FE	427,114	100.5000	456,649	454,377	430,361		2,926			7.212	7.648		2,367	35,131	06/23/2009	06/30/2014
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			2	2	5,365,735	106.7700	5,728,995	5,365,735	5,365,735					5.900	5.943	MJSD	879	316,578	03/18/2003	12/31/2018
81775#-AB-5	SES GLOBAL GTD SR NTS			2	2	10,000,000	113.8850	11,388,500	10,000,000	10,000,000					5.830	5.830	MS	147,369	583,000	07/24/2003	09/30/2015
PP5PON-Z6-7	Niagara Bank Bank Loans				4FE	751,657	85.5000	788,422	922,131	764,881		13,224			10.500	4.992		8,223	64,651	11/29/2010	06/29/2014
001118-AA-2	AES HAWAII PRVT PLACEMENT			2	2	7,619,000	110.6690	8,431,871	7,619,000	7,619,000					6.870	6.929	MJSD	1,454	523,425	07/29/2003	06/30/2022
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS (MBIA)			2	2	6,096,021	86.1900	7,126,514	8,268,358	6,247,346		63,316			7.950	11.614	MON	54,778	657,334	05/07/1996	06/01/2028
000000-00-0	ABITIBI CONSOLIDATED INC ESCROW		I		6*	0.0000			5,700,000						8.850	8,888.000	MS			12/20/2010	08/01/2030
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	121.6930	12,169,250	10,000,000	9,947,555		1,049			8.125	8.179	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AP-0	ALCAN ALUMINUM UNSEC'D DEBS		A		1FE	9,405,165	101.1380	8,596,705	8,500,000	8,526,843		(130,285)			6.450	4.846	MS	161,429	548,250	01/30/2003	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
013716-AU-9	ALCAN ALUMINUM BONDS		A		1FE	1,976,140	106.7300	2,134,604	2,000,000	1,978,619		413			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AV-7	ALCAN INC BASIC		A		1FE	11,891,160	108.9210	13,070,508	12,000,000	11,945,170		10,813			5.000	5.117	JD	50,000	600,000	05/25/2005	06/01/2015
013716-AW-5	ALCAN ALUMINUM BASIC		A		1FE	9,079,800	101.4420	10,144,220	10,000,000	9,117,769		14,571			5.750	6.474	JD	47,917	575,000	04/18/2008	06/01/2035
01660N-AA-6	ALGOMA ACQUISITION CORP SERIES 144A		A	1	5FE	1,047,200	90.0000	1,683,000	1,870,000	1,126,056		54,789			9.875	20.391	JD	8,207	184,663	06/13/2007	06/15/2015
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS 144A		A		2FE	20,564,016	103.9160	16,574,529	15,950,000	19,717,565		(135,178)			8.200	5.917	AO	326,975	1,347,775	06/16/2003	04/01/2027
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	118.8810	23,776,260	20,000,000	21,545,950		(161,360)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BF-8	CANADIAN NAT'L RAILWAY NTS		A		1FE	2,229,860	104.4580	2,089,160	2,000,000	2,026,580		(32,535)			6.375	4.630	AO	26,917	127,500	10/29/2003	10/15/2011
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A		1FE	15,622,150	123.0230	18,453,390	15,000,000	15,553,585		(12,495)			7.375	7.028	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BP-6	CANADIAN NAT'L RAILWAY		A		1FE	2,990,490	112.8980	3,386,952	3,000,000	2,993,304		771			5.850	5.890	MN	22,425	175,500	09/19/2007	11/15/2017
136375-BT-8	CANADIAN NAT'L RAILWAY		A		1FE	12,360,125	113.0440	14,130,538	12,500,000	12,380,604		11,213			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AB-7	CANADIAN NATL RESOURCES NTS		A		2FE	10,666,820	103.1350	10,860,105	10,530,000	10,543,689		(24,527)			6.700	6.450	JJ	325,319	705,510	10/30/2007	07/15/2011
136385-AD-3	CANADIAN NATL RESOURCES SR NTS		A		2FE	20,236,150	107.1680	20,897,721	19,500,000	19,681,358		(97,203)			5.450	4.888	AO	265,688	1,062,750	08/17/2004	10/01/2012
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	10,923,600	113.8900	11,389,030	10,000,000	10,820,976		(95,888)			5.900	4.532	FA	245,833	590,000	12/01/2009	02/01/2018
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		2FE	18,768,315	109.2600	21,305,622	19,500,000	18,890,411		16,355			7.400	7.730	MN	240,500	1,443,000	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS 144A		A		2FE	5,876,500	122.2980	6,114,920	5,000,000	5,635,115		(40,880)			7.900	6.250	MS	131,667	407,500	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	134.1950	3,354,885	2,500,000	3,193,088		(46,124)			9.450	5.890	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A		2FE	44,566,880	103.3670	47,548,774	46,000,000	44,635,469		20,113			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS 144A SER B		A	2	2FE	7,319,777	107.9790	7,424,636	6,876,000	7,085,281		(30,722)			7.390	6.449	JD	1,411	508,136	03/03/2003	12/31/2017
448096-AE-7	HUSKY OIL LTD SR DEBS		A		2FE	8,654,490	117.3450	10,285,324	8,765,000	8,705,742		7,328			7.550	7.691	MN	84,558	661,758	07/20/2000	11/15/2016
496902-AB-3	KINROSS GOLD CORP Series 144A		A	1	3Z	1,136,763	103.1250	1,263,281	1,225,000	1,143,699		3,824			1.750	2.214	MS	6,312	21,438	03/23/2009	03/15/2028
496902-AD-9	KINROSS GOLD CORP		A	1	2	2,508,186	103.1250	2,552,344	2,475,000	2,495,495		(12,787)			1.750	1.104	MS	12,753	29,094	07/08/2010	03/15/2028
552697-AE-4	MDC Partners Inc		A		4FE	479,022	110.2500	551,250	500,000	479,463		441			11.000	12.000	MN	9,167	27,500	10/29/2010	11/01/2016
552697-AF-1	MDC Partners Inc Series 144A		A	1	3FE	560,560	109.2500	588,858	539,000	558,648		(1,912)			11.000	10.029	MN	9,882	29,645	05/11/2010	11/01/2015
666416-AB-8	NORTHGATE MINERALS CORP		A		5Z	556,908	107.6250	591,938	550,000	556,836		(72)			3.500	3.256	AO	4,599		12/02/2010	10/01/2016
669771-AR-8	NOVA GAS TRANSMISSION LTD NOTES		A		1FE	4,961,100	113.0160	5,650,815	5,000,000	4,992,767		3,270			8.500	8.582	JD	18,889	425,000	12/15/1992	12/15/2012
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	125.5130	17,571,876	14,000,000	14,075,949		(3,810)			7.875	7.804	AO	275,625	1,102,500	07/29/1993	04/01/2023
66977W-AH-2	NOVA CHEMICALS CORP		A		4FE	961,226	98.2500	943,200	960,000	960,000					3.568	7.633	MN	4,472	35,997	02/10/2006	11/15/2013
67000X-AG-1	NOVELIS INC 144A		A	1	4FE	3,665,000	103.5000	3,793,275	3,665,000	3,665,000					8.375	8.375	JD	11,937		12/10/2010	12/15/2017
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	16,526,650	133.5450	21,367,200	16,000,000	16,348,524		(18,738)			9.250	8.931	AO	312,444	1,480,000	09/02/1992	10/15/2021
71644E-AE-2	PETRO-CANADA DEBS		A		2FE	4,975,500	119.2550	5,962,745	5,000,000	4,981,465		597			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
725906-AN-1	PLACER DOME INC NTS		A		1FE	2,989,470	108.0490	3,241,467	3,000,000	2,990,430		153			6.450	6.476	AO	40,850	193,500	10/07/2003	10/15/2035
73755L-AB-3	POTASH CORP OF SASKATCHEWAN NOTES		A		2FE	7,347,106	102.8870	7,186,622	6,985,000	7,006,718		(51,226)			7.750	6.970	MN	46,615	541,338	02/27/2003	05/31/2011
73755L-AC-1	POTASH CORP OF SASKATCHEWAN NOTES		A		2FE	2,672,360	106.4820	2,935,695	2,757,000	2,733,586		9,969			4.875	5.296	MS	44,801	134,404	11/05/2003	03/01/2013
73755L-AE-7	POTASH CORP-SASKATCHEWAN		A		2FE	22,668,420	109.3470	22,962,891	21,000,000	22,262,557		(348,346)			5.250	3.348	MN	140,875	1,102,500	10/30/2009	05/15/2014
73755L-AF-4	POTASH CORP-SASKATCHEWAN		A		2FE	21,308,247	115.3610	21,823,937	18,918,000	21,079,385		(205,139)			6.500	4.824	MN	157,125	1,229,670	11/30/2009	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN		A		2FE	5,369,450	104.4710	5,223,525	5,000,000	5,359,982		(9,468)			4.875	3.938	MS	61,615	121,875	09/13/2010	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		2FE	21,664,394	96.9030	21,052,264	21,725,000	21,665,067		674			3.250	3.295	JD	60,800		11/23/2010	12/01/2017
740212-AB-1	PRECISION DRILLING CORP 144A		A	1	3FE	1,075,000	101.7500	1,093,813	1,075,000	1,075,000					6.625	6.625	MN	8,705		11/10/2010	11/15/2020
82934H-AF-8	Sino-Forest Corp Series 144A		A		3FE	800,000	100.8750	807,000	800,000	800,000					6.250	6.250	AO	9,722		10/14/2010	10/21/2017
878742-AM-7	TECKCOMINCO LTD WI		I		2FE	370,902	123.7500	457,875	370,000	370,878		(24)			10.250	10.192	MN	4,846	37,925	08/19/2009	05/15/2016
87971M-AC-7	TELUS CORPORATION NTS		A		2FE	2,234,872	102.7270	1,975,440	1,923,000	1,944,550		(50,203)			8.000	5.228	JD	12,820	153,840	04/28/2004	06/01/2011
884903-BA-2	THOMSON CORPORATION BASIC		A		1FE	7,401,000	111.0100	8,325,765	7,500,000	7,439,651		21,294			5.950	6.298	JJ	205,771	446,250	02/26/2009	07/15/2013
884903-BB-0	THOMSON CORPORATION BASIC		A		1FE	43,478,628	116.5850	50,306,212	43,150,000	43,422,674		(27,487)			6.500	6.393	JJ	1,293,301	2,804,750	08/19/2008	07/15/2018
893526-BY-2	TRANS CANADA PIPELINES LTD		A		1FE	15,414,050	122.4080	15,912,975	13,000,000	15,203,219		(210,831)			7.125	4.581	JJ	427,104	570,000	01/19/2010	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	139.8690	28,463,240	20,350,000	21,038,599		(41,793)			9.875	9.340	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DH-3	TRANS CANADA PIPELINES LTD		A		1FE	9,509,409	103.8960	9,454,554	9,100,000	9,473,917		(35,492)			3.400	2.413	JD	25,783	154,700	07/16/2010	06/01/2015
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	97.5830	9,758,270	10,000,000	10,393,226		(5,974)			3.800	3.324	AO	103,444		10/25/2010	10/01/2020
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A		A	1	4FE	789,006	101.0000	802,950	795,000	789,006					7.875	8.001	JJ	2,609		12/09/2010	01/15/2019
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A		A	1	4FE	6,946,800	99.2500	6,947,500	7,000,000	6,947,280		480			6.875	7.000	JD	50,799		11/18/2010	12/01/2018
LN3627-44-2	Telesat Canada Inc.		A		4FE	822,942	99.5210	836,599	840,627	828,800		2,163			3.270	0.314		76	27,941	10/05/2009	10/23/2014
LN3627-48-3	Telesat Canada Inc.		A		4FE	70,687	99.5210	71,860	72,206	71,309		(18)			3.270	0.446		7	2,400	10/05/2009	10/23/2014
564905-A#-4	MAPLE LEAF FOODS PRIVATE PLACEMENT		A		2	21,000,000	103.0180	21,633,801	21,000,000	21,000,000					5.210	5.210	JD	69,901	1,094,100	11/16/2004	12/08/2011
000000-00-0	WORLDPAY Bank Loans		F		3FE	247,500	100.3500	250,875	250,000	247,572		72			0.000	0.146	FA			10/18/2010	08/06/2017
002920-AC-0	ABBEY NATIONAL PLC UNSEC'D SUB NTS		F		1FE	16,811,620	104.4700	14,625,828	14,000,000	16,424,638		(65,569)			7.950	6.358	AO	200,958	1,113,000	06/09/2004	10/26/2029
035120-AA-5	Anglogold Holdings 144A		F		2	616,250	124.5000	747,000	600,000	611,499		(3,206)			3.500	2.900	MN	2,275	21,000	07/02/2009	05/22/2014
049255-AG-7	ATLAS COPCO AB 144A		F		1FE	15,428,941	107.7430	16,929,579	15,713,000	15,493,509		27,595			5.600	5.865	MN	95,326	879,928	09/02/2008	05/22/2017

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
054536-AA-5	AXA SA SUB NOTES		F		2FE	14,956,800	112.0530	16,807,905	15,000,000	14,961,776		705			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
055450-AC-4	BHP FINANCE USA DEBS		F		1FE	988,550	113.6730	1,136,734	1,000,000	997,923		959			8.500	8.620	JD	7,083	85,000	12/18/1992	12/01/2012
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,304,375	110.6630	8,299,733	7,500,000	8,108,025		(176,287)			5.500	2.867	AO	103,125	412,500	11/17/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD		F		1FE	9,879,034	118.9140	9,846,112	8,280,000	9,808,698		(70,336)			6.500	3.864	AO	134,550	269,100	07/14/2010	04/01/2019
055650-BJ-6	BP Capital PLC		F		1FE	34,008,612	103.1000	35,156,930	34,100,000	34,022,147		7,607			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
126168-AB-9	CRA FINANCE LTD NOTES		F		1FE	994,200	110.7890	1,107,888	1,000,000	998,581		424			7.125	7.180	JD	5,938	71,250	12/02/1993	12/01/2013
15128@-AH-6	CEMEX ESPANA FIN PRIVATE PLACEMENT		F		4	14,850,855	96.0000	15,435,982	16,079,148	15,159,678		234,760			8.910	11.262	MJSD	63,673	1,483,483	09/01/2009	02/14/2014
189909-AA-2	CMA CGM SA Series 144A		F	1	3FE	80,000	100.0750	80,060	80,000	80,000					7.250	7.250	FA	2,417	5,800	02/03/2006	02/01/2013
204386-AM-8	CIE GEN GEOPHYSIQUE		F		3FE	485,575	109.0000	545,000	500,000	487,395		1,820			9.500	10.120	MN	6,069	47,500	12/29/2009	05/15/2016
20444P-AA-4	COMP DE DESAROLLO AEROPU SR NOTES 144A		F	2	3FE	19,671	99.1670	27,271	27,500	26,490		1,026			10.190	16.067	MN	241	2,802	05/30/1996	05/31/2011
22111Y-AB-1	COSAN SA INUSTRIA E COM Series 144A		F	1	3FE	650,813	100.7500	705,250	700,000	651,403		146			8.250	8.988	FMAN	7,379	57,750	05/31/2006	02/15/2049
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC		F		1FE	18,975,680	98.1800	18,654,181	19,000,000	18,976,475		795			4.375	4.391	FA	337,118		08/02/2010	08/05/2020
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS (Rtg Adj Cpn)		F		2FE	16,215,750	140.3990	17,549,888	12,500,000	15,845,640		(67,468)			9.250	6.849	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AL-7	DEUTSCHE TELEKOM INT FIN		F		2FE	19,119,773	118.2530	18,128,124	15,330,000	19,036,879		(82,893)			6.750	3.160	FA	376,543		10/19/2010	08/20/2018
25156P-AM-5	DEUTSCHE TELEKOM INT FIN		F		2FE	31,124,881	107.4730	31,489,648	29,300,000	30,766,659		(358,222)			4.875	3.355	JJ	686,414	714,188	01/26/2010	07/08/2014
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		F		2FE	6,768,926	113.1250	6,871,200	6,074,000	6,740,436		(28,491)			6.000	4.439	JJ	175,134		07/15/2010	07/08/2019
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	24,827,023	113.4210	26,212,750	23,111,000	24,670,143		(151,788)			5.750	4.573	AO	251,011	1,041,383	04/30/2010	10/23/2017
25243Y-AN-9	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	26,517,200	115.8120	28,953,025	25,000,000	25,974,532		(287,502)			7.375	5.946	JJ	850,174	1,843,750	02/12/2009	01/15/2014
25244S-AB-7	DIAGEO FINANCE BV NOTES		F		1FE	6,065,920	100.7850	6,551,038	6,500,000	6,481,624		72,513			3.875	5.047	AO	62,969	251,875	06/10/2004	04/01/2011
26054C-BR-3	DOW CAPITAL BV NOTES SER G		F		2FE	13,659,608	113.7480	12,637,414	11,110,000	12,997,871		(108,769)			8.640	6.507	JD	79,992	959,904	02/18/2004	06/01/2022
268317-AB-0	Electricite de France Series 144A		F		1FE	32,476,980	116.6770	31,222,631	26,760,000	32,270,957		(206,024)			6.500	3.541	JJ	748,908	81,250	08/26/2010	01/26/2019
268317-AD-6	Electricite de France Series 144A		F		1FE	16,354,095	103.3440	17,051,826	16,500,000	16,364,989		10,894			4.600	4.712	JJ	324,683	381,608	01/29/2010	01/27/2020
302203-AA-2	Expro Finance Luxembourg Series 144A		F		4FE	1,124,380	95.5000	1,117,350	1,170,000	1,128,842		4,329			8.500	9.282	JD	4,420	97,793	06/03/2010	12/15/2016
30239X-AC-1	Fosters Fin Corp Series 144A		F		2FE	14,928,600	106.1210	15,918,165	15,000,000	14,963,408		7,132			5.125	5.187	JD	34,167	768,750	06/21/2005	06/15/2015
30251G-AA-5	FMG RESOURCES AUG 2006		F		4FE	950,000	102.5000	973,750	950,000	950,000					7.000	7.000	MN	11,453		10/26/2010	11/01/2015
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS (Rtng-AdjCpn)		F		1FE	6,618,650	135.9430	6,797,150	5,000,000	6,414,721		(35,190)			8.500	6.052	MS	141,667	425,000	02/19/2004	03/01/2031
35177P-AU-1	FRANCE TELECOM		F		1FE	9,946,800	97.3440	9,734,370	10,000,000	9,949,790		2,990			2.125	2.238	MS	61,979		09/07/2010	09/16/2015
37932J-AC-7	GLOBAL CROSSING LTD		F		4FE	698,119	112.7500	800,525	710,000	699,080		961			12.000	12.442	MS	25,087	42,600	07/30/2010	09/15/2015
4041A2-AF-1	HBOS PLC NTS 144A		F		2FE	4,715,400	74.5660	3,728,315	5,000,000	4,742,732		4,866			6.000	6.433	MN	50,000	300,000	06/17/2004	11/01/2033
404280-AF-6	HSBC Holdings PLC		F		1FE	6,776,155	109.9320	6,398,048	5,820,000	6,688,773		(18,797)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032
45661Y-AA-8	INEOS GROUP HOLDINGS PLC 144A		F	1	5FE	57,500	95.2500	952,500	1,000,000	62,019		1,887			8.500	139.994	FA	32,111	87,500	05/04/2006	02/15/2016
45687A-AA-0	INGERSOLL-RAND GL HLD CO BASIC		F		2FE	29,824,250	115.0940	33,377,173	29,000,000	29,800,064		(27,799)			6.875	6.381	FA	753,194	1,718,750	08/31/2010	08/15/2018
45687A-AB-8	INGERSOLL-RAND GL HLD CO BASIC		F		2FE	5,997,420	110.5810	6,634,872	6,000,000	5,998,553		496			6.000	6.010	FA	136,000	360,000	08/13/2008	08/15/2013
45820E-AB-8	INTL TELECOM SATELLITE UNSEC'D NTS		F		5FE	5,572,875	105.0000	7,092,750	6,755,000	6,431,980		221,071			7.625	10.770	AO	108,737	650,169	07/30/2003	04/15/2012
485161-AJ-2	KANSAS CITY SOUTHERN MEX 144A		F	1	4FE	4,000,000	100.2500	4,010,000	4,000,000	4,000,000					6.625	6.625	JD	8,097		12/14/2010	12/15/2020
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	66,224,077	112.1320	72,740,028	64,870,000	66,234,936		(46,905)			5.750	5.372	MS	1,139,730	3,288,138	10/25/2010	03/11/2018
597433-AD-3	MIDLAND BANK PLC UNSEC'D SUB NTS		F		1FE	3,416,430	101.1970	3,035,904	3,000,000	3,013,013		(63,185)			6.950	4.748	MS	61,392	208,500	08/12/2003	03/15/2011
636274-AC-6	NATL GRID PLC		F	1	2FE	21,421,570	114.1640	23,974,398	21,000,000	21,078,496		(82,617)			6.300	5.870	FA	551,250	1,323,000	02/10/2009	08/01/2016
705006-AB-0	PEARSON DOLLAR FIN PLC 144A		F		2FE	4,904,150	108.4030	5,420,130	5,000,000	4,952,340		12,231			5.700	6.013	JD	23,750	285,000	09/14/2006	06/01/2014
705015-AA-3	PEARSON PLC (U.K.) UNSEC'D SR NTS 144A		F		2FE	18,739,707	102.7050	16,889,788	16,445,000	16,616,361		(366,072)			7.000	4.648	JD	51,162	1,151,150	08/13/2004	06/15/2011
706448-BK-2	PEMEX FINANCE LTD SER 00-1 CL A1		F	2	1FE	171,032	100.8400	156,302	155,000	155,345		(1,489)			9.030	7.110	FMAN	1,788	13,996	02/06/2002	02/15/2011
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		1FE	25,090,100	116.5850	29,146,125	25,000,000	25,074,586		(7,521)			6.500	6.449	JJ	749,306	1,625,000	07/16/2008	07/15/2018
767201-AE-6	RIO TINTO FIN USA LTD BASIC		F		1FE	4,413,550	110.5090	5,525,470	5,000,000	4,652,973		116,856			5.875	8.995	JJ	135,451	293,750	11/05/2008	07/15/2013
78572M-AA-3	SABMILLER PLC Series 144A		F		2FE	27,004,560	109.6420	26,314,152	24,000,000	26,734,422		(58,172)			6.625	5.720	FA	600,667	1,890,000	11/16/2005	08/15/2033
78572M-AD-7	SABMILLER PLC SABMILLER PLC 144A		F		2FE	17,393,995	115.8010	19,107,198	16,500,000	17,084,585		(88,109)			6.500	5.740	JJ	536,250	1,072,500	04/05/2007	07/01/2016
78572M-AF-2	SABMILLER PLC 144A		F		2FE	5,697,948	116.8780	6,662,052	5,700,000	5,698,312		169			6.500	6.505	JJ	170,842	370,500	07/10/2008	07/15/2018
803070-AB-7	SAPPI PAPIER HOLDING 144A		F		4FE	17,540,352	88.7980	18,381,269	20,700,000	17,710,169		44,693			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
81013T-AB-7	Scottish Power PLC		F		1FE	34,997,550	106.1230	37,143,190	35,000,000	34,998,619		286			5.375	5.376	MS	553,924	1,881,250	03/15/2005	03/15/2015
81180V-AA-1	SEAGATE TECHNOLOGY INTL 144A		F	1	2FE	857,853	117.2500	1,055,250	900,000	869,468		7,202			10.000	11.250	MN	15,000	90,900	04/16/2009	05/01/2014
81180W-AB-7	SEAGATE HDD CAYMAN SERIES 144A		F	1	3FE	2,105,000	101.2500	2,126,250	2,100,000	2,104,981		(19)			7.750	7.699	JD	7,685		12/16/2010	12/15/2016
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	9,666,438	104.2560	10,112,784	9,700,000	9,669,974		2,778			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
826200-AC-1	SIEMENS FINANCIERINGSMAT Series 144A		F		1FE	16,535,850	114.8910	17,233,695	15,000,000	16,338,299		(197,551)			5.750	4.008	AO	177,292	862,500	01/05/2010	10/17/2016
826200-AD-9	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	7,679,550	112.8910	8,466,855	7,500,000	7,656,895		(5,975)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
869434-AB-6	Sutton Bridge Fin Ltd GTD SEC BNDS 144A		F	2	2FE	6,196,628	99.5770	6,170,416	6,196,628	6,196,628					7.970	7.970	JD	1,372	517,109	05/29/1997	06/30/2022
870836-AC-7	SWISS BANK CORP NY SUB DEBS		F		1FE	6,767,810	106.7980	5,820,513	5,450,000	6,496,021		(45,783)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870836-AD-5	SWISS BANK CORP NY SUB DEBS		F		1FE	10,062,045	109.4670	11,494,014	10,500,000	10,312,361		31,593			7.000	7.451	AO	155,167	735,000	11/17/1999	10/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
870845-AC-8	SWISS BANK CORP-NY SUB DEBS		F		1FE	15,047,000	110.8380	16,625,730	15,000,000	15,036,983		(1,193)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	9,950,224	85.8300	8,582,970	10,000,000	9,955,398		843			6.375	6.412	MN	81,458	637,500	10/15/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE BV NTS		F		1FE	17,708,840	116.1830	16,265,550	14,000,000	17,237,236		(82,580)			8.250	6.199	MS	340,083	1,155,000	06/28/2004	09/15/2030
881575-AA-2	TESCO PLC-ADR 144A		F		1FE	40,701,485	111.5650	46,299,351	41,500,000	40,860,528		72,235			5.500	5.771	MN	291,653	2,282,500	02/25/2009	11/15/2017
881575-AC-8	TESCO PLC-ADR Series 144A		F		1FE	25,212,190	112.5460	29,261,856	26,000,000	25,241,132		10,461			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
89784V-AA-4	TRUE MOVE CO LTD SERIES 144A		F		4FE	1,086,789	107.5000	1,182,500	1,100,000	1,093,218		1,850			10.750	11.000	JD	4,927	118,250	12/06/2006	12/16/2013
902118-BK-3	TYCO INT'L		F		1FE	2,875,661	110.9340	2,912,012	2,625,000	2,804,738		(58,584)			6.000	3.472	MN	20,125	157,500	10/08/2009	11/15/2013
902118-BL-1	TYCO INT'L		F		1FE	33,601,580	127.9980	35,839,552	28,000,000	33,153,627		(431,395)			8.500	5.587	JJ	1,097,444	1,530,000	02/25/2010	01/15/2019
902118-BM-9	TYCO INT'L		F		1FE	16,052,732	106.0390	16,860,201	15,900,000	16,018,576		(28,437)			4.125	3.911	AO	138,463	674,094	10/15/2009	10/15/2014
902120-AD-6	TYCO LABORATORIES INC		F		1FE	8,813,240	107.1350	8,570,832	8,000,000	8,554,136		(28,366)			9.500	8.532	MN	126,667	760,000	05/11/1995	05/01/2022
91020Q-AA-5	UNITED ENERGY DISTRIBUTION NTS 144A (AMBAC)		F		2FE	4,994,950	100.7860	5,039,285	5,000,000	4,999,763		809			4.700	4.717	AO	49,611	235,000	11/12/2003	04/15/2011
915436-AF-6	UPM-Kymmene Corp Series 144A		F		3FE	6,219,262	97.0000	6,081,900	6,270,000	6,237,106		3,697			5.500	5.591	JJ	144,645	344,850	08/03/2005	01/30/2018
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	32,607,300	109.9140	32,974,050	30,000,000	32,297,938		(309,362)			5.375	3.350	JJ	676,354	806,250	05/24/2010	01/30/2015
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	5,594,460	109.2380	6,554,274	6,000,000	5,761,900		42,698			5.000	5.981	MS	88,333	300,000	09/06/2006	09/15/2015
92857W-AM-2	VODAFONE GROUP PLC		F		1FE	14,955,450	102.1770	15,326,565	15,000,000	14,996,028		8,431			5.500	5.560	JD	36,667	825,000	03/09/2006	06/15/2011
92857W-AP-5	VODAFONE GROUP PLC		F		1FE	3,466,140	111.6350	4,577,023	4,100,000	3,589,618		61,516			5.625	8.245	FA	79,438	230,625	11/25/2008	02/27/2017
A8417*-AA-7	.STEIN		F		2	17,500,000	103.9420	18,189,920	17,500,000	17,500,000					5.020	5.020	MS	258,669	878,500	02/04/2005	03/15/2012
B7108#-AB-6	ROULARTA MEDIA GROUP		F		3	7,056,066	111.7190	7,882,973	7,056,066	7,056,066					8.430	7.180	AO	107,399	594,826	03/31/2006	04/26/2014
EF2365-74-2	DDI HOLDING AS 144A		F	1	4	1,795,497	99.0000	1,777,542	1,795,497	1,795,497					9.300	9.257	JJ	75,942	166,981	01/09/2006	01/19/2012
F6132#-AA-6	MESSER GROUP		F		2	482,833	105.3660	508,739	482,833	482,833					5.240	5.240	JJ	10,682	25,300	07/08/2005	08/02/2012
F6132#-AB-4	MESSER GROUP		F		2	1,578,598	108.2050	1,708,127	1,578,598	1,578,598					5.460	5.460	FA	35,674	86,191	07/08/2005	08/02/2015
G3651#-AE-5	QUINN GROUP UNLIMITED		F		5*	6,800,000	40.0000	6,800,000	17,000,000	6,808,851		1,420,427	11,611,576		7.110	2.048		110,798	1,311,654	03/31/2006	04/25/2013
G9020*-AA-8	Travis Perkins PLC		F		3	15,000,000	103.4000	15,509,940	15,000,000	15,000,000					5.770	5.770	JJ	372,646	865,500	12/01/2005	01/26/2013
G9284#-AM-9	VITOL		F		2	5,600,000	103.2010	5,779,228	5,600,000	5,600,000					6.130	6.130	MN	50,538	343,280	10/05/2006	11/08/2011
L6346#-AA-1	Messer Group		F		2	1,017,167	105.3660	1,071,743	1,017,167	1,017,167					5.240	5.240	JJ	22,504	53,300	07/08/2005	08/02/2012
L6346#-AB-9	Messer Group		F		2	4,621,402	108.2050	5,000,602	4,621,402	4,621,402					5.460	5.460	FA	104,436	252,329	07/08/2005	08/02/2015
LN2804-18-2	Ineos US Finance ASGN Bank Loan		F		4FE	584,690	100.4170	606,849	604,331	590,750		473			7.292	0.544		122	60,819	12/11/2007	12/16/2013
LN2804-22-4	Ineos US Finance ASGN Bank Loan		F		4FE	585,076	100.4170	607,249	604,729	586,000		(4,000)			7.775	0.466		131	70,761	12/11/2007	12/16/2014
LN3623-11-0	Flextronics Semiconductor		F		3FE	1,305,766	98.5250	1,305,241	1,324,781	1,312,151		2,560			2.508	0.418		2,768	38,060	10/30/2009	10/01/2014
LN3623-15-1	Flextronics Semiconductor		F		3FE	375,220	98.5250	375,069	380,684	377,322		468			2.511	0.416		319	11,465	10/30/2009	10/01/2014
N4281#-AB-9	Koninklijke Cooperatie		F		2	7,329,576	106.9890	8,050,937	7,525,000	7,451,246		25,989			4.930	5.342	JJ	155,607	370,983	09/12/2005	07/31/2013
N4281@-BD-6	ROYAL VOPAK		F		2	4,000,000	107.4210	4,296,820	4,000,000	4,000,000					6.140	6.140	JD	8,187	245,600	04/17/2007	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT		F		2	6,750,000	111.7850	7,545,508	6,750,000	6,750,000					6.810	6.810	MN	60,013	459,675	04/18/2008	05/14/2018
P4948@-AE-8	CEMENTOS DE CHIHUAHUA PRIVATE PLACEMENT		F		3	10,896,595	89.2100	11,550,441	12,947,473	11,093,175		196,580			5.000	9.075	MJSD	28,772	356,055	06/01/2010	05/27/2015
G5655@-AB-4	LOUGHMANE LTD PRIVATE PLACEMENT		F		2	15,000,000	106.9660	16,044,840	15,000,000	15,000,000					5.530	5.530	JD	34,563	829,500	10/21/2004	12/16/2012
L0714#-AB-6	BARILLA FINANCE PRIVATE PLACEMENT		F		2	2,993,640	109.1740	3,275,229	3,000,000	2,997,589		736			5.550	5.580	JD	10,175	166,500	11/30/2004	12/09/2013
L0714#-AC-4	BARILLA FINANCE PRIVATE PLACEMENT		F		2	5,966,040	109.0780	6,544,650	6,000,000	5,982,168		3,043			5.690	5.760	JD	20,863	341,400	11/29/2004	12/09/2015
Q1297#-AA-6	CSL FINANCE PTY LTD		F		2	1,848,654	105.9400	1,906,913	1,800,000	1,813,850		(6,564)			5.300	4.884	JD	3,180	95,400	12/09/2004	12/19/2012
98883#-AA-0	CSL USA, INC		F		2	792,281	105.9400	817,249	771,429	777,365		(2,813)			5.300	4.884	JD	1,363	40,886	12/09/2004	12/19/2012
Q0455#-AK-4	APT Pipelines LTD		F		2	20,000,000	107.4990	21,499,700	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022
Q1403*-AD-5	BLUESCOPE STEEL FINANCE LIMITE PRIVATE PLACEMENT		F		2	15,000,000	111.4930	16,723,965	15,000,000	15,000,000					6.710	6.710	JD	2,796	1,025,250	06/02/2008	06/30/2018
Q6651#-AA-5	NEWCREST MINING PRIVATE PLACEMENT		F		2	20,000,000	105.1390	21,027,760	20,000,000	20,000,000					5.410	5.407	MN	147,272	1,082,000	04/14/2005	05/11/2012
Q8513#-AA-9	SKY CITY ENTERTAINMENT		F		2	20,000,000	104.1210	20,824,140	20,000,000	20,000,000					5.170	5.170	MS	304,456	1,034,000	12/09/2004	03/15/2012
X5427#-AA-2	M.J MAILLIS PACKING SYSTEMS		F		6	4,340,000	31.0000	4,340,000	14,000,000	4,340,000	128		140,128		8.230	22.813	JD			11/14/2005	12/19/2012
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,901,140,518	XXX	11,625,664,357	10,624,553,232	10,816,782,924	28,122	(24,186,038)	13,956,871		XXX	XXX	XXX	169,033,146	606,209,984	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SER 01-A2			2	3FE	20,799,180	114.7680	23,869,110	20,797,707	21,121,069		(16,692)			8.620	8.404	JJ	891,401	1,792,762	10/02/2001	01/02/2025
02378J-AU-2	AMERICAN AIRLINES			2	1FE	290,178	94.0000	545,535	580,356	265,895		(81,804)			7.379	38.691	MN	4,520	42,824	01/04/2006	05/23/2016
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR (FSA-144A)			1	1FE	9,443,100	137.2490	13,724,900	10,000,000	9,548,863		12,097			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR (CAPMAC-144A)			1	1FE	9,481,900	134.5770	13,457,700	10,000,000	9,556,451		8,498			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT				1	6,187,672	116.6410	7,217,369	6,187,672	6,187,672					6.550	6.550	FA	140,727	405,293	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT				1	5,955,278	116.6410	6,946,301	5,955,278	5,955,278					6.550	6.550	FA	135,441	390,071	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT				1	1,857,216	116.6410	2,166,277	1,857,216	1,857,216					6.550	6.550	FA	42,239	121,648	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT				1	1,872,630	116.6410	2,184,256	1,872,630	1,872,630					6.550	6.550	FA	42,589	122,657	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT				1	777,205	116.6410	906,540	777,205	777,205					6.550	6.550	FA	17,676	50,907	02/12/2009	02/26/2021
056037-AD-6	BVPS II FNDG CRP CLOB (OHIO ED)			2	2FE	12,382,000	112.5560	13,936,729	12,382,000	12,382,000					8.890	8.891	JD	91,730	1,100,760	11/05/1992	06/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
079868-AA-3	BELLSOUTH TELECOM INC SER 1994A PTC Series 144A			1	1FE	8,771,900	128.5290	12,852,900	10,000,000	9,999,905		5			8.650	8.650	JJ	430,097	865,000	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS. MORTGAGE BONDS				1FE	2,355,328	112.9430	3,748,581	3,319,000	2,731,683		39,829			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SER 2002-2			2	1FE	1,730,277	106.7640	1,847,320	1,730,277	1,730,277					5.140	5.141	JJ	41,009	88,936	09/12/2002	01/15/2021
126650-AF-7	CVS CORP PTC 144A			2	3FE	2,787,253	105.7500	2,430,824	2,298,652	2,378,185		(67,803)			7.770	4.124	MON	10,419	178,605	06/26/2003	01/10/2012
126650-AL-4	CVS CORP PTC 144A			2	2FE	4,412,722	106.6250	4,705,064	4,412,722	4,412,722					6.117	6.195	MON	15,746	269,926	12/03/2002	01/10/2013
126650-AW-0	CVS CORP 144A			2	2FE	14,626,498	97.5140	14,413,742	14,781,175	14,642,067		967			5.298	5.500	MON	45,681	783,107	10/17/2005	01/11/2027
126650-AY-6	CVS CORP Series 144 A				2	12,872,061	97.2740	12,521,168	12,872,061	12,872,061					5.361	5.361	MON	40,254	690,071	05/16/2005	10/10/2027
127391-AA-8	CADETS TRUST Series 144A				1	14,951,700	101.9160	15,287,415	15,000,000	14,985,488		5,252			4.800	4.841	JJ	332,000	720,000	07/09/2003	07/15/2013
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SER 2003 A-1 (144A-MBIA)			2	2FE	9,860,000	89.5000	8,824,700	9,860,000	9,860,000					5.937	5.937	AO	146,347	585,388	09/29/2003	10/01/2043
210805-DB-0	CONTINENTAL AIRLINES ETC SERIES 2000-1				4FE	123,629	101.4800	132,466	130,535	128,239		1,099			8.499	9.570	MN	1,849	11,094	01/06/2006	11/01/2012
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES 144A			2	2FE	5,584,666	109.3340	6,105,939	5,584,666	5,584,666					7.645	7.646	JD	1,186	426,948	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS			2	2FE	564,621	107.8290	608,824	564,621	564,621					7.960	7.962	MS	11,611	44,944	12/02/1993	03/28/2017
31331F-AP-6	FEDERAL EXPRESS PTC'S			2	3FE	14,479,645	106.9480	15,507,425	14,500,000	14,484,687		1,580			7.580	7.598	JJ	546,497	1,099,100	01/25/2001	07/02/2019
31331F-AT-8	FEDERAL EXPRESS PTC 96 SER B2			1	2FE	2,000,000	103.0870	2,061,747	2,000,000	2,000,000					7.840	7.840	JJ	65,769	156,800	10/17/1996	01/30/2018
31331F-AV-3	FEDERAL EXPRESS EETC 1997-B			2	3FE	5,086,365	102.8320	4,989,729	4,852,290	4,915,024		(13,440)			7.520	6.886	JJ	168,256	364,892	07/29/1998	01/15/2018
368907-AD-3	GENERAL AMERICAN TRANS			1	2FE	7,933,182	107.5160	8,529,433	7,933,182	7,933,182					7.860	7.860	FA	213,046	623,548	08/23/1996	08/28/2021
56081#-AH-3	Major League Baseball Trust Private Placement				1	19,600,000	106.3610	20,846,678	19,600,000	19,600,000					4.270	4.270	JD	55,795	841,570	11/20/2009	12/08/2015
59832W-AF-6	MIDWEST GENERATION LLC PTC SER B			2	4FE	5,076,230	101.0000	5,258,454	5,206,390	5,133,815		11,083			8.560	8.911	JJ	221,596	445,667	06/14/2001	01/02/2016
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A				4FE	19,952,000	93.0000	18,400,050	19,785,000	19,933,105		(5,285)			7.750	7.664	JD	68,148	1,533,338	12/10/2007	12/15/2025
693927-AC-9	PNPP FUNDING CORP CLB			2	2FE	3,014,000	106.9070	3,222,177	3,014,000	3,014,000					9.120	9.120	MN	23,670	274,877	11/14/1991	05/30/2016
73932L-AA-1	POWER RECEIVABLES FINANC SR NTS 144A			2	3FE	1,626,058	100.0550	1,614,403	1,613,516	1,615,215		(1,664)			6.290	6.123	JAJO	25,373	101,490	06/15/2004	01/01/2012
74438Y-AA-0	PRUVIENT ENERGY GUAM LLC TAX MUNI (144A)			2	2	1,251,863	100.6930	1,263,702	1,255,000	1,254,401		364			5.450	5.511	MS	22,799	68,398	04/09/2003	09/01/2011
74955D-AA-9	AEP GENERATING CO RGS FUNDING			2	2FE	25,773,748	111.4310	29,148,126	26,158,005	25,880,005		11,568			9.810	9.964	JD	171,073	2,566,100	08/28/1990	12/07/2022
844741-AG-3	SOUTHWEST AIR PTC 1993-B			2	2FE	161,382	104.1230	171,379	164,594	164,156		174			6.260	6.504	MS	2,776	10,304	09/21/1993	09/24/2012
871928-AX-5	TIERS CORP BND BKD CTF-AGC 144A			2	5FE	10,012,047	86.8570	8,421,546	9,695,875	9,853,049		(22,404)			8.125	7.587	MS	231,960	787,790	10/02/2002	09/15/2017
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS 144A			2	1FE	10,057,965	106.1120	10,215,038	9,626,678	9,840,386		(30,968)			6.040	5.315	JJ	243,887	581,451	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SER B 144A			2	1FE	9,511,515	112.7460	10,242,948	9,085,000	9,425,497		(14,975)			7.144	6.720	JJ	272,233	649,032	03/02/2004	07/31/2033
908584-DE-2	UNION TANK CAR CO DEBS			2	1FE	828,162	108.2650	896,608	828,162	828,162					8.625	8.625	JJ	35,516	71,429	06/24/1992	07/02/2013
94978#-HS-9	Old National Bank Private Placement				2	20,542,318	105.0350	21,576,522	20,542,318	20,542,318					6.640	6.733	MON	37,889	1,364,231	06/28/2007	09/19/2027
136454-AB-1	CDN PAC RAIL CO PTC SER 97-A2		A		2FE	1,000,000	111.1040	1,111,039	1,000,000	1,000,000					7.650	7.650	JAN	73,950	76,500	01/14/1997	01/13/2014
87203R-AC-6	SYSTEMS 2001 ASSET TRUST Series 144A		F	2	3FE	4,130,558	104.0000	4,237,349	4,074,374	4,079,088		(5,474)			7.156	6.950	MJSD	12,958	303,833	07/12/2001	12/15/2011
L4017#-AA-4	FOUR SEAS		F		2FE	25,000,000	105.1660	26,291,525	25,000,000	25,000,000					7.165	7.234	MJSD	4,976	1,791,250	06/28/2006	03/19/2012
3399999. Industrial and Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities						334,724,052	XXX	362,439,538	336,898,157	335,910,283		(167,993)			XXX	XXX	XXX	5,375,747	24,384,936	XXX	XXX
00077B-7C-1	AMAC SER 2002-10 1A26 (SUB/NAS)			2	1Z*	1,229,923	89.4210	1,089,885	1,218,830	1,220,263		1,138			5.750	5.604	MON	5,840	70,083	02/13/2003	12/25/2032
000780-JT-4	AMAC SER 2003-8 A24 (PAC)			2	1Z*	7,938,424	93.8140	7,353,133	7,838,000	7,885,529		(518)			5.500	5.398	MON	35,924	431,090	05/30/2003	05/25/2033
05953Y-AY-7	Banc of America Funding Corp 2007-4 2A3			2	2Z*	7,049,712	92.4090	6,518,112	7,053,569	7,036,083		(3,770)			5.500	5.421	MON	32,329	387,946	05/11/2007	06/25/2037
073905-CR-0	BEAR STEARNS SER 1989 1-E (B-PAC)			2	1Z*	151,245	113.7900	180,554	158,673	155,090		190			8.900	9.577	MON	1,177	14,122	08/04/1989	02/01/2019
12667F-6C-4	Countrywide Alternative Loan T 2005-J2 1A7			2	3Z*	9,148,753	56.5780	5,261,726	9,300,000	9,151,977		1,792			5.500	5.406	MON	42,625	511,486	02/08/2005	04/25/2035
12669D-4H-8	COUNTRYWIDE HOME LOANS SER 2003-11 A6 (B-PAC/SUB)			2	1Z*	4,342,347	97.6880	4,241,930	4,342,347	4,342,347					5.000	5.002	MON	18,093	217,117	04/29/2003	05/25/2033
12669D-R3-4	COUNTRYWIDE HOME LOANS SER 2003-1T1 A1 (BPAC)			2	1Z*	7,646,875	101.2030	8,096,200	8,000,000	7,835,932		38,940			4.500	5.029	MON	30,000	360,766	10/02/2003	04/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SER 2003-20CB 1A3 (SEQ)			2	1Z*	4,348,645	98.9790	4,123,807	4,166,367	4,236,083		(20,029)			5.500	4.274	MON	19,096	229,150	09/23/2003	08/25/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SER 2003-J5 1A10 (ACRL-SUB)			2	1Z*	24,919,664	101.0370	25,419,043	25,158,202	24,996,093		8,528			5.500	5.672	MON	115,308	1,343,731	12/01/2010	07/25/2033
12669E-ME-3	COUNTRYWIDE HOME LOANS SER 2003-18 A10 (ACRL-SUB)			2	1Z*	5,125,522	96.4220	4,970,449	5,154,874	5,126,749		(1,178)			5.500	5.607	MON	23,627	275,429	12/01/2010	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SER 2003-28 A2 (PAC-SUB)			2	1Z*	3,005,050	99.9150	3,004,380	3,006,929	2,999,920		(13)			4.150	4.152	MON	10,399	124,788	07/03/2003	08/25/2033
12669E-SV-9	COUNTRYWIDE HOME LOANS SER 2003-28 A4 (PAC-SUB)			2	1Z*	10,918,000	102.8200	10,898,941	10,600,000	10,750,824		(16,297)			5.500	5.209	MON	48,583	583,037	07/02/2003	10/25/2024
12669E-ZK-5	COUNTRYWIDE HOME LOANS SER 2003-34 A9 (PAC)			2	1Z*	278,250	97.1870	291,560	300,000	290,434		1,825			5.000	5.949	MON	1,250	15,000	12/23/2003	09/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SER 2004-J5 A5 (NAS)			2	1Z*	11,937,003	103.6770	12,845,643	12,390,013	12,146,000		(3,264)			5.500	6.059	MON	56,788	681,451	06/21/2004	07/25/2034
12669F-WJ-8	COUNTRY WIDE HOME LOANS 2004-5 2A14			2	1Z*	4,406,147	99.9520	4,404,010	4,406,147	4,406,147					5.000	4.988	MON	18,359	220,307	08/04/2004	05/25/2034
193908-AS-9	CMOT SER 57-D (B.PAC)			2	1Z*	56,351	111.3440	63,942	57,428	57,046		88			9.900	10.388	MON	474	5,685	04/26/1989	02/01/2019
193909-AF-7	CMOT SER 46 C (B-TAC)			2	1Z*	11,473	113.3440	13,462	11,877	11,763		18			9.500	10.208	MON	94	1,128	08/05/1988	09/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
22541N-W7-0	CSFB MTGE SECURITIES CORP SER 2003-8 3A25 (B-PAC)			2	1Z*	1,546,297	71.5490	1,102,565	1,541,000	1,541,418		4,087			5.500	5.489	MON	7,063	84,755	05/20/2003	02/25/2033
22541Q-BT-8	CSFB MTGE SECURITIES CORP SER 2003-11 1A32 (B-PAC)			2	1Z*	2,293,898	79.9040	1,817,019	2,274,000	2,284,998		5,236			5.500	5.452	MON	10,423	125,070	05/21/2003	04/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SER 2003-25 1A9 (ACRL)			2	1Z*	1,995,097	98.1090	2,144,448	2,185,776	2,034,420		(15,847)			5.500	6.520	MON	10,018	116,716	12/01/2010	10/25/2033
32051D-X4-9	FIRST HORIZON ASSET SECURITIES 2004-2 1A6			2	1Z*	697,039	100.1490	696,773	695,734	693,970		(448)			6.000	5.765	MON	3,479	41,744	04/11/2006	12/25/2011
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL)			2	1Z*	63,201	99.7890	63,687	63,822	63,588		48			5.250	5.454	MON	279	3,307	08/01/2010	07/25/2033
36185N-K9-0	GMAC MTG CORP LOAN SER 2003-J9 A8 (ACRL-NAS)			2	1Z*	10,465,749	87.9320	9,812,551	11,159,249	10,641,147		(57,199)			5.500	6.266	MON	51,147	595,858	12/01/2010	01/25/2034
36185N-L5-7	GMAC MTG CORP LOAN SER 2003-J9 A12 (VADM-NAS)			2	1Z*	7,048,128	103.7100	7,082,724	6,829,375	6,875,153		(7,681)			5.500	4.307	MON	31,301	375,616	04/19/2004	11/25/2012
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SER 2003-A6 A6 (ACRL-SUB)			2	1Z*	10,148,803	96.8650	9,912,783	10,233,564	10,157,086		(7,080)			5.500	5.633	MON	46,904	546,430	12/01/2010	07/25/2033
55265K-QH-5	MASTR ASSET SECURITIZATION TRU SER 2003-1 2A13 (ACRL)			2	1Z*	1,632,424	98.9210	1,690,719	1,709,164	1,675,944		(802)			5.750	6.512	MON	8,190	95,690	11/01/2010	02/25/2033
760985-VA-6	RFSC SER 2003-RM2 AI6 (PAC)			2	1Z*	6,572,964	91.5310	5,904,658	6,451,000	6,522,625		(811)			5.500	5.355	MON	29,567	354,690	05/16/2003	04/25/2033
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SER 2003-QS11 A8 (SEQ)			2	1Z*	3,416,999	83.1730	2,852,002	3,429,000	3,416,997					5.250	5.308	MON	15,002	180,023	06/12/2003	06/25/2033
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC 2003-QS22 A3			2	1Z*	1,322,971	100.5200	1,335,279	1,328,367	1,323,213		54			5.375	5.451	MON	5,950	71,400	12/01/2005	12/26/2033
929227-2X-3	WASHINGTON MUTUAL SER 2003-S5 1A19 (PAC-SUB)			2	1Z*	2,192,641	89.2870	2,048,248	2,294,000	2,199,301		6,287			5.500	6.130	MON	10,514	126,150	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SER 2004-CB1 3A3 (ACRL)			2	1Z*	5,553,283	95.0270	5,872,185	6,179,498	5,559,042		9,192			5.500	6.337	MON	28,323	329,842	12/01/2010	06/25/2034
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						157,462,878	XXX	151,112,418	159,536,805	157,637,182		(57,514)			XXX	XXX	XXX	718,126	8,519,607	XXX	XXX
02149D-AJ-8	Countrywide Alt. Loan Trust Series 2006-HY13 Class 3A1			2	1Z*	10,187,886	89.9900	11,074,209	12,306,058	10,216,423		26,492			5.767	7.856	MON	59,138	718,445	12/29/2006	01/25/2047
026710-AE-3	AMERICAN HSG TRUST II 1-D			2	6Z*	514,311	99.0000	603,458	609,554	569,250		3,830			8.300	10.261	MON	4,216	50,525	10/05/1990	12/25/2018
05946X-X8-1	Banc of America Funding Corp 2005-8 2A1			2	1Z*	895,634	100.4990	904,765	900,276	896,665		291			5.500	5.635	MON	4,126	49,507	12/02/2005	01/25/2036
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5			2	1Z*	6,501,192	97.7170	7,503,254	7,678,539	6,630,954		124,846			5.500	6.864	MON	35,193	422,320	04/04/2007	05/25/2037
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7			2	1Z*	4,321,273	99.3370	4,273,170	4,301,672	4,290,220		(5,114)			5.750	5.533	MON	20,612	247,346	12/18/2007	10/25/2011
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			2	1Z*	11,971,140	81.6420	12,409,645	15,200,000	12,144,499		350,047	1,112,569		5.500	12.928	MON	69,667	834,947	03/26/2008	07/25/2037
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3			2	1Z*	23,813,889	83.9530	20,613,224	24,553,320	23,817,632		49,607	341,229		5.500	5.712	MON	112,536	1,350,601	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS 2005-30 A8			2	1Z*	15,667,006	93.2670	15,145,228	16,238,502	15,892,181		71,320			5.500	5.997	MON	74,426	892,650	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS 2006-9 A3			2	2Z*	12,578,751	79.0060	10,497,961	13,287,600	12,455,998		(98,696)			6.000	5.173	MON	66,438	796,900	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS 2006-9 A6			2	1Z*	14,478,539	49.7570	8,054,728	16,188,000	14,481,235		(906)	137,239		6.000	6.775	MON	80,940	970,882	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS 2006-9 A12			2	1Z*	7,361,604	71.7310	5,782,228	8,061,000	7,356,510		(25,993)	253,700		6.000	6.291	MON	40,305	483,445	03/14/2006	05/25/2036
12669G-2V-2	Countrywide Home Loans 2005-16 A3			2	1Z*	12,763,892	80.2590	10,615,763	13,226,931	12,952,042		38,317			5.500	6.019	MON	60,623	727,518	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 2006-S4			2	1Z*	9,852,619	85.4230	8,610,834	10,080,229	9,854,640		(11,033)	204,737		6.000	7.481	MON	50,401	604,814	12/07/2006	12/25/2036
161630-BX-5	CHASE MORTGAGE FINANCE CORP 2007-A1 12A1			2	1Z*	79,872	99.4630	94,191	94,699	87,711		8,263	9,908		5.897	64.418	MON	465	5,622	02/28/2007	03/25/2037
17025A-AL-6	Countrywide Home Loans 2006-17 A11			2	1Z*	5,214,091	69.2880	7,551,907	10,899,348	4,841,405		(174,267)			6.000	17.969	MON	54,497	632,984	12/01/2010	12/25/2036
172973-4J-5	CITICORP MTG SEC INC 2005-8 2A3			2	1Z*	1,046,964	93.5770	1,014,431	1,084,059	1,068,328		4,450			5.000	5.583	MON	4,517	54,203	01/26/2006	11/25/2020
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			2	1Z*	2,279,114	89.3320	2,539,692	2,842,997	2,285,417		2,839	223,306		6.250	8.441	MON	14,807	177,687	09/10/2008	11/25/2037
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			2	2Z*	11,694,414	84.1090	10,135,076	12,049,931	11,695,456		2,959	182,924		5.750	6.036	MON	57,739	692,871	11/01/2007	02/25/2037
46630G-BC-8	JP MORGAN MORTGAGE TRUST			2	1Z*	2,416,594	98.9540	2,562,856	2,589,958	2,464,777		49,544	160,675		5.289	13.816	MON	11,415	137,052	01/09/2007	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1			2	1Z*	1,918,205	97.8580	1,880,974	1,922,147	1,915,510		(810)			5.815	5.808	MON	9,315	111,850	12/18/2007	04/25/2037
46630U-AC-8	JP Morgan Mortgage Trust 2007-A3 2A1			2	1Z*	6,189,380	87.9500	6,040,751	6,868,400	6,225,408		61,283			5.643	5.928	MON	32,299	392,713	04/30/2007	05/25/2037
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10			2	2Z*	14,339,436	99.6520	14,215,193	14,264,806	14,263,182		(4,004)			6.000	5.696	MON	71,324	855,387	01/11/2007	06/25/2013
74957E-AR-8	RESIDENTIAL FUNDING MTG 2006-S5 A16			2	2Z*	20,835,364	88.2520	19,064,195	21,601,924	20,840,264		(1,367)	713,863		6.000	8.601	MON	108,010	1,296,116	01/02/2007	06/25/2036
94984H-AA-3	Wells Fargo Series 2006-12 A1			2	1Z*	1,398,864	99.3840	1,382,681	1,391,251	1,387,156		(2,307)			6.000	5.595	MON	6,956	83,470	10/06/2006	05/25/2011
94984H-AD-7	Wells Fargo 2006-12 A4			2	3Z*	8,778,656	81.7820	7,360,380	9,000,000	8,801,948		1,652			6.000	6.261	MON	45,000	539,864	09/15/2006	10/25/2036
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						207,098,690	XXX	189,930,794	227,241,201	207,434,811		471,243	3,340,150		XXX	XXX	XXX	1,094,965	13,129,719	XXX	XXX
05952C-AA-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20075 CLASS A1			2	1Z*	884,572	100.0940	905,469	904,618	894,588		5,865			5.175	6.626	MON	3,901	46,814	05/05/2009	02/10/2051
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1Z*	8,070,898	104.5920	8,994,912	8,600,000	8,202,625		49,403			5.492	6.445	MON	39,359	472,312	02/08/2008	02/10/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05955F-AA-8	BANC OF AMERICA LARGE LOAN 2009-UB1			2	1FE	9,117,969	106.7680	11,744,469	11,000,000	9,418,530		209,399			5.621	9.000	MON	51,521	621,912	07/02/2009	06/24/2050
07383F-5J-3	BEAR STEARNS COMM'L MTGE SER 2005-T18 AAB			2	1Z*	4,964,464	105.3130	5,199,845	4,937,520	4,938,628		(3,957)			4.823	4.750	MON	19,845	243,809	04/19/2005	02/13/2014
07383F-X2-9	BEAR STEARNS COMM'L MTGE SER 2004-PWR6 A3			2	1Z*	11,892,548	100.5400	11,985,841	11,921,489	11,902,221		9,066			4.355	4.510	MON	43,265	519,181	12/18/2007	11/11/2041
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW11 CLASS A4			2	1Z*	8,755,801	108.1190	11,352,485	10,500,000	9,200,433		212,625			5.456	8.789	MON	47,738	580,179	01/13/2009	03/11/2039
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW14 CLASS A4			2	1Z*	30,202,500	105.6280	33,800,896	32,000,000	30,701,868		188,721			5.201	6.117	MON	138,693	1,664,320	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW17 CLASS A4			2	1Z*	22,018,947	106.0100	24,541,269	23,150,000	22,274,216		109,768			5.694	6.505	MON	109,847	1,318,161	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW15 CLASS A4			2	1Z*	45,998,047	102.6790	51,339,600	50,000,000	47,056,394		411,283			5.331	6.623	MON	222,125	2,665,500	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4			2	1Z*	22,356,314	106.7290	28,774,031	26,960,000	23,221,143		447,780			5.471	8.507	MON	122,915	1,474,982	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T28 CLASS A4			2	1Z*	24,524,508	108.2550	34,100,262	31,500,000	25,664,420		610,983			5.742	9.721	MON	150,728	1,808,730	03/02/2009	09/11/2042
07401D-AB-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW18 CLASS A2			2	1Z*	10,054,906	104.2440	10,424,410	10,000,000	10,013,955		(14,351)			5.613	5.511	MON	46,775	561,300	12/13/2007	02/11/2013
12513E-AF-1	Citigroup / Deutsche Bank 2005-CD1 ASB			2	1Z*	8,084,027	106.4120	8,572,833	8,056,266	8,054,654		(5,756)			5.222	5.186	MON	35,057	426,628	10/27/2005	02/15/2015
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB			2	1Z*	23,681,641	103.3660	25,841,575	25,000,000	24,181,326		214,729			5.278	6.451	MON	109,958	1,319,500	07/22/2008	12/11/2049
126175-AB-4	Commercial Mtg Pass-Through Series 2003-LB1A class A2			2	1Z*	40,471,982	103.8950	43,687,637	42,050,000	41,538,162		202,544			4.084	4.674	MON	143,110	1,717,322	03/01/2005	06/10/2038
17311Q-BE-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2007C6 CLASS A1			2	1Z*	16,027,281	100.1580	16,112,718	16,087,300	16,059,197		3,901			5.622	5.743	MON	75,369	904,428	05/05/2009	04/10/2012
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS ASB			2	1Z*	37,762,248	106.8370	40,597,984	38,000,000	37,827,492		27,487			6.179	6.349	MON	195,653	2,350,195	04/11/2008	12/10/2049
20046F-AU-4	COMM SER 2001-J2A B (C_SUB 144A)			2	1Z*	4,003,688	102.3030	4,168,831	4,075,000	4,036,691		(14,231)			6.304	6.558	MON	21,407	256,888	04/12/2002	07/16/2034
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS 2001-CMLB A1 (MBIA-144A)			2	1Z*	6,848,593	109.5920	7,364,535	6,719,969	6,753,984		(11,095)			6.746	6.466	MON	37,777	453,329	08/24/2001	11/20/2015
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS 2001-CMLB A3 (CTL_144A) MBIA			2	1Z*	13,576,641	115.3210	15,658,258	13,578,000	13,558,991		(2,414)			7.471	7.550	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS AAB			2	1Z*	21,144,524	105.6750	22,743,266	21,522,000	21,286,738		48,693			5.441	5.798	MON	97,584	1,171,012	11/20/2007	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG11 CLASS A4			2	1Z*	14,469,531	105.6650	15,849,750	15,000,000	14,596,794		47,783			5.736	6.306	MON	71,700	860,400	05/22/2008	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST 2008-LS1 A4BF			2	1Z*	17,940,626	80.9450	16,188,960	20,000,000	18,410,767		179,399			5.550	7.134	MON	92,500	1,110,000	03/05/2008	12/10/2049
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC Series 2004-C5 Class AAB			2	1Z*	15,983,721	103.3000	16,468,687	15,942,644	15,931,376		(4,759)			4.587	4.558	MON	60,941	740,218	03/17/2005	01/15/2014
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3			2	1Z*	23,275,372	104.1540	25,220,988	24,215,000	23,504,111		97,465			5.311	5.955	MON	107,172	1,286,059	02/06/2008	12/15/2039
225470-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005C5 CLASS A4			2	1Z*	4,275,000	106.8880	5,344,415	5,000,000	4,460,352		101,238			5.100	8.189	MON	21,250	254,982	01/29/2009	08/15/2038
36228C-LS-0	GS MTG SEC CORP II 2001-GL3A A2 144A			2	1Z*	10,025,684	102.4560	9,374,742	9,150,000	9,416,239		37,410			6.449	4.998	MON	49,174	590,084	05/04/2005	10/05/2014
36228C-UV-3	GS MTG SEC CORP II SER 2005-ROCK CLASS 144A			2	1Z*	43,669,492	104.0770	45,793,660	44,000,000	43,684,115		12,455			5.366	5.495	MON	196,753	2,361,040	04/12/2007	05/03/2032
36228C-VU-4	GS MTG SEC CORP II SERIES 2005GG4 CLASS A4A			2	1Z*	12,800,363	105.4550	16,493,178	15,640,000	13,556,890		393,279			4.751	8.658	MON	61,921	742,964	12/23/2008	07/10/2039
36246L-AA-9	GS MORTGAGE SECURITIES CORPORA SERIES 2007GG10 CLASS A1			2	1Z*	1,956,406	101.8250	2,036,644	2,000,151	1,984,105		13,279			5.690	7.070	MON	9,484	113,809	05/05/2009	08/10/2045
36828Q-KQ-8	GE Capital Commercial Mtg Corp 2005-C1 A4			2	1Z*	18,088,828	102.3540	18,423,774	18,000,000	18,028,063		(7,035)			4.724	4.691	MON	70,860	850,320	02/03/2005	11/10/2014
36828Q-PW-0	GE Capital Commercial Mtg Corp SERIES 2005C3 CLASS A7A			2	1Z*	12,178,906	106.4310	15,964,665	15,000,000	12,887,134		358,836			4.974	8.877	MON	62,175	745,161	02/06/2009	07/10/2045
396789-ER-6	Greenwich Cap Fund SERIES 2003C2 CLASS A3			2	1Z*	2,719,293	102.6570	2,849,319	2,775,564	2,755,870		14,194			4.533	5.281	MON	10,485	125,816	08/28/2008	01/05/2036
396789-JT-7	Greenwich Cap Fund Series 2005-GG3 Class AAB			2	1Z*	39,866,314	103.6790	41,611,191	40,134,715	40,024,708		12,562			4.619	4.760	MON	154,485	1,853,823	03/21/2005	08/10/2042
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007CB18 CLASS A4			2	1Z*	32,747,469	104.7930	34,372,104	32,800,000	32,746,757		(200)			5.440	5.501	MON	148,693	1,784,320	12/04/2007	06/12/2047
52108H-SZ-8	LB-UBS COMMERCIAL MTGE TRUST 2003-C5 A3			2	1Z*	3,499,339	103.7480	3,723,968	3,589,433	3,568,980		7,818			4.254	4.759	MON	8,483	152,694	03/31/2005	07/15/2027

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52108M-AF-0	LB-UBS Commercial Mortgage Tru SERIES 2005C7 CLASS A4			2	1Z*	4,900,000	107.8520	7,549,605	7,000,000	5,418,179		263,893			5.197	12.239	MON	20,211	363,790	12/02/2008	11/15/2030
52109P-AD-7	LB-UBS Commercial Mortgage Tru 2007-C6 AAB			2	1Z*	32,159,622	106.6440	34,126,208	32,000,000	32,082,646		(24,640)			5.855	5.826	MON	104,089	1,873,600	08/24/2007	08/15/2016
52109R-BM-2	LB-UBS Commercial Mortgage Tru SERIES 2007C7 CLASS A3			2	1Z*	15,857,211	105.2230	17,046,045	16,200,000	15,932,537		31,806			5.866	6.245	MON	52,794	950,292	07/08/2008	09/15/2045
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 2005LC1 CLASS A4			2	1Z*	9,537,109	107.4070	10,740,660	10,000,000	9,684,328		64,892			5.291	6.225	MON	44,092	529,100	08/15/2008	01/12/2044
616912-AA-9	MORGANBERRY CORP SER 1 A (SEQ-144A)			2	1Z*	610,440	95.6160	583,675	610,440	610,440					7.802	7.801	MS	12,039	47,626	09/05/1996	03/31/2019
61745M-W3-3	MORGAN STANLEY CAPITAL I 2005-T17 AAB			2	1Z*	16,669,769	104.7070	17,368,009	16,587,247	16,590,901		(8,820)			4.630	4.566	MON	63,999	767,990	01/20/2005	05/13/2014
61745M-W4-1	MORGAN STANLEY CAPITAL I 2005-T17 A5			2	1Z*	17,047,143	106.0510	17,975,577	16,950,000	16,977,377		(13,463)			4.780	4.731	MON	67,518	810,210	01/27/2005	12/13/2014
61745M-YZ-0	MORGAN STANLEY CAPITAL I 2004-IQ7 A3			2	1Z*	10,396,875	103.2720	10,327,190	10,000,000	10,066,303		(37,391)			5.350	4.704	MON	44,583	535,000	03/07/2005	05/15/2013
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST 2000-F1 A2A (FRAN-144A) MBIA			2	1Z*	4,728,632	98.0000	4,461,864	4,552,923	4,591,012		(14,845)			7.700	7.217	MON	29,215	350,575	11/27/2001	12/15/2014
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006HQ9 CLASS A4			2	1Z*	5,297,461	108.4970	8,137,245	7,500,000	5,735,521		243,824			5.731	12.272	MON	35,819	429,825	02/02/2009	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006HQ10 CLASS A4			2	1Z*	2,593,719	105.8920	4,585,106	4,330,000	2,914,340		169,948			5.328	14.456	MON	19,225	230,702	03/11/2009	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007T25 CLASS A3			2	1Z*	10,123,313	107.3730	11,596,316	10,800,000	10,287,233		70,725			5.514	6.578	MON	49,626	595,512	07/23/2008	11/12/2049
61754J-AA-6	Morgan Stanley Capital I 2007-T27 A1			2	1Z*	13,334,292	102.6160	13,649,028	13,301,098	13,294,761		(11,559)			5.606	5.488	MON	62,138	745,659	07/19/2007	03/11/2012
61756U-AD-3	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A3			2	1Z*	25,136,365	105.1150	26,278,825	25,000,000	25,074,957		(14,737)			5.852	5.807	MON	121,917	1,463,000	11/15/2007	12/12/2016
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A4			2	1Z*	9,516,375	106.8530	10,257,869	9,600,000	9,531,625		6,789			5.809	5.984	MON	46,472	557,664	07/16/2008	12/12/2049
65537Y-AE-0	Non-Profit PFD FD TR I VAR STS Revenue Bond 144A				5*	743,346	60.3810	513,239	850,000	743,461		119	105,029		12.000	13.637	MS		65,641	02/20/2007	09/15/2037
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT 2007-WHL8 Class A1 144A			2	1Z*	6,859,105	93.5240	6,851,706	7,326,147	7,261,106		28,151			0.340	4.162	MON	1,177	26,089	02/05/2008	06/15/2020
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT 2006-C28 A4			2	1Z*	38,731,250	104.7180	41,887,360	40,000,000	39,102,299		116,764			5.572	6.070	MON	185,733	2,228,800	07/30/2007	10/15/2048
75902A-AA-6	REGIONAL DIVERSIFIED FUNDING Series 144A		F	1	6FE	12,528,539	65.0000	10,587,555	16,288,546	10,587,555	8,319,430	(12,491)	3,420,375		6.735	8.457	MS	323,000	1,378,802	03/09/2000	03/15/2030
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						860,709,009	XXX	942,150,253	908,706,070	868,829,098	8,319,430	4,823,132	3,525,404		XXX	XXX	XXX	4,206,884	49,112,481	XXX	XXX
045424-AE-8	ASC NOMURA-MEGADEAL SER 1995-D1 A4 (C_SUB 144A)			2	1Z*	1,512,634	102.9180	1,515,104	1,472,150	1,473,558		(3,692)			7.590	7.355	MON	9,311	111,736	04/13/1998	10/11/2012
045424-FK-9	ASC NOMURA-MEGADEAL SER 1997-D5 A2 (COMM)			2	1Z*	653,906	107.1160	696,251	650,000	650,269		(464)			6.817	6.839	MON	2,462	45,142	04/28/1999	02/14/2043
05947N-KE-3	BALL 2006-277 PAJ 2006-277 - 144A			2	1Z*	9,918,134	87.1660	9,588,249	11,000,000	10,215,926		112,654			6.293	8.084	MON	57,686	701,844	12/18/2007	10/10/2045
05947U-L9-7	Banc of America Commercial Mtg 2005-2 AAB			2	1Z*	631,115	104.9000	685,803	653,767	641,514		2,751			4.742	5.731	MON	2,583	31,002	07/18/2007	07/10/2043
12613Y-AB-5	CNL FUNDING 2000-AA A2 (MBIA-FRAN 144A)			2	4Z*	9,997,145	71.1450	7,568,924	10,638,699	9,999,921		(55,840)	594,896		8.044	10.176	MON	71,315	855,777	01/08/2002	04/25/2017
161571-BT-0	Chase Issuance Trust Series 2007-A3			2	1FE	9,810,937	112.5020	11,250,190	10,000,000	9,858,325		18,941			5.230	5.567	MON	23,244	523,000	05/15/2008	04/15/2019
161571-CW-2	Chase Issuance Trust Series 2008-A9			2	1FE	11,998,447	101.3760	12,165,144	12,000,000	11,999,772		545			4.260	4.303	MON	22,720	511,200	05/22/2008	05/15/2013
161623-AL-7	CHASE RV OWNER TRUST 1997-A B (ABS-RV)			2	1FE	130,346	99.9050	129,494	129,617	129,709		(14)			6.540	6.551	MON	377	8,477	01/07/1999	12/15/2012
17305E-DE-2	Citibank Credit Card Issuance 2006-A3 A3			2	1FE	2,358,785	112.0550	2,409,187	2,150,000	2,333,526		(25,259)			5.300	3.491	MS	33,552	56,975	03/11/2010	03/15/2016
17305E-DY-8	Citibank Credit Card Issuance Citibank Credit Card Issuance			2	1FE	24,132,859	113.7240	29,084,811	25,575,000	24,432,348		131,638			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS A4			2	1Z*	13,312,609	105.3580	14,328,661	13,600,000	13,381,667		27,654			5.444	5.807	MON	61,699	740,384	05/30/2008	03/10/2039
23321P-C4-8	DLJ MTG SERIES 1996-CF2 CLASS S 144A			2	5Z	1,687	0.0040	6		1,547		(59)			1.320	147.375	MON	178	2,188	02/27/2001	11/12/2016
36246M-AH-2	GLOBAL TOWER PARNTERS ACQ 2007-1A G Series 144A			2	4Z*	1,335,000	103.6720	1,384,016	1,335,000	1,335,000					7.874	8.003	MON	4,672	105,114	05/18/2007	05/15/2037
393505-QY-1	Green Tree Financial Corp SER 1996-9 A6 (CMO-MH)			2	1FE	623,870	102.6660	580,622	565,548	604,336		(4,215)			7.690	6.268	MON	1,933	43,491	02/25/2004	06/15/2021
393505-RG-9	Green Tree Financial Corp SER 1996-10 A5 (CMO-MH)			2	1FE	40,110	102.3730	38,710	37,813	37,870		(13)			6.830	4.975	MON	115	2,583	03/12/2004	02/15/2011
395386-AP-0	GREENPOINT MANUFACTURED HSNG 1999-3 1A7 (CMO-MH) MBIA			2	4FE	15,146,710	84.4860	13,838,823	16,380,000	15,029,257		(85,597)			7.270	6.476	MON	99,236	1,190,826	02/26/2002	06/15/2029
65475F-AF-2	NISSAN AUTO RECEIVABLES OWNER SERIES 2008A CLASS A4			2	1FE	9,633,260	102.2000	9,787,048	9,576,386	9,596,919		(19,950)			4.280	4.037	MON	18,216	409,869	05/05/2009	09/15/2012
69361Y-AG-8	PSE&G TRANSITION FUNDING LLC SER 2001-1 A7 (ABS-UTIL)			2	1FE	11,843,797	115.5330	11,865,270	10,270,000	10,804,913		(150,000)			6.750	5.015	MJSD	30,810	693,225	10/04/2002	09/15/2014
88576P-AB-9	HENDERSON RECEIVABLES I LLC SER 2003-A (ABS-144A) MBIA			2	1FE	3,115,188	102.3250	3,187,708	3,115,348	3,115,272		7			4.855	4.905	MON	6,722	151,250	11/14/2003	11/15/2033

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						126,196,539	XXX	130,104,021	129,149,328	125,641,649		(50,913)	594,896		XXX	XXX	XXX	852,230	7,629,071	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,587,331,686	XXX	13,401,401,381	12,386,084,793	12,512,235,947	8,347,552	(19,168,083)	21,417,321		XXX	XXX	XXX	181,281,098	708,985,798	XXX	XXX
4199999. Total - Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY (FIX to FLT) BOND			2	1FE	18,189,520	100.0000	18,000,000	18,000,000	17,994,053		95			3.390	5.317	JAJO	155,940	628,166	10/03/2002	10/01/2042
026351-BB-1	AMERICAN GENERAL CORP UNSEC'D NTS (TRUPS)				5FE	2,791,997	107.2500	2,386,313	2,225,000	2,711,819		(12,152)			8.500	6.504	JJ	94,563	189,125	09/19/2002	07/01/2030
02637X-AA-2	AMERICAN GENL INSTIT CAP NTS 144A SER B				4FE	22,563,703	101.2500	20,503,125	20,250,000	22,476,200		(13,596)			8.125	7.256	MS	484,453	1,645,313	12/21/2007	03/15/2046
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			1	3FE	19,824,880	84.9830	16,996,500	20,000,000	19,871,035		3,855			1.171	6.196	MJSD	20,166	245,618	01/14/1999	06/01/2037
05518F-20-9	BAC CAPITAL TRUST VI				1FE	9,354,350	84.6830	8,468,250	10,000,000	9,392,049		10,808			5.625	6.109	MS	176,563	562,500	04/26/2007	03/08/2035
05529M-AA-0	BB&T CAPITAL TRUST I BASIC				1FE	28,862,000	93.1380	27,941,490	30,000,000	28,936,775		17,164			5.850	6.127	FA	648,375	1,755,000	05/17/2006	08/18/2035
056335-AA-0	Bac Capital Trust XI				4FE	37,505,250	95.0340	33,261,830	35,000,000	37,370,236		(38,653)			6.625	6.097	MN	244,757	2,318,750	05/31/2007	05/23/2036
17305H-AA-6	CITIGROUP CAPITAL III				3FE	15,909,885	102.3690	16,378,992	16,000,000	15,920,074		961			7.625	7.670	JD	101,667	1,220,000	10/14/1998	12/01/2036
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3FE	20,519,847	103.3750	20,675,000	20,000,000	20,480,332		(14,573)			8.050	7.822	JD	71,556	1,610,000	01/05/1998	06/15/2027
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A			1	4FE	12,787,147	86.0000	10,044,800	11,680,000	10,044,800	(2,581,450)	(23,553)			8.151	7.343	JD	2,645	952,154	01/07/2002	06/30/2029
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	3FE	6,500,000	107.3750	6,979,375	6,500,000	6,500,000					8.375	8.375	FA	226,823	544,375	07/13/2006	08/01/2066
29379V-AN-3	Enterprise Products			1	3FE	3,829,017	98.6250	3,782,269	3,835,000	3,829,017					7.000	4.304	JD	22,371	268,450	10/27/2009	06/01/2067
302570-AW-6	FPL GROUP CAPITAL			1	1FE	2,820,783	97.7500	2,834,750	2,900,000	2,818,801		(661)			6.350	6.508	AO	46,038	184,150	12/18/2007	10/01/2016
31945H-AA-3	FIRST CHICAGO-NBD CAP I CAP SEC			1	1FE	19,260,000	79.0450	15,809,080	20,000,000	19,563,366		24,726			0.837	6.585	FMAN	28,361	178,974	01/22/1998	02/01/2027
33716P-AA-8	FIRST TENNESSEE CAP II CO GTY SER B				2FE	5,000,000	73.6420	3,682,105	5,000,000	5,000,000					6.300	6.300	AO	66,500	315,000	03/24/2004	04/15/2034
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SER A				1FE	1,214,170	110.9590	1,109,594	1,000,000	1,184,727		(5,016)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB (CDTPS)				1FE	11,047,600	95.2850	10,481,350	11,000,000	11,043,005		(812)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
40427P-AA-3	HSBC AMERICAS INC CAP SEC 144A			1	1FE	10,000,000	102.0000	10,200,000	10,000,000	10,000,000					7.808	7.808	JD	34,702	780,800	12/03/1996	12/15/2026
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II 144A			1	1FE	4,394,718	100.9870	4,281,836	4,240,000	4,317,731		(9,048)			8.380	8.007	MN	45,401	355,312	10/29/1997	05/15/2017
481227-AA-4	JPMC CAPITAL XVIII				1FE	1,448,105	100.3390	1,354,579	1,350,000	1,443,465		(1,418)			6.950	6.397	FA	34,924	93,825	04/20/2007	08/17/2036
48123C-AA-2	JP Morgan Chase Capt				1FE	11,318,020	100.5970	10,914,742	10,850,000	11,315,776		(924)			6.550	6.272	MS	181,617	710,675	02/09/2007	09/15/2066
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				3FE	6,566,435	99.0190	6,451,055	6,515,000	6,559,942		(1,340)			7.750	7.676	JJ	232,821	504,913	12/08/2003	07/15/2029
53079E-AQ-7	Liberty Mutual 144A			1	3FE	2,601,963	89.8260	2,488,180	2,770,000	2,607,396		1,809			7.000	7.510	MS	57,093	193,900	12/10/2007	03/15/2037
553086-AC-3	MMI CAP TRUST TRUPS				1FE	4,427,350	97.8950	4,894,745	5,000,000	4,515,785		12,176			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				3FE	15,150,075	87.2640	13,089,570	15,000,000	15,137,128		(1,595)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1FE	7,982,010	94.6710	8,757,086	9,250,000	8,169,565		26,366			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
760715-AB-8	REPUBLIC NY CAPITAL I			1	1FE	4,979,293	102.1880	5,109,375	5,000,000	4,984,025		498			7.750	7.785	MN	49,514	387,500	06/05/1997	11/15/2026
844030-AH-9	SOUTHERN UNION CO			1	3FE	4,892,356	92.1250	4,514,125	4,900,000	4,892,534		10			7.200	7.211	MN	58,800	352,800	10/18/2006	11/01/2066
86800Y-AA-4	Suntrust Capital VIII			1	1FE	43,806,850	91.5000	41,175,000	45,000,000	43,872,216		54,243			6.100	6.297	JD	122,000	2,745,000	04/26/2007	12/15/2036
90330S-AA-8	USF&G CAPITAL NTS 144A				4FE	11,358,600	105.7380	10,573,840	10,000,000	11,312,670		(7,778)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
929767-AA-9	WACHOVIA CAPITAL TRUST I 144A CAP SECS.			1	1FE	12,980,655	99.2590	13,399,911	13,500,000	13,073,420		12,788			7.640	7.993	JJ	475,590	1,031,400	02/07/2001	01/15/2027
92977E-AA-3	WACHOVIA BANK CAP SECS 144A			1	1FE	5,141,150	98.4990	4,924,925	5,000,000	5,070,377		(8,220)			7.965	7.683	JD	33,188	398,250	09/19/1997	06/01/2017
92978A-AA-0	WACHOVIA CAP TRUST III			1	1FE	21,460,756	86.7500	18,764,893	21,631,000	21,466,193		(824)			5.800	5.850	MS	369,409	1,254,598	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				1FE	64,229,300	96.5260	62,742,160	65,000,000	64,274,225		11,163			5.950	6.035	JD	171,889	3,867,500	04/11/2007	12/15/2036
984119-AC-1	XEROX CORPORATION CAP SECS			1	1FE	4,750,000	101.7500	10,175,000	10,000,000	5,038,157		57,372			8.000	17.017	FA	333,333	800,000	08/06/1999	02/01/2027
000000-00-0	LLoyd's Bank		F		6FE	39,766	55.2500	55,250	100,000	39,766					0.707	1.712	JD	22	852	04/08/2010	01/01/9999
FR0008-13-1	Banque Nationale De Paris		F		1FE	318,131	60.0000	480,000	800,000	318,131					0.538	1.300	MS	1,111	2,135	04/08/2010	01/01/9999
ZZ2005-48-1	Midland Bank 2M		F		1FE	139,182	58.0000	203,000	350,000	139,182					0.713	1.741	MS	644	1,334	04/08/2010	01/01/9999
ZZ2015-48-0	Standard chartered 3		F		1FE	59,650	59.5000	89,250	150,000	59,650					0.608	2.263	JD	41	1,132	04/08/2010	01/01/9999
ZZ2018-84-9	Den Norske Bank		F		1FE	139,182	58.2550	203,893	350,000	139,182					0.544	1.262	FMAN	169	1,755	04/08/2010	01/01/9999
ZZ2043-13-6	Midland Bank		F		1FE	79,533	60.7500	121,500	200,000	79,533					0.707	1.710	JD	8	1,717	04/08/2010	01/01/9999
ZZ2057-87-0	HongKong and Shanghai Bank		F		1FE	278,365	59.7500	418,250	700,000	278,365					0.413	0.000	JAJO	531	2,895	04/08/2010	01/01/9999
ZZ2062-41-7	Bergen Bank		F		1FE	139,182	58.7500	205,625	350,000	139,182					0.632	1.287	FA	762	1,017	04/08/2010	01/01/9999
ZZ2064-24-9	WestPac Bank		F		1FE	218,715	60.0000	330,000	550,000	218,715					0.613	1.490	MS	870	1,730	04/08/2010	01/01/9999
ZZ2065-12-1	National Australia Bank		F		1FE	139,182	64.0000	224,000	350,000	139,182					0.603	1.848	AO	422	2,472	04/08/2010	01/01/9999
ZZ2066-36-8	Australia and New Zealand Bank		F		1FE	218,715	61.0000	335,500	550,000	218,715					0.600	1.811	AO	586	3,881	04/08/2010	01/01/9999
ZZ2067-35-8	Christinia Bank		F		1FE	278,365	57.5000	402,500	700,000	278,365					0.630	1.710	MN	526	5,550	04/08/2010	01/01/9999
ZZ2078-09-0	Standard chartered		F		1FE	39,766	59.5000	59,500	100,000	39,765					0.861	1.358	JJ	395	2,295	04/08/2010	01/01/9999
4299999. Hybrid Securities - Issuer Obligations						477,555,519	XXX	456,274,113	483,646,000	475,274,627	(2,581,450)	93,871			XXX	XXX	XXX	5,814,139	29,978,213	XXX	XXX
4899999. Total - Hybrid Securities						477,555,519	XXX	456,274,113	483,646,000	475,274,627	(2,581,450)	93,871			XXX	XXX	XXX	5,814,139	29,978,213	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
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						11,694,415,708	XXX	12,555,253,735	11,668,045,724	11,746,434,512	(2,553,328)	(8,669,690)	15,674,106		XXX	XXX	XXX	180,067,575	651,361,293	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						996,205,314	XXX	1,044,418,588	976,080,570	996,089,350		(304,265)			XXX	XXX	XXX	8,164,567	55,580,087	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						1,290,797,943	XXX	1,373,252,300	1,328,743,326	1,302,184,604		2,043,289			XXX	XXX	XXX	5,835,192	63,981,023	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						207,098,690	XXX	189,930,794	227,241,201	207,434,811		471,243	3,340,150		XXX	XXX	XXX	1,094,965	13,129,719	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						1,275,440,887	XXX	1,371,576,223	1,304,403,851	1,282,713,482	8,319,430	4,137,141	3,525,404		XXX	XXX	XXX	6,062,852	65,339,934	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						126,196,539	XXX	130,104,021	129,149,328	125,641,649		(50,913)	594,896		XXX	XXX	XXX	852,230	7,629,071	XXX	XXX
8399999 - Total Bonds						15,590,155,081	XXX	16,664,535,661	15,633,664,000	15,660,498,408	5,766,102	(2,373,195)	23,134,556		XXX	XXX	XXX	202,077,381	857,021,127	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
283678-20-9	EL PASO ENERGY CAP TRST			22,100.000	50.00	33.225	730,243	38.750	856,375	734,279		35,388		1,760			1,760		P4LFE	12/20/2010
33765A-20-2	FIRSTAR CORP 8.875% REIT PFD SER B (144A)			17,000.000	1,000.00		16,843,715	1,155.938	19,650,938	16,843,715		1,508,750							P2UFE	08/01/2004
74251V-20-1	Principal Finl Group			250,000.000	100.00		25,000,000	89.031	22,257,825	25,000,000		1,390,750							P2LFE	06/14/2005
86788X-20-3	SUNTRUST BANK REIT 9% SER B PFD (144A)			50.000	100,000.00		4,901,200	35,000.000	1,750,000	4,901,200		450,000							P3LFE	09/01/2000
902973-86-6	U.S. BANCORP PREFERRED			39,100.000	574,622.00		39,379,261	780.250	30,507,775	39,379,261		976,006							P1LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SER B 9.08% 4/21/20 144A		F	9,562.000	1,000.00		11,361,293	1,083.125	10,356,841	12,261,887		868,230			(137,562)		(137,562)		RP2LFE	08/01/2004
8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							98,215,712	XXX	85,379,754	99,120,342		5,229,124		1,760	(137,562)		(135,802)		XXX	XXX
8999999 - Total Preferred Stocks							98,215,712	XXX	85,379,754	99,120,342		5,229,124		1,760	(137,562)		(135,802)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	KNIA Holdings Rights Issue			15,387.000	107,555	6.990	107,555	98,011				9,545		9,545		U	04/15/2010
002824-10-0	Abbott Laboratories			62,200.000	2,980,002	47.910	2,980,002	2,965,571		39,688		14,431		14,431		L	12/16/2010
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	51,284	0.020	51,284	32,052				(30,770)		(30,770)		L	02/13/2007
006ESC-9F-6	ADELPHIA CONTINGENT VALUE			2,625,000.000		0.000										U	02/13/2007
017361-10-6	ALLEGHENY ENERGY INC			316,500.000	7,671,960	24.240	7,671,960	7,661,497		157,500		325,072		325,072		L	12/20/2010
053015-10-3	AUTOMATIC DATA PROCESSING			180,200.000	8,339,656	46.280	8,339,656	7,144,007	62,532	186,082		599,973		599,973		L	12/22/2010
131347-30-4	CALPINE CORP COMMON			113,868.000	1,518,999	13.340	1,518,999	1,169,934				248,720		248,720		L	12/16/2010
13199A-CY-5	CALPINE ESCROW			4,495,000.000	359,600	0.080	359,600	279,888				101,138		101,138		U	07/21/2008
134429-10-9	CAMPBELL SOUP CO			84,300.000	2,929,425	34.750	2,929,425	2,740,059	24,447	52,168		42,798		42,798		L	12/16/2010
16122M-10-0	CHARTER FINANCIAL CORP			57,100.000	508,190	8.900	508,190	1,378,001		10,790		(56,588)		(56,588)		A	12/02/2010
191216-10-0	COCA COLA CO			19,500.000	1,282,515	65.770	1,282,515	855,973		32,076		182,235		182,235		L	10/21/2010
19122T-10-9	Coca-Cola Enterprises			102,200.000	2,558,066	25.030	2,558,066	2,205,127		12,264		352,939		352,939		L	11/19/2010
20030N-20-0	Comcast Corp			122,800.000	2,555,468	20.810	2,555,468	1,815,812		42,412		575,890		575,890		L	10/21/2010
254687-10-6	THE WALT DISNEY CO.			18,223.000	683,545	37.510	683,545	571,848	7,289	6,273		95,106		95,106		L	10/21/2010
257701-20-1	DONEGAL GROUP INC-CL A COMMON			40,700.000	589,336	14.480	589,336	624,396		11,809		(9,917)		(9,917)		L	12/16/2010
263534-10-9	DUPONT (EI) DE NEMOURS			244,900.000	12,215,612	49.880	12,215,612	9,070,536		360,964		3,595,481		3,595,481		L	12/16/2010
28336L-10-9	EL PASO CORPORATION			85,100.000	1,170,976	13.760	1,170,976	917,755	821	3,028		299,839		299,839		L	12/20/2010
31847R-10-2	First American Financial			69,500.000	1,038,330	14.940	1,038,330	933,307	4,170	5,682		105,023		105,023		L	12/20/2010
346233-10-9	Forestar Real Estate Group COMMON			77,800.000	1,501,540	19.300	1,501,540	446,347				(171,560)		(171,560)		L	12/23/2010
349631-10-1	FORTUNE BRANDS, INC.			57,300.000	3,452,325	60.250	3,452,325	2,546,381		36,176		866,228		866,228		L	12/23/2010
37244E-10-7	GenOn Energy Inc			1,878,560.000	7,157,314	3.810	7,157,314	6,894,993				262,320		262,320		L	12/22/2010
42809H-10-7	HESS CORP			24,643.000	1,886,175	76.540	1,886,175	695,009	2,464	9,497		393,285		393,285		L	10/21/2010
478160-10-4	JOHNSON & JOHNSON			29,800.000	1,843,130	61.850	1,843,130	1,822,929		15,336		20,201		20,201		L	12/31/2010
540424-10-8	LOEWS CORP			133,600.000	5,198,376	38.910	5,198,376	4,100,216		29,856		297,311		297,311		L	12/30/2010
565849-10-6	MARATHON OIL CORP			165,000.000	6,109,950	37.030	6,109,950	5,695,425		108,572		787,909		787,909		L	12/16/2010
587902-10-7	MERCER INSURANCE GROUP INC COMMON			21,800.000	610,182	27.990	610,182	314,016		7,928		214,339		214,339		L	10/21/2010
589433-10-1	Meredith Corp			47,000.000	1,628,550	34.650	1,628,550	1,197,512		42,205		172,143		172,143		L	10/21/2010
640079-10-9	NEENAH PAPER INC			90,800.000	1,786,944	19.680	1,786,944	688,698		33,870		499,223		499,223		L	11/16/2010
650111-10-7	THE NEW YORK TIMES COMPANY CL A			76,700.000	751,660	9.800	751,660	1,243,355				(196,352)		(196,352)		L	08/27/2008
651639-10-6	NEWMONT MINING CORP			133,500.000	8,200,905	61.430	8,200,905	6,197,448		60,405		1,636,381		1,636,381		L	11/16/2010
69860T-10-0	PANOLAM INDUSTRIES INTL			298.000	146,020	490.000	146,020	161,250				(15,230)		(15,230)		U	01/20/2010
717081-10-3	PFIZER INC			309,200.000	5,414,092	17.510	5,414,092	4,541,170		173,664		1,485,753	1,477,079	8,674		L	12/23/2010
737464-10-7	POST PROPERTIES INC			135,000.000	4,900,500	36.300	4,900,500	2,550,318	28,140	95,720		2,047,266		2,047,266		L	12/20/2010
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			51,600.000	1,641,396	31.810	1,641,396	1,666,204		14,488		(24,808)		(24,808)		L	12/31/2010
803111-10-3	SARA LEE CORP			121,400.000	2,125,714	17.510	2,125,714	1,513,027		47,478		523,660		523,660		L	12/30/2010
855707-10-5	STATE AUTO FINANCIAL CORP			203,200.000	3,539,744	17.420	3,539,744	3,108,190		99,195		953,530	1,024,597	(71,067)		L	12/21/2010
868536-10-3	Supervalu Inc			143,802.000	1,384,813	9.630	1,384,813	2,223,262		40,347		(407,845)		(407,845)		L	12/21/2010
879433-10-0	TELEPHONE AND DATA SYSTEMS,INC			58,200.000	2,127,210	36.550	2,127,210	1,917,586		21,296		183,694		183,694		L	12/22/2010
884453-10-1	THOMAS PROPERTIES GROUP			5,000.000	21,100	4.220	21,100	21,283				(183)		(183)		L	12/09/2010
890516-10-7	Tootsie Roll			155,104.000	4,493,363	28.970	4,493,363	3,815,397	12,408	44,860		373,664		373,664		L	11/16/2010
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000		0.000		1,000				(1,000)		(1,000)		U	07/19/2010
90333E-10-8	Usec Inc			68,200.000	410,564	6.020	410,564	363,246				47,318		47,318		L	12/21/2010
931142-10-3	WAL-MART STORES INC			15,900.000	857,487	53.930	857,487	838,699	3,449			18,788		18,788		L	12/20/2010
931422-10-9	WALGREEN CO			118,700.000	4,624,552	38.960	4,624,552	3,462,348		49,933		711,204		711,204		L	12/16/2010
941888-10-9	WATERSTONE FINANCIAL INC WATERSTONE FINANCIAL INC			50,500.000	164,125	3.250	164,125	463,319				60,600		60,600		L	12/17/2008
969490-10-1	CLAYTON WILLIAM COMMON			60,200.000	5,054,994	83.970	5,054,994	1,471,024				2,819,273		2,819,273		L	11/18/2010
984121-10-3	XEROX CORP			385,041.000	4,435,672	11.520	4,435,672	3,634,511	16,364	56,570		1,049,353		1,049,353		L	12/16/2010
003687-20-9	ABITIBI BOWATER INC COMMON		A	44,380.000	1,050,475	23.670	1,050,475	1,011,750				38,725		38,725		L	12/20/2010
067901-10-8	Barrick Gold Corp		A	175,100.000	9,311,818	53.180	9,311,818	6,055,744		60,000		2,248,216		2,248,216		L	12/16/2010
257559-20-3	DOMTAR CORP		A	98,902.000	7,508,640	75.920	7,508,640	4,292,592	26,926	41,976		1,876,917		1,876,917		L	12/30/2010
65334H-10-2	NEXEN INC COMMON		A	410,000.000	9,389,000	22.900	9,389,000	7,807,597		54,619		(162,429)		(162,429)		L	12/22/2010
666416-10-2	NORTHGATE MINERALS CORP		A	140,600.000	449,920	3.200	449,920	246,964				18,565		18,565		L	12/22/2010
68383K-10-9	OPTI CANADA INC COMMON		C	488,200.000	329,184	0.674	329,184	341,249				691,893	1,162,565	(470,672)	(70,967)	U	12/17/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
887147-13-0	TIMBERWEST FOREST CRP		C	401,514.000	1,697,135	4.227	1,697,135	1,331,296				1,371,606	1,264,046	107,560	(58,127)	U	11/16/2010
92849T-10-8	VITERRA INC.		C	49,900.000	466,031	9.339	466,031	400,734				(2,240)		(2,240)	19,013	U	12/22/2010
C01023-20-6	AINSWORTH LUMBER CO LTD		C	484,554.000	1,462,953	3.019	1,462,953	354,934				218,513		218,513	19,592	L	08/07/2008
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR		F	16,500.000	812,295	49.230	812,295	382,446		2,941		146,009		146,009		L	10/21/2010
38059T-10-6	GOLD FIELDS LTD		F	571,000.000	10,352,230	18.130	10,352,230	8,063,901		75,013		2,623,779		2,623,779		L	12/22/2010
76026T-20-5	REPSOL SA SPONSORED ADR		F	124,700.000	3,484,118	27.940	3,484,118	2,885,703		95,806		282,014		282,014		L	03/08/2010
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD		F	81,900.000	1,772,316	21.640	1,772,316	1,300,444		222,088		(37,248)		(37,248)		L	11/16/2010
G0450A-10-5	Arch Capital Group Ltd		F	22,200.000	1,954,710	88.050	1,954,710	1,469,505				355,565		355,565		L	10/21/2010
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS		F	139,900.000	6,291,303	44.970	6,291,303	5,154,209		31,856		862,584		862,584		L	12/16/2010
H89128-10-4	TYCO International		F	26,200.000	1,085,730	41.440	1,085,730	768,181		20,646		146,530		146,530		L	11/16/2010
9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					185,446,774	XXX	185,446,774	145,925,186	189,010	2,513,077		31,736,379	4,928,287	26,808,092	(90,489)	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			47,800.000	3,829,258	80.110	3,829,258	2,818,873				1,010,385		1,010,385		L	11/16/2010
000000-00-0	Symetra National Life			20,000.000	10,751,138	537.557	10,751,138	7,000,000				507,552		507,552		U	04/25/1983
000000-00-0	First Symetra National Life of New York			20,000.000	68,580,269	3,429.013	68,580,269	62,000,000				6,570,483		6,570,483		U	10/11/1989
9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates					83,160,665	XXX	83,160,665	71,818,873				8,088,420		8,088,420		XXX	XXX
723682-10-0	Pioneer Fund A			6,475.945	265,254	40.960	265,254	215,572		2,262		40,999		40,999		L	12/31/2010
724010-10-3	Pioneer Value Fund A			2,181.098	24,843	11.390	24,843	30,982		335		1,957		1,957		L	12/31/2010
723750-10-8	Pioneer Mid Cap Value Fund			1,451.017	30,660	21.130	30,660	33,824		146		4,775		4,775		L	12/31/2010
72387W-40-8	Pioneer Growth Opportunities Fund A			10,496.188	286,336	27.280	286,336	187,572				55,765		55,765		L	12/31/2010
72387P-72-6	Pioneer Government Income Fund A			67.479	672	9.960	672	656		29		3,375		3,375		L	12/31/2010
9299999. Mutual Funds					607,765	XXX	607,765	468,606		2,772		106,871		106,871		XXX	XXX
723755-10-4	Pioneer Cash Reserves Funa A			2,746.730	2,747	1.000	2,747	2,747								L	12/31/2010
9399999. Money Market Mutual Funds					2,747	XXX	2,747	2,747								XXX	XXX
9799999 - Total Common Stocks					269,217,951	XXX	269,217,951	218,215,412	189,010	2,515,849		39,931,670	4,928,287	35,003,383	(90,489)	XXX	XXX
9899999 - Total Preferred and Common Stocks					367,433,663	XXX	354,597,705	317,335,754	189,010	7,744,973		39,933,430	4,928,287	34,867,581	(90,489)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 10 , the total $ value (included in Column 8) of all such issues $ 82,436,932

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
3620A9-ZD-6	Government National Mortgage A Pool No 725340 5.000% 12/15/39		01/22/2010	JP Morgan Securities, Inc.		17,947,352	17,264,556	44,674
3620AC-DA-9	GNM 2009-20 A POOL 725597 5.470% 07/20/59		12/01/2010	Interest Capitalization		1,475,133	1,475,133	
3620AC-DB-7	GNM 2009-20 A 5.470% 08/20/59		12/01/2010	Interest Capitalization		740,664	740,664	
36225B-5P-9	GNMA Pool #781754 5.000% 06/15/19		04/01/2010	Credit Suisse First Boston		7,668,193	7,148,789	4,964
36230Q-H5-0	GNMA Pool 755652 4.000% 12/15/40		12/22/2010	JMP Securities		18,790,026	18,763,640	39,612
36297E-YU-3	Government National Mortgage A 5.461% 08/20/59		12/01/2010	Interest Capitalization		1,539,317	1,539,317	
36297E-YV-1	Government National Mortgage A Pool # 710024 5.460% 08/20/59		12/01/2010	Interest Capitalization		2,096,041	2,096,041	
36297F-4R-0	GNMA Pool No 711032 5.000% 12/15/39		01/22/2010	Morgan Stanley & Co., Inc.		55,918,851	53,599,032	126,553
0399999. Bonds - U.S. Governments						106,175,577	102,627,172	215,803
3133T4-V6-0	FHLMC REMIC SER 1709-Z 6.500% 03/15/24		12/01/2010	Interest Capitalization		353,228	353,228	
3137GA-TA-5	FREDDIE MAC 3742 EM 3.500% 10/15/25		12/01/2010	Royal Bank of Canada		3,998,266	4,150,000	2,017
31392E-3V-0	FNMA REMIC SER 2002-71 PZ (PAC-Z) 5.500% 11/25/32		12/01/2010	Interest Capitalization		1,170,202	1,170,202	
31393B-N9-2	FNMA REMIC SER 2003-35 DZ (PAC Z) 5.500% 05/25/33		12/01/2010	Interest Capitalization		81,324	81,324	
31393D-VQ-1	FNMA REMIC SER 2003-61 MZ (PAC Z) 5.000% 08/25/33		12/01/2010	Interest Capitalization		491,593	491,593	
31393E-2C-2	FNMA REMIC SER 2003-85 PZ (PACZ) 5.000% 09/25/33		12/01/2010	Interest Capitalization		449,125	449,125	
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z) 5.000% 09/25/33		12/01/2010	Interest Capitalization		836,546	836,546	
31393L-AQ-6	FHLMC REMIC SER 2571 PZ (PAC Z) 5.500% 02/15/33		12/01/2010	Interest Capitalization		1,641,417	1,641,417	
31393N-QM-4	FHLMC REMIC SER 2599 DZ (PAC-Z) 5.500% 04/15/33		12/01/2010	Interest Capitalization		81,324	81,324	
31393T-S2-3	FNMA REMIC SER 2003-109 PZ (PAC Z) 6.000% 11/25/33		12/01/2010	Interest Capitalization		44,605	44,605	
31393W-6V-6	FHLMC REMIC SER 2640 BZ (PAC-Z) 5.000% 07/15/33		12/01/2010	Interest Capitalization		1,111,002	1,111,002	
31393W-BR-9	FHLMC REMIC SER 2640 PZ (PAC Z) 5.000% 07/15/33		12/01/2010	Interest Capitalization		891,705	891,705	
31393W-SV-2	FHLMC REMIC SER 2645 NZ (PAC Z) 5.000% 07/15/33		12/01/2010	Interest Capitalization		140,936	140,936	
31393W-WZ-8	FHLMC REMIC SER 2638 CZ (PAC-Z) 5.000% 07/15/33		12/01/2010	Interest Capitalization		227,401	227,401	
31393X-BJ-5	FNMA REMIC SER 2004-12 WZ (PAC-Z) 6.000% 03/25/34		12/01/2010	Interest Capitalization		174,897	174,897	
31393X-V8-7	FNMA REMIC SER 2004-35 AZ (ACRL) 4.500% 05/25/34		12/01/2010	Interest Capitalization		888,830	888,830	
31394H-R4-5	FHLMC REMIC SER 2663 ZP (PAC-Z) 5.000% 08/15/33		12/01/2010	Interest Capitalization		63,158	63,158	
31394K-CT-9	FHLMC REMIC SER 2690 TZ (PAC Z) 4.500% 10/15/33		12/01/2010	Interest Capitalization		606,011	606,011	
31394K-D3-5	FHLMC REMIC SER 2690 VZ (PAC Z) 5.000% 10/15/33		12/01/2010	Interest Capitalization		477,727	477,727	
31394K-N8-3	FHLMC REMIC SER 2686 KZ (ACRL) 4.500% 10/15/33		12/01/2010	Interest Capitalization		76,103	76,103	
31394M-NH-9	FHLMC REMIC SER 2716 VZ (PAC Z) 5.000% 12/15/33		12/01/2010	Interest Capitalization		345,437	345,437	
31394R-VE-6	FHLMC REMIC SER 2758 KZ (PAC Z) 5.500% 03/15/34		12/01/2010	Interest Capitalization		541,339	541,339	
31394R-Y7-8	FHLMC REMIC SER 2761 QZ (PAC-Z) 6.000% 03/15/34		12/01/2010	Interest Capitalization		73,962	73,962	
31394W-NL-8	FHLMC REMIC SER 2777 ZC (ACRL-SEQ) 4.500% 04/15/34		12/01/2010	Interest Capitalization		795,414	795,414	
31394W-Y9-3	FHLMC REMIC SER 2785 ZU (PAC Z - RESEC) 5.000% 03/15/34		12/01/2010	Interest Capitalization		1,113,230	1,113,230	
31397A-FM-0	FHR 3199 6.000% 08/15/36		12/01/2010	Interest Capitalization		790,607	790,607	
31398M-LJ-3	Fannie Mae FNR 2010-24 B 3.500% 03/25/25		06/07/2010	Nomura Securities Int'l, Inc.		8,384,423	8,728,801	7,638
31398M-U5-3	Fannie Mae FNR 2010-29 PA 4.500% 10/25/38		06/09/2010	Nomura Securities Int'l, Inc.		11,477,894	10,847,389	17,627
31417V-Q3-0	Fannie Mae Pool AC8573 5.000% 01/01/40		01/28/2010	Barclays Capital, Inc.		34,827,007	33,564,515	46,617
31419J-N5-3	FNMA Pool AE7611 3.000% 11/01/25		08/26/2010	UBS PaineWebber, Inc.		13,005,623	12,928,858	16,161
31419K-VW-2	FNMA Pool AE8728 3.000% 11/01/25		08/31/2010	UBS PaineWebber, Inc.		12,368,000	12,279,739	15,350
38373M-5H-9	GNMA REMIC 2009-7 Z 5.905% 12/16/50		12/01/2010	Interest Capitalization		548,006	548,006	
38373M-AR-1	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ) 7.028% 03/16/41		11/01/2010	Interest Capitalization		2,780,649	2,780,649	
38373M-AX-8	GNMA REMIC 2001-44 Z (ADJ-ACRL/FHA INSD) 6.877% 07/16/41		05/01/2010	Interest Capitalization		1,032,801	1,032,801	
38373M-BE-9	GNMA REMIC SER 2001-58 Z (PROJ Z-ADJ) 6.263% 09/16/41		12/01/2010	Interest Capitalization		1,136,585	1,136,585	
38373M-F3-9	GNMA REMIC GNR 2007-39 D 5.320% 08/16/39		11/18/2010	Stifel Nicolaus & Co., Inc.		10,931,250	10,000,000	32,511
38373M-FX-3	GNMA REMIC SER 2002-56 Z (ADJ-ACRL) 6.466% 06/16/42		12/01/2010	Interest Capitalization		173,430	173,430	
38373M-KF-6	GNMA REMIC GNR 2003-109 AB 4.018% 12/16/30		06/10/2010	Cantor Fitzgerald & Company		10,439,616	10,004,274	15,632
38373M-L8-1	GNMA REMIC GNR 2007-69 B 4.959% 06/16/30		04/20/2010	Raymond James Equities		3,174,609	3,000,000	9,092
38373M-P3-8	GNMA REMIC GNR 2007-77 B 4.314% 10/16/29		05/24/2010	RW Pressprich & Co., Inc.		3,156,385	3,010,000	9,378
38373M-RF-9	GNMA GNR 2005-59 B 4.816% 10/16/29		01/11/2010	RW Pressprich & Co., Inc.		1,584,023	1,500,000	2,609
38373M-TL-4	GNMA REMIC Series 2006-8 Class B 4.815% 02/16/30		01/13/2010	RW Pressprich & Co., Inc.		489,167	463,597	1,116
38373M-U2-4	GNMA REMIC GNR 2008-22 B 4.500% 12/16/38		07/21/2010	Royal Bank of Scotland		12,897,698	12,004,838	37,515
38373M-UH-1	GNMA REMIC GNMA GNR 2006-15 B 4.780% 09/16/31		07/27/2010	RW Pressprich & Co., Inc.		33,118,200	30,665,000	118,077
38373M-V3-1	GNMA REMIC GNR 2008-45 B 4.201% 07/16/31		05/26/2010	Various		6,275,391	6,000,000	9,102
38373M-WC-0	GNMA REMIC SERIES 2006 - 51 CLASS B 5.301% 04/16/37		09/23/2010	Credit Suisse First Boston		29,781,375	26,650,000	105,954
38373M-YG-9	GNMA REMIC SERIES 2007-12 CLASS B 5.140% 12/16/36		11/12/2010	Banc of America Securities		22,509,341	20,460,000	30,369
38373M-Z4-5	GNMA REMIC 2008-59 Class C 5.775% 06/16/32		04/06/2010	Various		16,035,609	14,650,000	43,946
38373Q-J7-7	GNMA REMIC SER 2003-56 DZ (PAC Z) 5.500% 06/16/33		12/01/2010	Interest Capitalization		146,742	146,742	
38373S-LY-1	GNMA REMIC SER 2003-12 OZ (PAC - Z) 5.250% 02/20/33		12/01/2010	Interest Capitalization		30,772	30,772	
38373T-Y5-8	GNMA REMIC SER 2002-9 Z (ACRL-ADJ) 6.803% 12/16/41		12/01/2010	Interest Capitalization		1,148,083	1,148,083	
38373V-T7-5	GNMA REMIC 2002-83 Class C 5.250% 09/16/27		03/19/2010	First Tennessee Bank		12,075,645	11,225,000	37,651
38373Y-6Y-5	GNMA REMIC GNR 2003-16 C 5.066% 08/16/28		05/19/2010	RW Pressprich & Co., Inc.		9,773,438	9,000,000	29,128
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E 4.430% 06/16/34		06/23/2010	First Tennessee Bank		37,295,405	35,429,804	117,716

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
38374B-JX-2	GNMA REMIC SER 2003-59 Z (PROJ-Z) 5.961% 06/16/43		12/01/2010	Interest Capitalization		1,145,312	1,145,312	
38374C-GS-4	GNMA REMIC SER 2003-76 PZ (PAC Z) 6.000% 09/20/33		12/01/2010	Interest Capitalization		448,284	448,284	
38374E-UE-5	GNMA REMIC SER 2003-98 ZK (PAC-Z) 6.000% 11/20/33		12/01/2010	Interest Capitalization		53,260	53,260	
38374L-5H-0	GOVERNMENT NATIONAL MTG ASSOC Series 2005-60 Class WZ 5.500% 09/20/35		12/01/2010	Interest Capitalization		300,304	300,304	
38374M-AB-5	GNMA Series 2005-79 Class B 4.646% 08/16/39		01/22/2010	RW Pressprich & Co., Inc.		421,750	400,000	1,303
38374M-CH-0	GNMA Series 2005-83 Class Z 5.000% 10/16/35		12/01/2010	Interest Capitalization		408,961	408,961	
38374M-WL-9	GNMA G2SF 5.5 5.500% 01/20/36		12/01/2010	Interest Capitalization		372,042	372,042	
38374Y-HL-0	GNMA GNR 2010-84 PH 4.500% 11/20/38		07/16/2010	Nomura Securities Int'l, Inc.		18,538,898	17,590,000	63,764
38376G-RK-8	GNMA GNR 2010-71 C 4.717% 10/16/47		05/27/2010	JP MORGAN EQUITIES		10,100,000	10,000,000	37,994
38376G-VW-7	GNMA GNR 2010-122 AC 7.000% 02/16/40		09/08/2010	Credit Suisse First Boston		12,004,381	9,972,487	56,234
38376K-C9-0	GNMA GNR 2009-91 MB 4.000% 10/16/24		02/04/2010	Morgan Stanley & Co., Inc.		10,716,703	11,100,000	9,867
38376P-EU-0	GNMA SERIES 2009-120 CLASS V 5.000% 12/20/20		10/06/2010	JP Morgan Securities, Inc.		8,696,725	7,691,963	11,752
38376P-TU-4	GNMA GNR 2009-125 MP 4.000% 12/16/24		02/16/2010	Morgan Stanley & Co., Inc.		191,844	200,000	400
38376T-DU-3	Gov National Mort Assoc GNR 2010-2 PV 5.000% 10/20/26		03/30/2010	Nomura Securities Int'l, Inc.		24,506,259	23,657,009	13,143
38376T-VX-7	Government National Mortgage A SERIES 20106 CLASS EB 4.000% 01/16/25		02/08/2010	Stone & Youngberg		9,875,520	10,201,489	11,335
38376V-BN-6	GNMA GNR 2010-20 PW 4.500% 09/16/38		04/28/2010	Banc of America Securities		11,450,268	11,506,000	2,877
38376V-VN-4	Government Nat Mort Assoc. GNR 2010-17 B 4.000% 02/16/25		02/12/2010	Nomura Securities Int'l, Inc.		9,759,791	10,158,182	28,217
38376W-4G-7	GNMA GNR 2010-33 PD 4.500% 06/20/39		05/07/2010	Morgan Stanley & Co., Inc.		13,096,830	13,060,607	17,958
38376W-NB-7	GNMA GNR 2010-24 QB 4.500% 04/20/39		04/29/2010	Nomura Securities Int'l, Inc.		9,820,709	9,833,000	3,687
38376X-DP-5	GNMA GNR 2010-39 NP 4.500% 06/20/39		05/03/2010	Deutsche Bank Securities, Inc.		14,776,601	14,937,648	9,336
38376X-UK-7	GNMA GNR 2010-30 PV 5.000% 12/20/26		04/06/2010	Nomura Securities Int'l, Inc.		9,652,397	9,422,000	10,469
38376X-VR-1	GNMA GNR 2010-30 NY 5.000% 12/16/26		04/06/2010	Nomura Securities Int'l, Inc.		6,674,434	6,500,000	7,222
38376Y-VT-5	GNMA GNR 2010-43 VN 5.000% 08/20/29		05/12/2010	Nomura Securities Int'l, Inc.		2,419,200	2,304,000	5,120
38377E-H2-3	GNMA 2010-60 AY 4.000% 05/16/25		07/15/2010	Deutsche Bank Securities, Inc.		1,384,392	1,361,000	2,873
38377E-K3-7	GNMA GNR 2010-60 QG 4.500% 03/20/39		05/19/2010	Mizuho Securities		6,828,900	6,695,000	22,596
38377E-QL-1	GNMA GNR 2010-67 JD 4.500% 05/20/39		05/25/2010	Morgan Stanley & Co., Inc.		8,503,021	8,261,000	27,881
38377E-RH-9	GNMA GNR 2010-67 GP 4.500% 03/20/39		05/26/2010	Morgan Stanley & Co., Inc.		19,741,838	19,264,000	
38377F-EK-3	GNMA GNR 2010-61 DB 4.000% 05/20/25		05/13/2010	Barclays Capital, Inc.		10,090,575	10,347,649	31,043
38377J-PR-8	GNMA SERIES 2010-98 CLASS VB 4.500% 02/20/29		10/20/2010	Barclays Capital, Inc.		8,971,865	8,269,000	24,807
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB 4.500% 09/20/39		11/08/2010	Nomura Securities Int'l, Inc.		8,769,494	8,156,483	11,215
38377L-WD-6	GNMA SERIES 2010-127 CLASS PD 4.000% 02/20/39		10/04/2010	Nomura Securities Int'l, Inc.		1,993,936	1,910,000	5,942
92261X-AB-4	Vendee Mortgage Trust VENDE 2010-1 DV 4.250% 05/15/21		04/15/2010	Various		10,007,866	9,628,734	23,871
3199999. Bonds - U.S. Special Revenues						565,784,916	542,181,420	1,146,112
01880F-AE-9	Alliant Holdings Term Loan 0.000% 08/21/14		12/22/2010	JP Morgan Securities, Inc.		544,500	550,000	
761520-AP-0	Revlon Cons Prod 6.000% 03/11/15		03/09/2010	Citigroup Global Markets		1,462,697	1,488,750	
00110N-AB-2	AGFS Funding Company 4.833% 04/21/15		04/16/2010	Banc of America Securities		192,075	195,000	
67574G-AB-5	Ocwen Financial Corp Bank Loans 9.000% 05/28/15		07/14/2010	Barclays Capital, Inc.		138,250	141,071	
640217-AE-5	NEIMAN MARCUS GROUP INC BANK LOANS 4.131% 04/06/16		11/17/2010	Tax Free Exchange		307,258	370,642	
76173F-AG-2	REYNOLDS GROUP HOLDING Bank Loans 6.500% 05/05/16		11/29/2010	Credit Suisse First Boston		3,282,500	3,250,000	
000000-00-0	DYNCORP INTERNATIONAL LLC 6.250% 07/07/16		12/07/2010	Banc of America Securities		755,606	748,125	
37249U-AG-1	GENTIVA HEALTH SERVICES Bank loans 6.750% 08/17/16		11/29/2010	Banc of America Securities		3,257,947	3,229,688	
21244N-AB-7	Convatec LTD Term Loan Tranche B-NEW 0.000% 12/01/16		12/21/2010	JMP Securities		497,500	500,000	
75966F-AK-6	Remy Intl Inc Term Loan Tranche B 0.000% 12/17/16		12/17/2010	Banc of America Securities		346,500	350,000	
000000-00-0	Virtual Radiolog Term Loan 0.000% 12/22/16		12/17/2010	GE Capital Corp.		689,500	700,000	
67073E-AG-5	Nuveen Extd TLB Bank loans 5.796% 05/31/17		12/31/2010	Taxable Exchange		232,787	245,362	
74981U-AB-7	Race Point Power 0.000% 11/09/17		12/22/2010	Barclays Capital, Inc.		539,000	550,000	
002824-AW-0	Abbott Laboratories BASIC 4.125% 05/27/20		05/24/2010	Various		24,839,148	24,800,000	
002824-AY-6	Abbott Laboratories 5.300% 05/27/40		05/24/2010	Morgan Stanley & Co., Inc.		14,884,200	15,000,000	
00430X-AD-9	ACCELLENT INC BASIC 8.375% 02/01/17		08/17/2010	Tax Free Exchange		745,413	750,000	
007903-AN-7	ADVANCED MICRO DEVICES 5.750% 08/15/12		04/30/2010	Various		2,397,203	2,400,000	41,420
008685-AB-5	AHOLD FINANCE USA INC 6.875% 05/01/29		12/03/2010	Various		28,556,533	25,200,000	396,764
018772-AM-5	ALLIANCE ONE INTL INC 10.000% 07/15/16		07/19/2010	Tax Free Exchange		1,222,438	1,250,000	1,389
03040W-AB-1	American Water 6.085% 10/15/17		04/12/2010	Various		23,642,780	22,000,000	410,738
031162-AN-0	AMGEN, INC. BASIC 0.125% 02/01/11		01/19/2010	Various		471,609	475,000	272
031162-AV-2	AMGEN, INC. 5.850% 06/01/17		06/04/2010	Various		24,892,413	21,920,000	173,449
031162-AX-8	AMGEN, INC. 6.150% 06/01/18		10/13/2010	Various		16,545,897	13,785,000	165,192
031162-BD-1	AMGEN, INC. 3.450% 10/01/20		10/12/2010	Various		18,070,270	18,000,000	21,563
035290-AJ-4	Anixter Interational Inc. 1.000% 02/15/13		10/28/2010	Various		4,965,289	5,050,000	7,891
037411-AX-3	APACHE CORP 3.625% 02/01/21		11/30/2010	JP Morgan Securities, Inc.		1,979,400	2,000,000	
039483-AR-3	ARCHER DANIELS MIDLAND CO 6.625% 05/01/29		07/16/2010	Dain Bosworth		5,998,050	5,000,000	73,611
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC 0.875% 02/15/14		12/20/2010	Various		2,681,605	2,725,000	7,523
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC 5.450% 03/15/18		10/27/2010	Various		14,322,245	12,500,000	171,448
047650-AA-4	ATKORE INTERNATIONAL INC 144A 9.875% 01/01/18		12/15/2010	Deutsche Bank Securities, Inc.		1,000,000	1,000,000	

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053611-AF-6	AVERY DENNISON CORP 5.375% 04/15/20		05/17/2010	Various		27,015,763	26,605,000	48,283
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT 5.710% 04/08/15		03/12/2010	Citigroup Global Markets		12,000,000	12,000,000	
053773-AM-9	AVIS BUDGET CAR RENTAL 8.250% 01/15/19		11/15/2010	Various		2,642,250	2,625,000	13,045
054303-A@-1	AVON PRODUCTS PRIVATE PLACEMENT 4.030% 11/23/20		11/10/2010	Merrill Lynch		26,000,000	26,000,000	
05523U-AG-5	BAE SYSTEMS HOLDINGS INC Series 144A 4.950% 06/01/14		07/27/2010	Credit Suisse First Boston		2,701,875	2,500,000	20,281
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 144A 6.375% 06/01/19		04/13/2010	Various		39,150,308	35,270,000	542,702
06406H-BM-0	BANK OF NEW YORK 5.450% 05/15/19		11/10/2010	First Tennessee Bank		23,179,225	19,875,000	465,956
06406H-BS-7	BANK OF NEW YORK MTN 2.500% 01/15/16		12/02/2010	JP Morgan Securities, Inc.		5,998,200	6,000,000	
071813-AY-5	BAXTER INT'L INC 5.375% 06/01/18		11/10/2010	Dain Bosworth		5,262,165	4,500,000	110,859
071813-BC-2	BAXTER INT'L INC 4.250% 03/15/20		03/04/2010	Deutsche Bank Securities, Inc.		3,984,480	4,000,000	
075811-AF-6	BECKMAN COULTER INC 7.000% 06/01/19		06/02/2010	RBC Dain Rauscher, Inc.		14,006,400	12,000,000	14,000
081437-AG-0	BEMIS CO INC 5.650% 08/01/14		02/05/2010	Credit Suisse First Boston		15,233,493	13,940,000	19,690
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		10/27/2010	Wachovia Capital Markets		950,000	950,000	
091797-AN-0	Black & Decker Corp 5.750% 11/15/16		10/05/2010	Various		18,892,188	16,545,000	228,587
09348T-AF-5	Blaze Recycling and Metals Al 13.000% 07/16/12		07/15/2010	Interest Capitalization		79,840	79,840	
097023-AZ-8	Boeing Co 4.875% 02/15/20		03/23/2010	RBC Dain Rauscher, Inc.		8,688,656	8,415,000	46,721
109043-AG-4	BRIGGS & STRATTON 6.875% 12/15/20		12/15/2010	Banc of America Securities		2,100,000	2,100,000	
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS 7.150% 06/15/23		03/10/2010	JP Morgan Securities, Inc.		3,593,550	3,000,000	53,625
12527G-AA-1	CF INDUSTRIES INC 6.875% 05/01/18		04/20/2010	JP Morgan Securities, Inc.		500,000	500,000	
12621E-AD-5	CNO FINANCIAL GROUP INC 144A 9.000% 01/15/18		12/14/2010	JP Morgan Securities, Inc.		900,000	900,000	
126650-BE-9	CVS CORP 6.125% 08/15/16		04/27/2010	Banc of America Securities		15,404,581	13,835,000	176,540
126650-BU-3	CVS CORP 4.750% 05/18/20		07/07/2010	Royal Bank of Scotland		8,214,320	8,000,000	57,000
12669E-JV-9	COUNTRYWIDE HOME LOANS SER 2003-J5 1A10 (ACRL-SUB) 5.500% 07/25/33		12/01/2010	Interest Capitalization		1,343,731	1,343,731	
12669E-ME-3	COUNTRYWIDE HOME LOANS SER 2003-18 A10 (ACRL-SUB) 5.500% 07/25/33		12/01/2010	Interest Capitalization		275,429	275,429	
12958R-AC-1	CALFRAC HOLDINGS LP 144A 7.500% 12/01/20		12/14/2010	Royal Bank of Canada		2,053,500	2,050,000	8,458
134429-AT-6	CAMPBELL SOUP CO 4.500% 02/15/19		11/16/2010	Various		21,081,738	19,101,000	214,937
134429-AV-1	CAMPBELL SOUP CO BASIC 3.050% 07/15/17		06/30/2010	JP Morgan Securities, Inc.		4,985,550	5,000,000	
14149Y-AT-5	CARDINAL HEALTH INC 4.625% 12/15/20		12/09/2010	Various		9,984,950	10,000,000	642
141781-AX-2	Cargill Inc Series 144A 6.000% 11/27/17		05/07/2010	First Tennessee Bank		13,491,850	12,000,000	329,167
14912L-4E-8	Caterpillar Finl Svcs 7.150% 02/15/19		05/06/2010	Barclays Capital, Inc.		4,214,105	3,500,000	59,782
159864-AB-3	CHARLES RIVER LABORATORI 2.250% 06/15/13		10/28/2010	Various		1,926,829	1,950,000	10,817
16359R-AC-7	Chemed Corp 1.875% 05/15/14		11/19/2010	Various		959,021	1,000,000	4,983
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250% 12/15/38		12/08/2010	Various		1,529,297	2,000,000	21,826
170032-AT-3	CHIQUITA BRANDS 4.250% 08/15/16		12/06/2010	Miller Tabak Roberts		343,974	375,000	5,006
17025A-AL-6	Countrywide Home Loans 2006-17 A11 6.000% 12/25/36		12/01/2010	Interest Capitalization		632,984	632,984	
171871-AN-6	CINCINNATI BELL INC 8.375% 10/15/20		10/07/2010	Barclays Capital, Inc.		2,540,000	2,540,000	
17252M-AH-3	CINTAS CORPORATION NO. 2 BASIC 6.125% 12/01/17		08/13/2010	Wells Fargo Brokerage Svcs.		5,385,015	4,500,000	58,953
17305E-DE-2	Citibank Credit Card Issuance 2006-A3 A3 5.300% 03/15/18		03/11/2010	Banc of America Securities		2,358,785	2,150,000	317
18538R-AD-5	CLEARWATER PAPER CORP SERIES 144A 7.125% 11/01/18		10/14/2010	Banc of America Securities		1,285,000	1,285,000	
193459-AH-7	Coleman Cable Inc. 9.000% 02/15/18		07/16/2010	Tax Free Exchange		662,674	675,000	28,013
20030N-AR-2	Comcast Corp 5.875% 02/15/18		02/11/2010	First Tennessee Bank		10,632,400	10,000,000	3,264
205887-BF-8	CONAGRA FOODS INC 7.000% 04/15/19		05/10/2010	Barclays Capital, Inc.		5,846,700	5,000,000	27,222
216871-AC-7	COOPER US INC BASIC 6.100% 07/01/17		11/09/2010	Various		11,123,290	9,500,000	214,432
216871-AE-3	COOPER US INC 3.875% 12/15/20		12/02/2010	Goldman Sachs & Co.		9,971,600	10,000,000	
219350-AS-4	CORNING INC 6.625% 05/15/19		05/19/2010	Various		19,727,981	17,405,000	272,913
219350-AU-9	CORNING INC 4.250% 08/15/20		11/02/2010	Various		14,393,280	14,000,000	61,507
22160K-AC-9	COSTCO WHOLESALE CORP 5.500% 03/15/17		06/30/2010	Wells Fargo Brokerage Svcs.		22,981,400	20,000,000	339,167
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SER 2003-25 1A9 (ACRL) 5.500% 10/25/33		12/01/2010	Interest Capitalization		116,716	116,716	
226566-AL-1	CRICKET COMMUNICATIONS I Series 144A 7.750% 10/15/20		11/05/2010	Goldman Sachs & Co.		2,507,237	2,550,000	
235851-AG-7	DANAHER CORP 5.625% 01/15/18		12/21/2010	Mizuho Securities		5,662,650	5,000,000	126,563
237266-AB-7	DARLING INTERNATIONAL IN 144A 8.500% 12/15/18		12/03/2010	JMP Securities		500,000	500,000	
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		02/03/2010	JP Morgan Securities, Inc.		697,000	697,000	
25389M-AC-3	DIGITALGLOBE INC 10.500% 05/01/14		06/17/2010	Tax Free Exchange		179,350	185,000	2,482
26483E-AE-0	DUN & BRADSTREET CORP 2.875% 11/15/15		11/29/2010	Barclays Capital, Inc.		6,973,046	6,950,000	2,044
26817C-AA-9	DYNCORP INTERNTL INC Series 144A 10.375% 07/01/17		08/18/2010	Citibank Mortgages		503,425	500,000	6,628
26884L-AA-7	EQT Corp 8.125% 06/01/19		10/26/2010	Various		8,971,052	7,318,000	242,872
278058-DH-2	EATON CORP 6.950% 03/20/19		01/08/2010	First Tennessee Securities		5,824,500	5,000,000	109,076
281023-AU-5	EDISON MISSION 7.000% 05/15/17		12/13/2010	Miller Tabak Roberts		923,453	1,175,000	6,674
29264F-AC-0	ENDO PHARMACEUT HLDGS IN SERIES 144A 7.000% 12/15/20		11/18/2010	JP Morgan Securities, Inc.		1,982,100	2,000,000	
29273V-AC-4	ENERGY TRANSFER EQUITY 7.500% 10/15/20		09/15/2010	CS FIRST BOSTON		500,000	500,000	
302106-AB-5	EXOPAC HOLDING CORP 11.250% 02/01/14		11/23/2010	Tax Free Exchange		525,000	525,000	18,375
302182-AD-2	EXPRESS SCRIPTS INC 6.250% 06/15/14		03/18/2010	Credit Suisse First Boston		11,155,800	10,000,000	170,139
30250X-AA-9	FGI Operating Co Inc 10.250% 08/01/15		12/02/2010	Tax Free Exchange		294,609	300,000	10,335
315292-AK-8	FERRELLGAS LP/FERRELLGAS 144A 6.500% 05/01/21		11/09/2010	JP Morgan Securities, Inc.		500,000	500,000	

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319963-AY-0	FIRST DATA CORP 144A 8.250% 01/15/21		12/15/2010	Tax Free Exchange		776,803	944,000	
319963-BA-1	FIRST DATA CORP 144A 12.625% 01/15/21		12/15/2010	Tax Free Exchange		776,803	944,000	
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL) 5.250% 07/25/33		08/01/2010	Interest Capitalization		2,190	2,190	
341081-FD-4	FLORIDA POWER & LIGHT 5.250% 02/01/41		12/06/2010	Wells Fargo Brokerage Svcs.		9,975,200	10,000,000	
35914P-AK-1	FRONTIER OIL CORP 6.875% 11/15/18		11/09/2010	UBS Securities, Inc.		500,000	500,000	
36185N-K9-0	GMAC MTG CORP LOAN SER 2003-J9 A8 (ACRL-NAS) 5.500% 01/25/34		12/01/2010	Interest Capitalization		595,858	595,858	
368682-AN-0	GENCORP INC 4.063% 12/31/39		12/21/2010	Tax Free Exchange		310,894	350,000	6,754
369604-BC-6	GENERAL ELECTRIC CO 5.250% 12/06/17		04/08/2010	Credit Suisse First Boston		26,432,250	25,000,000	463,021
36962G-U6-9	GENERAL ELEC CAP CORP 5.000% 01/08/16		11/24/2010	Credit Suisse First Boston		21,873,800	20,000,000	394,444
370334-BB-9	GENERAL MILLS INC 5.700% 02/15/17		04/15/2010	RBC Dain Rauscher, Inc.		1,924,283	1,750,000	18,010
370334-BH-6	GENERAL MILLS INC 5.650% 02/15/19		04/23/2010	Credit Suisse First Boston		10,879,300	10,000,000	114,569
370334-BJ-2	GENERAL MILLS INC 5.400% 06/15/40		12/17/2010	Dain Bosworth		4,933,150	5,000,000	5,250
37247A-AB-8	GENTIVA HEALTH SERVICES 11.500% 09/01/18		12/15/2010	Broadpoint		1,008,250	925,000	36,345
37247A-AB-8	GENTIVA HEALTH SERVICES 11.500% 09/01/18		12/16/2010	Tax Free Exchange		750,000	750,000	28,510
372917-AQ-7	GENZYME CORP 3.625% 06/15/15		10/21/2010	Tax Free Exchange		14,955,587	15,000,000	187,292
372917-AS-3	GENZYME CORP 5.000% 06/15/20		10/21/2010	Tax Free Exchange		14,881,141	15,000,000	258,333
375558-AH-6	Gilead Sciences 0.625% 05/01/13		09/07/2010	Various		867,666	800,000	1,407
375558-AL-7	Gilead Sciences, Inc. Series 144A 1.000% 05/01/14		12/17/2010	Various		2,759,313	2,700,000	2,869
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC 5.650% 05/15/18		03/09/2010	JP Morgan Securities, Inc.		12,264,098	11,196,000	205,587
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC 6.375% 05/15/38		04/12/2010	First Tennessee Bank		11,132,600	10,000,000	265,625
382388-AS-5	GOODRICH CORP 6.290% 07/01/16		05/19/2010	Various		10,669,852	9,243,000	218,250
382388-AV-8	Goodrich Corporation 6.125% 03/01/19		11/29/2010	Various		14,341,105	12,250,000	119,055
382388-AW-6	Goodrich Corporation 4.875% 03/01/20		10/22/2010	Various		8,790,866	8,150,000	132,898
382388-AX-4	Goodrich Corporation BASIC 3.600% 02/01/21		10/20/2010	Banc of America Securities		17,508,425	17,500,000	31,500
39153L-AB-2	Greatbatch Inc 2.250% 06/15/13		12/15/2010	Various		2,966,192	3,200,000	22,720
404119-BD-0	HCA - THE HEALTHCARE CO BASIC 9.875% 02/15/17		06/02/2010	Tax Free Exchange		97,041	100,000	
413875-AJ-4	HARRIS CORPORATION 5.000% 10/01/15		07/13/2010	Morgan Stanley & Co., Inc.		10,713,900	10,000,000	145,833
413875-AL-9	HARRIS CORPORATION 6.375% 06/15/19		11/08/2010	Goldman Sachs & Co.		5,745,152	4,900,000	127,553
413875-AN-5	HARRIS CORPORATION 6.150% 12/15/40		11/30/2010	JP Morgan Securities, Inc.		7,459,050	7,500,000	
418056-AP-2	Hasbro Inc 6.300% 09/15/17		05/11/2010	Various		21,900,100	20,000,000	206,500
42307T-AH-1	HEINZ H J CO 144A 7.125% 08/01/39		04/12/2010	RBC Dain Rauscher, Inc.		12,645,600	11,000,000	161,104
437076-AP-7	HOME DEPOT INC 5.400% 03/01/16		11/29/2010	First Tennessee Bank		12,974,252	11,364,000	155,119
437076-AT-9	HOME DEPOT INC 3.950% 09/15/20		12/21/2010	Various		9,006,310	9,000,000	75,489
438516-AX-4	HONEYWELL INC BASIC 5.300% 03/01/18		10/18/2010	Banc of America Securities		8,804,000	7,500,000	52,632
443510-AF-9	HUBBELL INC 3.625% 11/15/22		11/09/2010	JP Morgan Securities, Inc.		7,879,040	8,000,000	
45167R-AE-4	IDEX CORP 4.500% 12/15/20		12/01/2010	Banc of America Securities		11,936,760	12,000,000	
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SER 2003-A6 A6 (ACRL-SUB) 5.500% 07/25/33		12/01/2010	Interest Capitalization		546,430	546,430	
458665-AP-1	INTERFACE INC SERIES 144A 7.625% 12/01/18		11/19/2010	Banc of America Securities		1,500,000	1,500,000	
45874Q-AA-8	INTERLINE BRANDS INC 144A 7.000% 11/15/18		11/04/2010	Barclays Capital, Inc.		600,000	600,000	
466313-AF-0	JABIL CIRCUIT INC 5.625% 12/15/20		10/28/2010	JP Morgan Securities, Inc.		3,810,000	3,810,000	
471109-AE-8	JARDEN CORP 6.125% 11/15/22		11/02/2010	Barclays Capital, Inc.		1,700,000	1,700,000	
478366-AR-8	JOHNSON CONTROLS INC 5.500% 01/15/16		10/27/2010	Various		7,356,640	6,500,000	81,889
478366-AU-1	JOHNSON CONTROLS INC BASIC 5.000% 03/30/20		12/21/2010	Various		31,647,033	29,875,000	479,167
487836-BD-9	KELLOGG COMPANY 4.000% 12/15/20		12/20/2010	Various		36,978,035	37,500,000	10,889
491674-BD-8	KENTUCKY UTILITIES 144A 3.250% 11/01/20		11/08/2010	Credit Suisse First Boston		9,962,200	10,000,000	
501044-CH-2	Kroger Co 6.150% 01/15/20		05/19/2010	Various		16,696,400	15,000,000	283,583
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000% 08/01/35		10/21/2010	Various		1,208,788	1,200,000	7,892
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 10/01/16		09/23/2010	Banc of America Securities		791,432	800,000	
532457-BA-5	LILLY (ELI) & CO. 5.550% 03/15/37		12/06/2010	Credit Suisse First Boston		5,770,325	5,500,000	71,225
532457-BC-1	LILLY (ELI) & CO. BASIC 5.950% 11/15/37		09/09/2010	Dain Bosworth		9,847,420	8,500,000	167,178
537535-AB-2	LITTLE TRAV BAY ODAWA IN 144A 9.000% 08/31/20		11/30/2010	Taxable Exchange		178,815	525,000	
539830-AT-6	LOCKHEED MARTIN CORP 4.250% 11/15/19		11/10/2010	First Tennessee Bank		5,376,450	5,000,000	590
548661-AH-0	LOWE'S COS INC 6.875% 02/15/28		05/24/2010	Banc of America Securities		8,114,440	6,780,000	132,069
548661-CQ-8	LOWE'S COS INC 4.625% 04/15/20		05/19/2010	Various		29,877,723	29,275,000	84,660
548661-CT-2	LOWE'S COS INC 3.750% 04/15/21		11/17/2010	Wells Fargo Brokerage Svcs.		14,994,000	15,000,000	
549271-AG-9	LUBRIZOL 8.875% 02/01/19		03/24/2010	Various		52,571,175	40,990,000	528,277
55265K-QH-5	MASTR ASSET SECURITIZATION TRU SER 2003-1 2A13 (ACRL) 5.750% 02/25/33		11/01/2010	Interest Capitalization		87,500	87,500	
571900-AZ-2	Marriott International 5.810% 11/10/15		05/06/2010	Banc of America Securities		35,378,318	32,800,000	147,316
571903-AG-8	MARRIOTT INTERNATIONAL 6.375% 06/15/17		11/12/2010	Banc of America Securities		9,112,681	8,051,000	198,215
577081-AT-9	MATTEL INC 4.350% 10/01/20		09/23/2010	Banc of America Securities		2,494,375	2,500,000	
579780-AF-4	MCCORMICK & CO 5.750% 12/15/17		10/18/2010	Wells Fargo Brokerage Svcs.		5,899,850	5,000,000	100,625
58013M-EG-5	MCDONALD'S CORP MTN 5.000% 02/01/19		11/09/2010	Banc of America Securities		10,504,217	9,115,000	131,661
584045-AA-6	Medassets Inc 144A 8.000% 11/15/18		11/09/2010	JP Morgan Securities, Inc.		800,000	800,000	
585055-AL-0	MEDTRONIC INC 1.500% 04/15/11		04/08/2010	Various		331,000	325,000	1,619

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
589331-AN-7	MERCK AND CO.,INC. 5.000% 06/30/19		02/03/2010	First Tennessee Bank		11,841,342	11,350,000	59,903
591709-AL-4	METROPCS WIRELESS INC 6.625% 11/15/20		11/05/2010	JP Morgan Securities, Inc.		1,175,000	1,175,000	
62704P-AA-1	MURRAY ENERGY CORP 144A 10.250% 10/15/15		11/30/2010	Jefferies & Co., Inc.		1,004,250	975,000	46,638
62875U-AA-3	NBC UNIVERSAL Series 144A 5.150% 04/30/20		04/27/2010	JP Morgan Securities, Inc.		41,435,675	41,500,000	
62875U-AF-2	NBC UNIVERSAL Series 144A 3.650% 04/30/15		04/27/2010	Goldman Sachs & Co.		7,483,350	7,500,000	
628782-AG-9	NBTY INC SERIES 144A 9.000% 10/01/18		09/22/2010	Banc of America Securities		400,000	400,000	
629377-BH-4	NRG ENERGY INC. Series 144A 8.250% 09/01/20		08/17/2010	Citigroup Global Markets		1,175,000	1,175,000	
629855-AQ-0	NALCO COMPANY SERIES 144A 6.625% 01/15/19		12/09/2010	Goldman Sachs & Co.		1,130,000	1,130,000	
631005-BB-0	Narragansett EL Series 144A 4.534% 03/15/20		03/18/2010	Various		25,008,800	25,000,000	
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT 8.375% 08/01/15		05/04/2010	Taxable Exchange		1	500,000	
65543A-AB-0	NORANDA ALUMINUM ACQ 5.193% 05/15/15		11/15/2010	Interest Capitalization		127,976	127,976	
655664-AK-6	Nordstrom Inc 6.250% 01/15/18		08/18/2010	Various		49,601,918	43,625,000	910,026
655664-AN-0	Nordstrom Inc BASIC 4.750% 05/01/20		07/01/2010	First Tennessee Bank		10,422,500	10,000,000	97,639
655844-BC-1	Norfolk Southern Corp 5.900% 06/15/19		05/25/2010	First Tennessee Securities		9,047,520	8,000,000	213,711
665828-AA-7	NORTHERN TIER ENERGY LLC SERIES 144A 10.500% 12/01/17		11/22/2010	Goldman Sachs & Co.		3,000,000	3,000,000	
66586G-CD-7	NORTHERN TRUST CO 6.500% 08/15/18		12/06/2010	First Tennessee Bank		15,263,744	12,575,000	173,058
666807-BA-9	NORTHROP-GRUMMAN CORP 5.050% 08/01/19		03/02/2010	Credit Suisse First Boston		8,295,520	8,000,000	38,156
666807-BB-7	NORTHROP-GRUMMAN CORP 3.700% 08/01/14		02/10/2010	Credit Suisse First Boston		11,458,787	11,115,000	17,136
67109@-AC-1	OWT-HOMELITE ROYAL PRIVATE PLACEMENT 7.170% 03/22/12		06/04/2010	Tax Free Exchange		8,350,000	8,350,000	
69073T-AQ-6	Owens-Brockway Series 144A 3.000% 06/01/15		05/03/2010	Deutsche Bank Securities, Inc.		400,000	400,000	
693320-AN-3	PHH CORP 4.000% 09/01/14		10/08/2010	Tax Free Exchange		1,078,952	1,125,000	4,625
693492-AC-4	PINAFORE LLC/INC SERIES 144A 9.000% 10/01/18		09/21/2010	Banc of America Securities		300,000	300,000	
693506-BB-2	PPG INDUSTRIES 6.650% 03/15/18		10/18/2010	Various		17,933,100	15,000,000	282,625
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		11/29/2010	Deutsche Bank Securities, Inc.		3,135,000	3,000,000	112,417
696429-AC-3	PALL CORP 5.000% 06/15/20		08/30/2010	Various		17,593,802	17,100,000	55,333
70109H-AH-8	Parker - Hannifin Corp 5.500% 05/15/18		09/15/2010	First Tennessee Securities		5,814,700	5,000,000	95,486
707882-AA-4	PENN VIRGINIA CORP 4.500% 11/15/12		03/16/2010	JP Morgan Securities, Inc.		238,436	250,000	3,800
70788A-AA-6	Penn Virginia Resource 8.250% 04/15/18		07/01/2010	Wachovia Bank of Georgia		298,625	300,000	1,604
714290-B@-1	Perrigo Company Private Placement 5.450% 04/30/22		04/09/2010	JP Morgan Securities, Inc.		8,000,000	8,000,000	
72147K-AA-6	PILGRIM'S PRIDE CORP SERIES 144A 7.875% 12/15/18		12/09/2010	Barclays Capital, Inc.		1,052,273	1,060,000	
73179V-AD-5	POLYPORE INTERNATIONAL I Series 144A 7.500% 11/15/17		11/10/2010	JP Morgan Securities, Inc.		350,000	350,000	
74005P-AP-9	PRAXAIR, INC 5.200% 03/15/17		09/29/2010	Various		20,113,485	18,290,000	151,688
748356-AA-0	QUESTAR CORP 2.750% 02/01/16		12/07/2010	Barclays Capital, Inc.		2,994,930	3,000,000	
74959G-AC-4	REYNOLDS GRP ISS/REYNOLD SERIES 144A 9.000% 04/15/19		10/06/2010	Credit Suisse First Boston		850,000	850,000	
74973W-AA-5	RTI INTERNATIONAL METALS INC 3.000% 12/01/15		12/09/2010	Friedman Billings Ramsey & Co.		175,000	175,000	
755111-BR-1	RAYTHEON COMPANY 4.400% 02/15/20		11/15/2010	First Tennessee Bank		9,822,288	9,200,000	104,573
755111-BT-7	RAYTHEON COMPANY 3.125% 10/15/20		11/22/2010	Various		29,273,100	30,000,000	46,875
78355H-JL-4	RYDER SYSTEM INC MTN 5.850% 03/01/14		02/23/2010	First Tennessee Bank		13,947,830	13,000,000	369,688
786514-BR-9	SAFEWAY INC SWY Snr Unsec Deb 5.000% 08/15/19		04/22/2010	Various		20,524,150	20,000,000	188,889
786514-BS-7	SAFEWAY INC BASIC 3.950% 08/15/20		08/11/2010	Banc of America Securities		20,146,000	20,000,000	28,528
790849-AH-6	ST JUDE MEDICAL INC. 2.500% 01/15/16		12/02/2010	Banc of America Securities		2,500,775	2,500,000	174
80007P-AH-2	SANDRIDGE ENERGY INC SERIES 144A 9.875% 05/15/16		10/07/2010	Barclays Capital, Inc.		1,055,000	1,000,000	40,597
806605-AJ-0	SCHERING-PLOUGH BASIC 6.000% 09/15/17		06/23/2010	JP Morgan Securities, Inc.		11,671,900	10,000,000	171,667
80874Y-AG-5	SCIENTIFIC GAMES INTERNA 9.250% 06/15/19		05/27/2010	Tax Free Exchange		202,933	200,000	8,325
810186-AJ-5	SCOTTS COMPANY 144A 6.625% 12/15/20		12/13/2010	Banc of America Securities		4,000,000	4,000,000	
817082-AF-7	SENECA GAMING CORP 144A 8.250% 12/01/18		11/29/2010	Banc of America Securities		2,650,000	2,650,000	6,417
824348-AN-6	Sherwin-Williams Co. 3.125% 12/15/14		03/15/2010	Dain Bosworth		10,551,730	10,500,000	66,884
828807-BZ-9	SIMON PROPERTY GROUP INC 6.125% 05/30/18		08/09/2010	Various		21,718,216	18,950,000	232,138
832248-AR-9	SMITHFIELD FOODS INC 4.000% 06/30/13		08/03/2010	Various		1,358,684	1,375,000	4,133
833034-AH-4	SNAP-ON INC. 6.125% 09/01/21		09/02/2010	Wells Fargo Brokerage Svcs.		11,107,900	10,000,000	11,910
833034-AJ-0	SNAP-ON INC. 4.250% 01/15/18		12/09/2010	JMP Securities		4,986,150	5,000,000	
86881R-AA-1	Surgical Care Affiliates Series 144A 8.875% 07/15/15		01/15/2010	Interest Capitalization		55,233	55,233	
87158X-AA-2	SYNCREON GLOBAL IRE/FIN Series 144A 9.500% 05/01/18		09/09/2010	JP Morgan Securities, Inc.		493,750	500,000	17,681
87305Q-BW-0	TTX CORP Series 144A 4.900% 03/01/15		11/29/2010	Credit Suisse First Boston		8,245,800	7,500,000	92,896
87612E-AV-8	TARGET CORP 3.875% 07/15/20		08/05/2010	Various		30,142,600	30,000,000	25,833
881448-AH-7	TERREMARK WORLDWIDE INC 12.000% 06/15/17		06/17/2010	Tax Free Exchange		663,696	695,000	463
88732J-AV-0	Time Warner Cable 3.500% 02/01/15		02/10/2010	Dain Bosworth		6,005,700	6,000,000	37,917
88732J-AW-8	Time Warner Cable 5.000% 02/01/20		08/03/2010	Various		45,002,543	45,250,000	283,090
88830M-AE-2	TITAN INTL INC SERIES 144A 7.875% 10/01/17		09/22/2010	Goldman Sachs & Co.		1,000,000	1,000,000	
893647-AN-7	TRANSDIGM INC 144A 7.750% 12/15/18		12/01/2010	UBS Securities, Inc.		3,000,000	3,000,000	
896522-AF-6	TRINITY INDUSTRIES 3.875% 06/01/36		11/22/2010	Various		1,366,713	1,650,000	17,432
9021EQ-AD-6	Tyco/tyco intl fin sa 6.875% 01/15/21		01/05/2010	Robert W. Baird & Co., Inc.		17,153,700	15,000,000	495,573
902549-AH-7	UNITED CONTINENTAL HLDGS 4.500% 06/30/21		10/18/2010	Credit Suisse First Boston		1,206,945	1,175,000	15,019
90333E-AC-2	Usec Inc 3.000% 10/01/14		12/30/2010	Various		6,878,930	9,050,000	69,925

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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
904201-AA-8	UMBRELLA AQUISITION Series 144A 9.750% 03/15/15		09/15/2010	Interest Capitalization		567,067	567,067	
904764-AK-3	UNILEVER CAPITAL BASIC 4.800% 02/15/19		07/19/2010	Royal Bank of Scotland		3,429,168	3,114,000	65,186
907818-DD-7	UNION PACIFIC CORP 6.125% 02/15/20		03/10/2010	JP Morgan Securities, Inc.		17,476,210	16,000,000	81,667
909205-AB-2	Unisource Energy Corp 4.500% 03/01/35		11/03/2010	Various		764,879	750,000	8,138
913017-BQ-1	UNITED TECHNOLOGIES BASIC 6.125% 02/01/19		06/01/2010	Various		23,561,616	20,640,000	263,579
913017-BR-9	UNITED TECHNOLOGIES 4.500% 04/15/20		02/23/2010	Citigroup Global Markets		9,950,100	10,000,000	
918436-AD-8	VWR Funding Inc Series B 10.250% 07/15/15		01/15/2010	Interest Capitalization		112,500	112,500	
920355-AE-4	VALSPAR CORP 6.050% 05/01/17		10/06/2010	First Tennessee Bank		5,698,350	5,000,000	135,285
92922F-RE-0	WASHINGTON MUTUAL SER 2004-CB1 3A3 (ACRL) 5.500% 06/25/34		12/01/2010	Interest Capitalization		329,842	329,842	
931142-CB-7	WAL-MART STORES INC 5.250% 09/01/35		12/09/2010	Various		22,226,880	22,000,000	317,042
931142-CZ-4	WAL-MART STORES INC 3.250% 10/25/20		10/27/2010	JP Morgan Securities, Inc.		14,815,600	15,000,000	5,417
931422-AE-9	WALGREEN CO BASIC 5.250% 01/15/19		08/26/2010	Various		43,350,089	39,690,000	256,410
97654N-AA-2	Wireco Worldgroup Inc Series 144A 9.500% 05/15/17		05/14/2010	Goldman Sachs & Co.		487,645	500,000	
BL6660-36-1	BL CIT New TL Bank loans 5.921% 07/27/15		08/11/2010	Taxable Exchange		424,386	414,473	
BL7314-04-2	CDW Corp BL CDW TLB Ext 4.910% 07/15/17		12/17/2010	Tax Free Exchange		568,230	752,799	
PP5P0N-Z6-7	Niagara Bank Bank Loans 10.500% 06/29/14		11/29/2010	Interest Capitalization		12,314	12,314	
PP5P0N-Z6-7	Niagara Bank Bank Loans 10.500% 06/29/14		04/15/2010	Taxable Exchange		739,343	909,817	
000000-00-0	ABITIBI CONSOLIDATED INC ESCROW 8.850% 08/01/30	I	12/20/2010	Taxable Exchange			5,700,000	
496902-AD-9	KINROSS GOLD CORP 1.750% 03/15/28	A	07/08/2010	Various		2,257,065	2,225,000	8,427
552697-AE-4	MDC Partners Inc 11.000% 11/01/16	A	10/29/2010	Tax Free Exchange		479,022	500,000	27,194
552697-AF-1	MDC Partners Inc Series 144A 11.000% 11/01/16	A	05/11/2010	Goldman Sachs & Co.		560,560	539,000	2,141
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	12/02/2010	Various		556,908	550,000	1,842
67000X-AG-1	NOVELIS INC 144A 8.375% 12/15/17	A	12/10/2010	Citigroup Global Markets		3,665,000	3,665,000	
73755L-AH-0	POTASH CORP OF SASKATCHEWAN 4.875% 03/30/20	A	09/13/2010	Credit Suisse First Boston		5,369,450	5,000,000	112,396
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN 3.250% 12/01/17	A	11/23/2010	Banc of America Securities		21,664,394	21,725,000	
740212-AB-1	PRECISION DRILLING CORP 144A 6.625% 11/15/20	A	11/10/2010	Credit Suisse First Boston		1,075,000	1,075,000	
82934H-AF-8	Sino-Forest Corp Series 144A 6.250% 10/21/17	A	10/14/2010	Banc of America Securities		800,000	800,000	
893526-8Y-2	TRANS CANADA PIPELINES LTD 7.125% 01/15/19	A	01/19/2010	Various		15,414,050	13,000,000	119,542
893526-DH-3	TRANS CANADA PIPELINES LTD 3.400% 06/01/15	A	07/16/2010	Deutsche Bank Securities, Inc.		9,509,409	9,100,000	42,972
893526-DK-6	TRANS-CANADA PIPELINES 3.800% 10/01/20	A	10/25/2010	CS FIRST BOSTON		10,399,200	10,000,000	36,944
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A 7.875% 01/15/19	A	12/09/2010	Wells Fargo Securities LLC		789,006	795,000	
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A 6.875% 12/01/18	A	11/18/2010	Goldman Sachs & Co.		6,946,800	7,000,000	
000000-00-0	WORLDPAY Bank Loans 0.000% 08/06/17	F	10/18/2010	Goldman Sachs & Co.		247,500	250,000	
055451-AH-1	BHP BILLITON FIN USA LTD 6.500% 04/01/19	F	07/14/2010	Credit Suisse First Boston		9,879,034	8,280,000	161,460
204386-AM-8	CIE GEN GEOPHYSIQUE 9.500% 05/15/16	F	01/01/2010	Tax Free Exchange - Prior Period Adjustment		485,575	500,000	5,806
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC 4.375% 08/05/20	F	08/02/2010	Credit Suisse First Boston		18,975,680	19,000,000	
25156P-AL-7	DEUTSCHE TELEKOM INT FIN 6.750% 08/20/18	F	10/19/2010	Various		19,119,773	15,330,000	176,141
25156P-AM-5	DEUTSCHE TELEKOM INT FIN 4.875% 07/08/14	F	01/26/2010	Various		31,124,881	29,300,000	76,741
25156P-AN-3	DEUTSCHE TELEKOM INT FIN 6.000% 07/08/19	F	07/15/2010	Credit Suisse First Boston		6,768,926	6,074,000	12,148
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC 5.750% 10/23/17	F	04/30/2010	Knight Securities		11,110,350	10,000,000	17,569
268317-AB-0	Electricite de France Series 144A 6.500% 01/26/19	F	08/26/2010	Various		32,476,980	26,760,000	213,929
268317-AD-6	Electricite de France Series 144A 4.600% 01/27/20	F	01/29/2010	Various		16,354,095	16,500,000	12,842
302203-AA-2	Expro Finance Luxembourg Series 144A 8.500% 12/15/16	F	06/03/2010	JP Morgan Securities, Inc.		576,000	600,000	23,658
30251G-AA-5	FMG RESOURCES AUG 2006 7.000% 11/01/15	F	10/26/2010	JP Morgan Securities, Inc.		950,000	950,000	
35177P-AU-1	FRANCE TELECOM 2.125% 09/16/15	F	09/07/2010	Banc of America Securities		9,946,800	10,000,000	
37932J-AC-7	GLOBAL CROSSING LTD 12.000% 09/15/15	F	07/30/2010	Tax Free Exchange		698,119	710,000	31,950
45687A-AA-0	INGERSOLL-RAND GL HLD CO BASIC 6.875% 08/15/18	F	08/31/2010	Credit Suisse First Boston		4,860,000	4,000,000	13,750
485161-AJ-2	KANSAS CITY SOUTHERN MEX 144A 6.625% 12/15/20	F	12/14/2010	Banc of America Securities		4,000,000	4,000,000	
500472-AB-1	PHILIPS ELECTRONICS NV 5.750% 03/11/18	F	10/25/2010	Various		16,178,657	14,370,000	183,936
81180W-AB-7	SEAGATE HDD CAYMAN SERIES 144A 7.750% 12/15/18	F	12/16/2010	Various		2,105,000	2,100,000	1,507
826200-AC-1	SIEMENS FINANCIERINGSMAT Series 144A 5.750% 10/17/16	F	01/05/2010	Royal Bank of Canada		16,535,850	15,000,000	194,063
902118-BL-1	TYCO INT'L 8.500% 01/15/19	F	02/25/2010	First Tennessee Securities		24,968,400	20,000,000	221,944
92857W-AD-2	VODAFONE GROUP PLC 5.375% 01/30/15	F	05/24/2010	Barclays Capital, Inc.		32,607,300	30,000,000	524,063
P49488-AE-8	CEMENTOS DE CHIHUAHUA PRIVATE PLACEMENT 5.000% 05/27/15	F	06/01/2010	Taxable Exchange		10,896,578	12,947,473	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,326,824,539	2,181,443,810	19,444,828
000000-00-0	LLoyd's Bank 0.707% Perpet.	F	04/08/2010	Taxable Exchange		39,766	100,000	
FR0008-13-1	Banque Nationale De Paris 0.538% Perpet.	F	04/08/2010	Taxable Exchange		318,131	800,000	
ZZ2005-48-1	Midland Bank 2M 0.713% Perpet.	F	04/08/2010	Taxable Exchange		139,182	350,000	
ZZ2015-48-0	Standard chartered 3 0.608% Perpet.	F	04/08/2010	Taxable Exchange		59,650	150,000	
ZZ2018-84-9	Den Norske Bank 0.544% Perpet.	F	04/08/2010	Taxable Exchange		139,182	350,000	
ZZ2043-13-6	Midland Bank 0.707% Perpet.	F	04/08/2010	Taxable Exchange		79,533	200,000	
ZZ2057-87-0	HongKong and Shanghai Bank 0.413% Perpet.	F	04/08/2010	Taxable Exchange		278,365	700,000	
ZZ2062-41-7	Bergen Bank 0.632% Perpet.	F	04/08/2010	Taxable Exchange		139,182	350,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
ZZ2064-24-9	WestPac Bank 0.613% Perpet.	F	04/08/2010	Taxable Exchange		218,715	550,000	
ZZ2065-12-1	National Australia Bank 0.603% Perpet.	F	04/08/2010	Taxable Exchange		139,182	350,000	
ZZ2066-36-8	Australia and New Zealand Bank 0.600% Perpet.	F	04/08/2010	Taxable Exchange		218,715	550,000	
ZZ2067-35-8	Christinia Bank 0.630% Perpet.	F	04/08/2010	Taxable Exchange		278,365	700,000	
ZZ2078-09-0	Standard chartered 0.861% Perpet.	F	04/08/2010	Taxable Exchange		39,766	100,000	
4899999. Bonds - Hybrid Securities						2,087,734	5,250,000	
8399997. Total - Bonds - Part 3						3,000,872,766	2,831,502,402	20,806,743
8399998. Total - Bonds - Part 5						380,165,876	377,453,177	952,404
8399999. Total - Bonds						3,381,038,642	3,208,955,579	21,759,147
283678-20-9	EL PASO ENERGY CAP TRST		12/20/2010	Lazard Freres & Co.	7,200.000	281,160	0.00	
902973-86-6	U.S. BANCORP PREFERRED		06/10/2010	Tax Free Exchange	39,100.000	39,379,261	0.00	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						39,660,421	XXX	
8999997. Total - Preferred Stocks - Part 3						39,660,421	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						39,660,421	XXX	
000000-00-0	KNIA Holdings Rights Issue		04/15/2010	Taxable Exchange	15,387.000	98,011		
002824-10-0	Abbott Laboratories		12/16/2010	Various	62,200.000	2,965,571		
017361-10-6	ALLEGHENY ENERGY INC		12/20/2010	Various	162,000.000	3,719,228		
053015-10-3	AUTOMATIC DATA PROCESSING		12/22/2010	Various	58,500.000	2,528,489		
131347-30-4	CALPINE CORP COMMON		12/16/2010	Various	10,000.000	127,732		
134429-10-9	CAMPBELL SOUP CO		12/16/2010	Various	42,600.000	1,477,167		
16122M-10-0	CHARTER FINANCIAL CORP		12/02/2010	Various	4,200.000	35,778		
191216-10-0	COCA COLA CO		10/21/2010	Various	4,100.000	222,480		
19122T-10-9	Coca-Cola Enterprises		11/19/2010	Various	7,300.000	182,282		
19122T-10-9	Coca-Cola Enterprises		10/04/2010	Taxable Exchange	94,900.000	2,022,845		
20030N-20-0	Comcast Corp		10/21/2010	Various	19,800.000	330,548		
254687-10-6	THE WALT DISNEY CO.		10/21/2010	Knight Direct LLC	300.000	10,422		
257701-20-1	DONEGAL GROUP INC-CL A COMMON		12/16/2010	Various	16,900.000	229,401		
263534-10-9	DUPONT (EI) DE NEMOURS		12/16/2010	Various	27,100.000	1,286,805		
28336L-10-9	EL PASO CORPORATION		12/20/2010	Various	9,400.000	127,006		
31847R-10-2	First American Financial		12/20/2010	Various	67,700.000	907,034		
31847R-10-2	First American Financial		06/03/2010	Spin Off	1,800.000	26,274		
346233-10-9	Forestar Real Estate Group COMMON		12/23/2010	Various	7,800.000	134,500		
349631-10-1	FORTUNE BRANDS, INC.		12/23/2010	Various	13,500.000	693,937		
37244E-10-7	GenOn Energy Inc		12/22/2010	Various	65,000.000	248,472		
37244E-10-7	GenOn Energy Inc		12/06/2010	Taxable Exchange	1,813,560.000	6,646,521		
42809H-10-7	HESS CORP		10/21/2010	Knight Direct LLC	900.000	56,438		
478160-10-4	JOHNSON & JOHNSON		12/31/2010	Various	29,800.000	1,822,929		
540424-10-8	LOEWS CORP		12/30/2010	Various	20,300.000	782,610		
565849-10-6	MARATHON OIL CORP		12/16/2010	Various	88,000.000	2,918,101		
587902-10-7	MERCER INSURANCE GROUP INC COMMON		10/21/2010	Knight Direct LLC	900.000	16,090		
589433-10-1	Meredith Corp		10/21/2010	Knight Direct LLC	1,500.000	52,732		
640079-10-9	NEENAH PAPER INC		11/16/2010	Various	7,000.000	118,711		
651639-10-6	NEWMONT MINING CORP		11/16/2010	Various	26,000.000	1,478,699		
69860T-10-0	PANOLAM INDUSTRIES INTL		01/20/2010	Taxable Exchange	298.000	161,250		
717081-10-3	PFIZER INC		12/23/2010	Various	114,000.000	1,854,729		
737464-10-7	POST PROPERTIES INC		12/20/2010	Various	16,400.000	528,674		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		12/31/2010	Various	51,600.000	1,666,204		
803111-10-3	SARA LEE CORP		12/30/2010	Various	41,200.000	625,218		
855707-10-5	STATE AUTO FINANCIAL CORP		12/21/2010	Various	66,800.000	1,087,411		
868536-10-3	Supervalu Inc		12/21/2010	Various	63,100.000	766,935		
879433-10-0	TELEPHONE AND DATA SYSTEMS,INC		12/22/2010	Various	32,900.000	1,085,340		
884453-10-1	THOMAS PROPERTIES GROUP		12/09/2010	Knight Direct LLC	5,000.000	21,283		
890516-10-7	Tootsie Roll		11/16/2010	Various	13,100.000	344,874		
890516-10-7	Tootsie Roll		03/05/2010	Stock Dividend	4,136.000			
89816T-20-2	TRUMP ENTERTAINMENT RESORTS		07/19/2010	Tax Free Exchange	343.000	1,000		
90333E-10-8	Usec Inc		12/21/2010	Various	68,200.000	363,246		
931142-10-3	WAL-MART STORES INC		12/20/2010	Various	15,900.000	838,699		
931422-10-9	WALGREEN CO		12/16/2010	Various	81,900.000	2,562,052		
969490-10-1	CLAYTON WILLIAM COMMON		11/18/2010	Various	6,000.000	337,095		
984121-10-3	XEROX CORP		12/16/2010	Various	60,800.000	643,240		
003687-20-9	ABITIBI BOWATER INC COMMON	A	12/20/2010	Taxable Exchange	44,380.000	1,011,750		

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
067901-10-8	Barrick Gold Corp	A	12/16/2010	Various	19,300.000	928,198		
257559-20-3	DOMTAR CORP	A	12/30/2010	Various	28,700.000	1,741,830		
65334H-10-2	NEXEN INC COMMON	A	12/22/2010	Various	95,800.000	2,032,623		
666416-10-2	NORTHGATE MINERALS CORP	A	12/22/2010	Various	29,800.000	90,091		
68383K-10-9	OPTI CANADA INC COMMON	C	12/17/2010	Various	58,000.000	37,794		
887147-13-0	TIMBERWEST FOREST CRP	C	11/16/2010	BMO Capital	31,000.000	128,799		
887147-13-0	TIMBERWEST FOREST CRP	C	10/13/2010	Stock Dividend	3,615.000			
92849T-10-8	VITERRA INC.	C	12/22/2010	Various	20,500.000	172,463		
000000-00-0	PLATINUM UNDERWRITERS HLDGS	F	12/16/2010	Various	102,300.000	3,987,916		
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR	F	10/21/2010	Knight Direct LLC	600.000	27,425		
38059T-10-6	GOLD FIELDS LTD	F	12/22/2010	Various	133,400.000	1,991,515		
76026T-20-5	REPSOL SA SPONSORED ADR	F	03/08/2010	Various	39,100.000	920,008		
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD	F	11/16/2010	Various	9,100.000	186,124		
G0450A-10-5	Arch Capital Group Ltd	F	10/21/2010	Various	1,300.000	103,750		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						57,514,349	XXX	
084670-70-2	BERKSHIRE HATHAWAY INC		11/16/2010	Various	3,700.000	301,239		
084670-70-2	BERKSHIRE HATHAWAY INC		01/21/2010	Tax Free Exchange	44,100.000	2,517,635		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						2,818,874	XXX	
723682-10-0	Pioneer Fund A		12/31/2010	Pioneer	61.372	2,262		
724010-10-3	Pioneer Value Fund A		12/31/2010	Pioneer	30.197	335		
723750-10-8	Pioneer Mid Cap Value Fund A		12/31/2010	Pioneer	6.890	146		
72387P-72-6	Pioneer Governement Income Fund A		12/31/2010	Pioneer	2.826	29		
9299999. Common Stocks - Mutual Funds						2,772	XXX	
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2010	Pioneer	0.220			
9399999. Common Stocks - Money Market Mutual Funds							XXX	
9799997. Total - Common Stocks - Part 3						60,335,995	XXX	
9799998. Total - Common Stocks - Part 5						6,984,856	XXX	
9799999. Total - Common Stocks						67,320,851	XXX	
9899999. Total - Preferred and Common Stocks						106,981,272	XXX	
9999999 - Totals						3,488,019,914	XXX	21,759,147

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
313586-RC-5	FNMA SUB CAP DEBS 0.000% 10/09/19		04/06/2010	First Tennessee Securities		2,283,760	4,000,000	1,356,650	2,264,667		35,429		35,429		2,300,096		(16,336)	(16,336)		10/09/2019
36202C-QX-4	GNMA II POOL #2270 8.000% 08/20/26		12/01/2010	Paydown		1,150	1,150	1,162	1,160		(9)		(9)		1,150				47	08/20/2026
36203D-QC-7	GNMA POOL #346151 7.500% 04/15/23		12/01/2010	Paydown		65,527	65,527	67,503	67,349		(1,822)		(1,822)		65,527				3,278	04/15/2023
36203G-HA-4	GNMA POOL #348625 7.500% 04/15/23		12/01/2010	Paydown		1,216	1,216	1,250	1,248		(32)		(32)		1,216				50	04/15/2023
36203R-YD-5	GNMA POOL #357208 7.500% 05/15/23		12/01/2010	Paydown		9,525	9,525	9,857	9,710		(184)		(184)		9,525				385	05/15/2023
36204G-KR-2	GNMA POOL #369404 6.500% 02/15/24		12/01/2010	Paydown		656	656	566	579		77		77		656				23	02/15/2024
3620A2-T5-5	GNMA 5.000% 05/15/39		12/01/2010	Paydown		5,813,103	5,813,103	5,899,392	5,898,579		(85,476)		(85,476)		5,813,103				164,507	05/15/2039
3620AA-TX-6	Government National Mortgage A POOL 724266 5.500% 09/15/39		12/06/2010	RBS Greenwich Capital		7,512,033	6,912,582	7,281,974	7,279,811		5,995		5,995		7,285,806		226,227	226,227	388,641	09/15/2039
3620AA-TX-6	Government National Mortgage A POOL 724266 5.500% 09/15/39		12/01/2010	Paydown		3,077,525	3,077,525	3,241,981	3,241,018		(163,493)		(163,493)		3,077,525				97,294	09/15/2039
3620AC-6M-1	GNM 2009-20 A POOL 726376 5.000% 10/15/39		12/06/2010	Citibank Mortgages		3,727,932	3,480,872	3,639,143	3,638,966		2,283		2,283		3,641,249		86,683	86,683	177,911	10/15/2039
3620AC-6M-1	GNM 2009-20 A POOL 726376 5.000% 10/15/39		12/01/2010	Paydown		1,346,242	1,346,242	1,407,453	1,407,385		(61,144)		(61,144)		1,346,242				47,973	10/15/2039
36215K-W6-3	GNMA POOL #137569 11.000% 10/15/15		12/01/2010	Paydown		2,149	2,149	2,102	2,127		22		22		2,149				130	10/15/2015
36224L-J7-3	GNMA POOL #331586 7.500% 04/15/23		12/01/2010	Paydown		7,387	7,387	7,594	7,498		(112)		(112)		7,387				308	04/15/2023
36224P-VF-2	GNMA POOL #334614 7.500% 05/15/23		12/01/2010	Paydown		49,955	49,955	51,360	50,910		(955)		(955)		49,955				2,597	05/15/2023
36224S-JA-1	GNMA POOL #336957 7.000% 05/15/23		12/01/2010	Paydown		6,824	6,824	6,915	6,891		(67)		(67)		6,824				230	05/15/2023
36295P-U2-6	Government National Mortgage A POOL 676601 6.500% 11/15/37		12/01/2010	Paydown		1,960,575	1,960,575	2,065,586	2,059,580		(99,005)		(99,005)		1,960,575				65,603	11/15/2037
36295P-YT-3	Government National Mortgage A POOL 676722 5.500% 02/15/38		12/06/2010	RBS Greenwich Capital		3,654,621	3,362,987	3,526,407	3,523,239		4,890		4,890		3,528,129		126,492	126,492	189,075	02/15/2038
36295P-YT-3	Government National Mortgage A POOL 676722 5.500% 02/15/38		12/01/2010	Paydown		1,648,029	1,648,029	1,728,113	1,726,560		(78,531)		(78,531)		1,648,029				47,622	02/15/2038
36295Q-KU-3	Government National Mortgage A POOL 677207 6.500% 08/15/38		12/01/2010	Paydown		137,885	137,885	142,474	142,377		(4,492)		(4,492)		137,885				3,385	08/15/2038
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		08/01/2010	Paydown		389,100	389,100	397,003	396,829		(7,729)		(7,729)		389,100				7,177	10/15/2038
36296D-LC-0	Government National Mortgage A POOL 688023 6.000% 10/15/38		08/27/2010	BOLI- SA NY Community Bank		1,203,579	1,180,006	1,203,974	1,203,446		133		133		1,203,579				52,314	10/15/2038
36296F-MQ-3	Government National Mortgage A POOL 689867 6.500% 09/15/38		12/01/2010	Paydown		2,151,525	2,151,525	2,224,139	2,223,266		(71,741)		(71,741)		2,151,525				93,061	09/15/2038
36296N-W7-7	Government National Mortgage A POOL 696470 6.500% 08/15/38		12/01/2010	Paydown		389,984	389,984	402,964	402,759		(12,774)		(12,774)		389,984				7,904	08/15/2038
36296Q-3N-7	Government National Mortgage A POOL 698405 5.000% 07/15/39		12/01/2010	Paydown		5,592,687	5,592,687	5,728,135	5,727,283		(134,596)		(134,596)		5,592,687				186,521	07/15/2039
36296Q-H9-3	Government National Mortgage A POOL 697856 5.500% 02/15/39		12/01/2010	Paydown		2,264,997	2,264,997	2,375,062	2,373,341		(108,344)		(108,344)		2,264,997				61,998	02/15/2039
36296X-HC-1	Government National Mortgage A POOL 704127 5.500% 01/15/39		12/06/2010	Greenwich Mortgages, Inc.		4,126,329	3,797,053	3,918,084	3,915,609		3,431		3,431		3,919,040		207,289	207,289	213,479	01/15/2039
36296X-HC-1	Government National Mortgage A POOL 704127 5.500% 01/15/39		12/01/2010	Paydown		2,595,762	2,595,762	2,678,502	2,676,809		(81,048)		(81,048)		2,595,762				65,418	01/15/2039
36297A-KW-2	Government National Mortgage A POOL 706009 5.500% 01/15/39		12/06/2010	RBS Greenwich Capital		3,037,994	2,795,566	2,906,425	2,901,841		3,594		3,594		2,905,435		132,560	132,560	157,173	01/15/2039
36297A-KW-2	Government National Mortgage A POOL 706009 5.500% 01/15/39		12/01/2010	Paydown		2,579,486	2,579,486	2,672,858	2,668,967		(89,481)		(89,481)		2,579,486				67,828	01/15/2039
36297C-YC-7	Government National Mortgage A POOL 708207 5.500% 02/15/39		12/06/2010	RBS Greenwich Capital		5,679,331	5,226,128	5,360,047	5,358,331		3,618		3,618		5,361,949		317,382	317,382	293,824	02/15/2039
36297C-YC-7	Government National Mortgage A POOL 708207 5.500% 02/15/39		12/01/2010	Paydown		2,998,174	2,998,174	3,075,002	3,074,017		(75,844)		(75,844)		2,998,174				92,191	02/15/2039
36297E-YU-3	Government National Mortgage A 5.461% 08/20/59		11/01/2010	Paydown		554,743	554,743	587,867	588,205		(33,462)		(33,462)		554,743				15,196	08/20/2059
36297E-YV-1	Government National Mortgage A Pool # 710024 5.460% 08/20/59		11/01/2010	Paydown		1,464,458	1,464,458	1,556,216	1,556,585		(92,127)		(92,127)		1,464,458				56,685	08/20/2059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
912828-DP-2	US Treasury 4.000% 03/15/10		03/15/2010	Maturity		100,000	100,000	99,465	99,976		24		24		100,000				2,000	03/15/2010
0399999. Bonds - U.S. Governments						66,434,243	65,963,858	65,623,225	66,496,918		(1,142,972)		(1,142,972)		65,353,947		1,080,297	1,080,297	2,561,828	XXX
465139-DV-2	STATE OF ISRAEL-AID GTD SF BONDS 6.800% 02/15/12	F	08/15/2010	Redemption 100.0000		2,493,026	2,493,026	2,403,385	2,476,350		2,194		2,194		2,478,545		14,482	14,482	127,853	02/15/2012
592664-AA-4	METROPOLITANO DE LISBOA Series 144A 7.420% 10/15/16	F	10/15/2010	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				11,130	10/15/2016
B11204-ER-9	BELGIUM KINGDOM DEBS 9.200% 06/28/10	F	06/28/2010	Maturity		2,000,000	2,000,000	2,244,000	2,011,869		(11,869)		(11,869)		2,000,000				184,000	06/28/2010
1099999. Bonds - All Other Governments						4,693,026	4,693,026	4,847,385	4,688,219		(9,675)		(9,675)		4,678,545		14,482	14,482	322,983	XXX
156809-BV-6	CERRITOS CALIF PUB FING AUTH R TAXABLE LOS COYOTES SER B 7.750% 11/01/13		11/01/2010	Redemption 100.0000		120,000	120,000	141,588	129,795		(1,957)		(1,957)		127,837		(7,837)	(7,837)	9,300	11/01/2013
544389-X8-7	LOS ANGELES CALIF CMNTY REDEV TAXABLE TAX ALLOC SER E 4.875% 07/01/10		07/01/2010	Maturity		1,000,000	1,000,000	1,000,810	1,000,073		(73)		(73)		1,000,000				48,750	07/01/2010
786106-EF-7	SACRAMENTO CO CA PENS FNDG BND 95A (MBIA) 0.000% 08/15/10		08/15/2010	Maturity		14,965,000	14,965,000	4,998,460	14,304,307		660,693		660,693		14,965,000					08/15/2010
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,085,000	16,085,000	6,140,858	15,434,175		658,663		658,663		16,092,837		(7,837)	(7,837)	58,050	XXX
298263-VK-7	EULESS TX WTR & SWR - CTFS OBLIG 8.125% 08/01/25		10/18/2010	Call 100.0000		4,910,000	4,910,000	4,822,630	4,840,554		1,657		1,657		4,842,212		67,788	67,788	484,266	08/01/2025
31288E-Y3-5	FHLMC POOL #C76130 5.000% 02/01/33		12/01/2010	Paydown		304,085	304,085	302,185	302,244		1,841		1,841		304,085				8,477	02/01/2033
31288G-Q2-1	FHLMC POOL #C77673 5.000% 03/01/33		12/01/2010	Paydown		913,717	913,717	908,006	908,314		5,403		5,403		913,717				27,862	03/01/2033
31288G-S5-2	FHLMC POOL #C77740 5.000% 03/01/33		12/01/2010	Paydown		162,387	162,387	161,372	161,400		987		987		162,387				5,916	03/01/2033
31288W-EB-9	FHLMC POOL #406430 (ARM) 2.625% 03/01/22		12/01/2010	Paydown		3,110	3,110	3,098	3,098		12		12		3,110				48	03/01/2022
312906-J5-0	FHLMC REMIC SER 198-Z 8.500% 09/15/22		12/15/2010	Paydown		78,370	78,370	69,147	73,227		5,143		5,143		78,370				2,904	09/15/2022
312916-FL-8	FHLMC REMIC SER 1526-L (B-PAC) 6.500% 06/15/23		12/01/2010	Paydown		403,866	403,866	366,508	389,362		14,504		14,504		403,866				12,790	06/15/2023
312916-ZY-8	FHLMC REMIC SER 1562 Z (ACRL) 7.000% 07/15/23		12/01/2010	Paydown		499,334	499,334	471,199	484,392		14,942		14,942		499,334				18,843	07/15/2023
31292G-L8-7	FHLMC POOL #00351 8.000% 07/01/24		12/01/2010	Paydown		6,892	6,892	6,840	6,844		48		48		6,892				308	07/01/2024
31296L-PK-1	FHLMC POOL #A12226 5.000% 08/01/33		12/01/2010	Paydown		357,100	357,100	353,493	353,606		3,494		3,494		357,100				11,551	08/01/2033
31339L-MN-7	FHLMC REMIC SER 2395 VB (VADM) 6.000% 05/15/19		08/27/2010	BOLI- SA NY Community Bank		5,823,181	5,871,000	5,593,962	5,796,822		26,359		26,359		5,823,181				260,281	05/15/2019
31339L-MQ-0	FHLMC REMIC SER 2395 VA (VADM) 6.000% 10/15/12		12/01/2010	Paydown		650,150	650,150	697,591	660,817		(10,666)		(10,666)		650,150				30,488	12/15/2010
31339L-XW-5	FHLMC REMIC SER 2391 VQ (VADM) 6.000% 10/15/12		12/01/2010	Paydown		40,950	40,950	43,171	41,388		(438)		(438)		40,950				1,703	02/15/2011
31339N-TZ-9	FHLMC REMIC SER 2428 ED (B-PAC) 6.000% 03/15/17		12/01/2010	Paydown		1,603	1,603	1,597	1,598		5		5		1,603				51	03/15/2017
3133T0-J7-0	FHLMC REMIC SER 1578 K (B-PAC) 6.900% 09/15/23		12/01/2010	Paydown		135,601	135,601	129,045	132,794		2,807		2,807		135,601				5,128	09/15/2023
3133T0-VX-9	FHLMC REMIC SER 1560 Z (PAC Z) 7.000% 08/15/23		12/01/2010	Paydown		2,233,910	2,233,910	2,047,750	2,136,705		97,205		97,205		2,233,910				80,508	08/15/2023
3133T0-Y6-5	FHLMC REMIC SER 1572 ZZ 7.000% 09/15/23		12/01/2010	Call 98.9421		740,000	747,912	692,529	717,769		1,409		1,409		719,178		20,822	20,822	233,161	09/15/2023
3133T2-4T-4	FHLMC REMIC SER 1648-G (PAC1) 6.000% 12/15/23		12/01/2010	Paydown		702,559	702,559	571,268	662,748		39,811		39,811		702,559				27,478	12/15/2023
3133T3-3F-3	FHLMC REMIC SER 1676 KZ (PAC Z) 6.500% 02/15/24		12/01/2010	Paydown		1,560,438	1,560,438	1,426,226	1,496,635		63,803		63,803		1,560,438				54,371	02/15/2024
3133T4-DK-9	FHLMC REMIC SER 1685 J (SEQ) 6.000% 02/15/24		12/01/2010	Paydown		1,942,236	1,942,236	1,626,622	1,841,932		100,303		100,303		1,942,236				68,366	02/15/2024
3133T5-MS-9	FHLMC REMIC SER 1731 H (SEQ) 6.250% 05/15/24		12/01/2010	Paydown		1,195,762	1,195,762	943,157	1,122,146		73,617		73,617		1,195,762				28,550	05/15/2024
3133T5-N7-4	FHLMC REMIC SER 1755 N (SEQ) 6.000% 10/15/24		12/01/2010	Paydown		519,129	519,129	380,262	481,946		37,182		37,182		519,129				9,569	10/15/2024
3133T6-QN-4	FHLMC REMIC SER 1806 D (SEQ) 6.500% 12/15/25		12/01/2010	Paydown		387,758	387,758	360,615	376,159		11,598		11,598		387,758				13,953	12/15/2025
3133T6-SH-5	FHLMC REMIC SER 1811 G (SEQ) 6.500% 01/15/26		12/01/2010	Paydown		524,194	524,194	490,449	504,967		19,227		19,227		524,194				13,531	01/15/2026

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
3133T6-T7-6	FHLMC REMIC SER 1843 Z (SEQ Z) 7.000% 04/15/26		12/01/2010	Paydown		489,779	489,779	426,029	456,040		33,739		33,739		489,779				18,720	04/15/2026
3133T7-PN-3	FHLMC REMIC SER 1871 Z 7.000% 08/15/26		12/01/2010	Paydown		95,084	95,084	86,151	90,169		4,915		4,915		95,084				3,553	08/15/2026
3133T8-LK-1	FHLMC REMIC SER 1910 ZU (ACRL) 8.000% 11/15/26		12/01/2010	Paydown		610,507	610,507	626,855	620,169		(9,662)		(9,662)		610,507				22,004	11/15/2026
3133T8-XJ-1	FHLMC REMIC SER 1941 E (SEQ) 7.500% 02/15/27		12/01/2010	Paydown		117,281	117,281	113,964	115,190		2,091		2,091		117,281				4,320	02/15/2027
3133TB-WG-1	FHLMC REMIC SER 1995 PD (B-PAC) 6.500% 10/20/27		12/01/2010	Paydown		198,577	198,577	185,266	190,969		7,608		7,608		198,577				6,687	10/20/2027
3133TG-E9-6	FHLMC REMIC SER 2086 GB (SEQ) 6.000% 09/15/28		12/01/2010	Paydown		647,957	647,957	603,716	627,957		20,000		20,000		647,957				20,919	09/15/2028
3133TG-U4-9	FHLMC REMIC SER 2091 ZC (B-PAC-ACRL) 6.000% 11/15/28		07/01/2010	Paydown		234,496	234,496	237,952	237,166		(2,670)		(2,670)		234,496				4,693	11/15/2028
3133TG-U4-9	FHLMC REMIC SER 2091 ZC (B-PAC-ACRL) 6.000% 11/15/28		07/29/2010	Various		2,169,450	2,144,314	2,175,917	2,168,727		722		722		2,169,450				69,068	11/15/2028
3133TK-G7-9	FHLMC REMIC SER 2141 E (SEQ) 6.600% 04/15/29		12/01/2010	Paydown		170,500	170,500	159,231	161,327		9,173		9,173		170,500				5,863	04/15/2029
3133TP-QW-2	FHLMC REMIC SER 2252 PE (B-PAC) 7.500% 09/15/30		12/01/2010	Paydown		296,420	296,420	295,864	295,756		664		664		296,420				12,410	08/15/2030
3133TT-TT-8	FHLMC REMIC SER 2330 PZ (PAC-Z) 6.500% 06/15/31		12/01/2010	Paydown		2,660,566	2,660,566	2,477,369	2,563,904		96,662		96,662		2,660,566				84,879	06/15/2031
313455-9F-6	FHA 113 7.430% 06/01/24		12/01/2010	Paydown		86,106	86,106	79,931	82,234		3,872		3,872		86,106				3,224	06/01/2024
31358J-BJ-9	FNMA REMIC SER 1991-119 Z (ACRL) 8.500% 09/25/21		12/01/2010	Paydown		114,131	114,131	102,584	107,616		6,514		6,514		114,131				4,723	09/25/2021
31358J-KC-4	FNMA /GNMA SER G-27 JQ (B PAC) 8.500% 09/25/21		12/01/2010	Paydown		86,662	86,662	85,135	85,818		844		844		86,662				3,704	06/25/2018
31358P-HT-7	FNMA /GNMA SER G92-35 E (B PAC) 7.500% 07/25/22		12/01/2010	Paydown		125,026	125,026	127,553	125,753		(727)		(727)		125,026				5,043	07/25/2022
31358U-2K-1	FNMA REMIC SER 1993 50-PZ (PAC Z) 7.000% 05/25/23		12/01/2010	Paydown		1,856,218	1,856,218	1,750,393	1,795,770		60,449		60,449		1,856,218				75,777	05/25/2023
31358U-7D-2	FNMA REMIC SER 1993-70 Z 6.900% 05/25/23		12/01/2010	Paydown		442,600	442,600	401,396	422,120		20,480		20,480		442,600				16,756	05/25/2023
31358U-MV-5	FNMA /GNMA SER 1993 15-H (B-PAC) 7.250% 04/25/23		12/01/2010	Paydown		479,662	479,662	476,737	477,106		2,556		2,556		479,662				18,940	04/25/2023
31359A-2P-3	FNMA REMIC SER 1993 104-E (SEQ) 6.500% 07/25/23		12/01/2010	Paydown		242,724	242,724	220,537	234,634		8,090		8,090		242,724				8,998	07/25/2023
31359A-KE-8	FNMA REMIC SER 1993-65 ZZ (ACRL) 7.000% 06/25/13		12/25/2010	Call 100.0000		47,134	47,134	47,134	47,134						47,134				25,030	06/25/2013
31359A-UG-2	FNMA REMIC SER 1993-96 PZ (PAC Z) 7.000% 06/25/23		12/01/2010	Paydown		200,718	200,718	192,970	195,921		4,796		4,796		200,718				7,584	06/25/2023
31359B-P4-3	FNMA REMIC SER 1993 133-KZ (B-PAC) 7.000% 08/25/23		12/01/2010	Paydown		1,720,523	1,720,523	1,668,705	1,690,647		29,877		29,877		1,720,523				69,962	08/25/2023
31359B-TX-5	FNMA REMIC SER 1993-127 H (BPAC) 6.500% 07/25/23		12/01/2010	Paydown		98,485	98,485	90,252	94,036		4,448		4,448		98,485				3,067	07/25/2023
31359D-3U-5	FNMA REMIC SER 1993-163 ZA 7.000% 09/25/23		12/01/2010	Paydown		217,089	217,089	208,781	212,000		5,089		5,089		217,089				8,206	09/25/2023
31359D-JT-1	FNMA REMIC SER 1993-156 ZB (Z) 7.000% 09/25/23		12/01/2010	Paydown		1,068,544	1,068,544	1,022,751	1,041,235		27,309		27,309		1,068,544				37,800	09/25/2023
31359E-HA-2	FNMA REMIC SER 1993-183 KA (BPAC) 6.500% 10/25/23		12/01/2010	Paydown		528,716	528,716	516,431	523,409		5,307		5,307		528,716				31,331	10/25/2023
31359F-TF-5	FNMA REMIC SER 1993-223 PZ (PAC Z) 6.500% 12/25/23		12/01/2010	Paydown		740,058	740,058	693,008	715,377		24,681		24,681		740,058				24,816	12/25/2023
31359K-PQ-4	FNMA REMIC REMIC SER 1996-32 PJ (B-PAC) 7.000% 08/25/26		12/01/2010	Paydown		224,399	224,399	220,192	222,070		2,329		2,329		224,399				8,347	08/25/2026
31359K-QX-8	FNMA REMIC SER 1996-M4 C (COMM-ACES) 7.750% 08/17/35		12/01/2010	Paydown		244,490	244,490	260,993	258,739		(14,248)		(14,248)		244,490				1,853	05/17/2035

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31359L-KA-2	FNMA REMIC /GNMA SER G94-13 ZA (Z.PAC) 7.000% 11/17/24		12/01/2010	Paydown		2,127,022	2,127,022	1,837,315	1,974,087		152,935		152,935		2,127,022				85,874	11/17/2024
31359X-UW-7	FNMA REMIC SER 2000-M1 Z (ACES-ADJ) 7.202% 01/17/40		08/23/2010	Deutsche Bank Securities, Inc.		9,440,234	9,151,393	8,764,958	8,754,917		4,292		4,292		8,759,209		681,024	681,024	483,860	01/17/2040
31359X-UW-7	FNMA REMIC SER 2000-M1 Z (ACES-ADJ) 7.202% 01/17/40		08/01/2010	Paydown		10,819,763	10,819,763	10,362,879	10,351,007		468,756		468,756		10,819,763				269,470	01/17/2040
313602-EG-5	FNMA REMIC SER 1988 17-C (B.PAC) 10.000% 06/25/18		12/01/2010	Paydown		12,636	12,636	12,760	12,626		10		10		12,636				803	03/25/2018
31360A-KH-8	FNMA POOL #296 13.250% 09/01/11		12/01/2010	Paydown		3,032	3,032	2,971	2,996		36		36		3,032				218	09/01/2011
31362N-YL-4	FNMA POOL #66415 (ARM) 4.348% 07/01/17		12/01/2010	Paydown		22,429	22,429	22,184	22,295		134		134		22,429				500	07/01/2017
31362W-2T-2	FNMA DUS POOL #73686 (30/19) 7.960% 10/01/26		12/01/2010	Paydown		113,494	113,494	117,750	114,791		(1,296)		(1,296)		113,494				4,960	10/01/2026
31362W-3B-0	FNMA DUS POOL #73694 (30/15) 8.060% 10/01/26		08/01/2010	Paydown		36,328	36,328	37,009	36,736		(408)		(408)		36,328				1,107	10/01/2026
31362W-3B-0	FNMA DUS POOL #73694 (30/15) 8.060% 10/01/26		08/27/2010	BOLI- SA NY Community Bank		2,003,643	1,982,308	2,019,476	2,004,594		(951)		(951)		2,003,643				118,055	10/01/2026
31362W-FN-1	FNMA DUS POOL #73073 (M/F) (25/15) 8.900% 02/01/20		06/01/2010	Paydown		3,620,725	3,620,725	3,938,670	3,773,394		(152,668)		(152,668)		3,620,725				159,135	02/01/2020
31362W-TC-0	FNMA DUS POOL #73447 (30/30/20) 7.400% 05/01/26		12/01/2010	Paydown		83,969	83,969	89,296	87,506		(3,537)		(3,537)		83,969				2,775	05/01/2026
31362W-TC-0	FNMA DUS POOL #73447 (30/30/20) 7.400% 05/01/26		07/29/2010	BOLI- SA NY Community Bank		2,445,227	2,349,399	2,498,439	2,448,350		(3,123)		(3,123)		2,445,227				114,938	05/01/2026
31362W-VL-7	FNMA DUS POOL #73519 (20/20/15) 7.600% 07/01/16		05/01/2010	Paydown		4,170,314	4,170,314	4,807,590	4,505,147		(334,833)		(334,833)		4,170,314				442,837	07/01/2016
31362W-WM-4	FNMA DUS POOL #73552 (30/20) 7.950% 07/01/26		12/01/2010	Paydown		92,992	92,992	94,823	94,073		(1,081)		(1,081)		92,992				4,058	07/01/2026
31362W-XQ-4	FNMA DUS POOL #73587 (30/20) 7.865% 07/01/26		12/01/2010	Paydown		45,900	45,900	46,006	45,895		5		5		45,900				1,982	07/01/2026
31362X-CA-0	FNMA DUS POOL #73865 (30/18/15) 7.000% 01/01/15		12/01/2010	Paydown		57,261	57,261	60,804	58,598		(1,338)		(1,338)		57,261				2,199	01/01/2015
31362X-DB-7	FNMA DUS POOL #73898 (30/18/15) 6.965% 01/01/15		12/01/2010	Paydown		73,727	73,727	76,653	74,512		(786)		(786)		73,727				2,816	01/01/2015
31362X-DC-5	FNMA DUS POOL #73899 (30/18/15) 6.965% 01/01/15		12/01/2010	Paydown		98,691	98,691	102,392	99,670		(978)		(978)		98,691				3,769	01/01/2015
313637-CF-5	FNMA DUS POOL #109070 (25/18/17.5) 6.640% 02/01/16		12/01/2010	Paydown		104,349	104,349	107,741	105,416		(1,067)		(1,067)		104,349				3,796	02/01/2016
313637-E8-9	FNMA DUS POOL #109159 (30/18/17.5) 6.720% 11/01/15		12/01/2010	Paydown		62,067	62,067	64,162	62,713		(646)		(646)		62,067				2,286	11/01/2015
313637-EV-8	FNMA DUS POOL #109148 (30/18/17.5) 7.000% 12/01/15		07/01/2010	Paydown		925	925	954	933		(9)		(9)		925				21	12/01/2015
313637-EV-8	FNMA DUS POOL #109148 (30/18/17.5) 7.000% 12/01/15		07/29/2010	Various		76,452	75,817	78,234	76,527		(75)		(75)		76,452				2,891	12/01/2015
31364H-FQ-5	FNMA STRIP SER 56-1 (SEQ) 6.000% 04/01/19		12/01/2010	Paydown		795	795	595	685		111		111		795				34	04/01/2019
31368H-NN-9	Fannie Mae 5.000% 09/01/39		12/01/2010	Paydown		4,881,690	4,881,690	4,997,249	4,996,222		(114,532)		(114,532)		4,881,690				157,403	09/01/2039
31371N-MG-7	FNMA POOL #256959 6.000% 11/01/37		12/01/2010	Paydown		4,133,606	4,133,606	4,172,359	4,171,154		(37,548)		(37,548)		4,133,606				133,576	11/01/2037
31377E-UE-7	FNMA DUS POOL #375081 (30/18/15) 7.500% 04/01/15		12/01/2010	Paydown		91,193	91,193	97,834	93,761		(2,568)		(2,568)		91,193				3,753	04/01/2015
31377E-V2-2	FNMA DUS POOL #375133 (30/30/15) 7.790% 05/01/27		12/01/2010	Paydown		53,845	53,845	55,006	54,575		(730)		(730)		53,845				2,302	05/01/2027
31377E-X6-1	FNMA DUS POOL #375201 (30/18/15) 7.435% 06/01/15		12/01/2010	Paydown		3,038,708	3,038,708	3,281,805	3,117,484		(78,776)		(78,776)		3,038,708				494,027	06/01/2015
31377F-DA-1	FNMA DUS POOL #375497 (30/18/15) 6.920% 11/01/15		12/01/2010	Paydown		44,497	44,497	46,889	45,265		(768)		(768)		44,497				1,690	11/01/2015
31377F-GU-4	FNMA DUS POOL #375611 (30/30/15) 7.000% 01/01/28		07/01/2010	Paydown		35,681	35,681	36,428	36,159		(478)		(478)		35,681				838	01/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31377F-GU-4	FNMA DUS POOL #375611 (30/30/15) 7.000% 01/01/28		07/29/2010	BOLI- SA NY Community Bank		2,362,690	2,332,470	2,381,306	2,363,720		(1,030)		(1,030)		2,362,690				107,942	01/01/2028
31377L-EF-6	FNMA DUS POOL #380034 (30/30/15) 6.840% 01/01/28		07/01/2010	Paydown		14,506	14,506	14,617	14,565		(59)		(59)		14,506				323	01/01/2028
31377L-EF-6	FNMA DUS POOL #380034 (30/30/15) 6.840% 01/01/28		07/29/2010	Various		1,178,640	1,174,081	1,183,070	1,178,836		(197)		(197)		1,178,640				43,833	01/01/2028
31377L-HC-0	FNMA DUS POOL #380127 (30/17/15) 7.910% 07/01/15		07/01/2010	Paydown		5,549	5,549	6,145	5,756		(207)		(207)		5,549				143	07/01/2015
31377L-HC-0	FNMA DUS POOL #380127 (30/17/15) 7.910% 07/01/15		07/29/2010	Various		485,627	469,649	520,136	487,171		(1,544)		(1,544)		485,627				20,287	07/01/2015
31377L-HE-6	FNMA DUS POOL #380129 (30/17/15) 7.910% 07/01/15		12/01/2010	Paydown		1,013	1,013	1,122	1,050		(38)		(38)		1,013				44	07/01/2015
31377L-SE-4	FNMA DUS POOL #380417 (25/25/20) 6.470% 07/01/23		12/01/2010	Paydown		256,374	256,374	259,258	257,747		(1,373)		(1,373)		256,374				9,078	07/01/2023
31377M-3P-4	FNMA DUS POOL #381606 (30/17/15) 7.400% 10/01/15		08/01/2010	Paydown		1,177,639	1,177,639	1,244,617	1,201,104		(23,465)		(23,465)		1,177,639				218,193	10/01/2015
31377M-E2-3	FNMA DUS POOL #380953(13.5/13.5/13) 6.800% 02/01/12		12/01/2010	Paydown		53,944	53,944	56,835	54,270		(327)		(327)		53,944				2,010	02/01/2012
31377M-E4-9	FNMA DUS POOL #380955(13.5/13.5/13) 6.580% 03/01/12		12/01/2010	Paydown		2,343,404	2,343,404	2,430,549	2,351,512		(8,108)		(8,108)		2,343,404				243,546	03/01/2012
31377M-KS-9	FNMA DUS POOL #381105 (30/17.5/15) 7.160% 04/01/16		07/01/2010	Paydown		8,256	8,256	8,780	8,447		(192)		(192)		8,256				192	04/01/2016
31377M-KS-9	FNMA DUS POOL #381105 (30/17.5/15) 7.160% 04/01/16		07/29/2010	Various		713,366	698,488	742,799	714,693		(1,327)		(1,327)		713,366				27,303	04/01/2016
31377M-NC-1	FNMA DUS POOL #381187 (30/30/15) 6.430% 01/01/29		08/01/2010	Paydown		14,443	14,443	15,542	15,288		(845)		(845)		14,443				351	01/01/2029
31377M-NC-1	FNMA DUS POOL #381187 (30/30/15) 6.430% 01/01/29		08/27/2010	BOLI- SA NY Community Bank		918,357	869,020	935,147	919,869		(1,512)		(1,512)		918,357				41,288	01/01/2029
31377N-4G-1	FNMA DUS POOL #382523 (16/16/10) 7.770% 06/01/16		12/01/2010	Paydown		285,633	285,633	290,587	284,745		888		888		285,633				12,179	06/01/2016
31377N-CW-7	FNMA DUS POOL #381785 (30/15.5/15) 7.180% 01/01/15		12/01/2010	Paydown		31,716	31,716	32,390	31,869		(154)		(154)		31,716				1,259	01/01/2015
31377P-R2-2	FNMA DUS POOL #383105 (30/10/9.5) 6.200% 01/01/11		07/01/2010	Paydown		232,922	232,922	262,183	244,006		(11,084)		(11,084)		232,922				8,463	01/01/2011
31377Q-F9-8	FNMA DUS POOL #383692 (30/10/9.5) 6.440% 05/01/11		12/01/2010	Paydown		7,804	7,804	8,784	7,974		(170)		(170)		7,804				278	05/01/2011
31377Q-VG-4	FNMA DUS POOL #384115 (10/10/9.5) 6.290% 10/01/11		11/01/2010	Paydown		273,723	273,723	301,095	279,443		(5,721)		(5,721)		273,723				21,668	10/01/2011
31377R-FU-9	FNMA DUS POOL #384579 (25/10/8) 5.730% 12/01/11		07/01/2010	Paydown		247,710	247,710	270,159	252,934		(5,224)		(5,224)		247,710				8,210	12/01/2011
31377R-UP-3	FNMA DUS POOL #384990 (30/18/15) 6.570% 04/01/20		07/01/2010	Paydown		21,106	21,106	23,006	22,256		(1,150)		(1,150)		21,106				465	04/01/2020
31377R-UP-3	FNMA DUS POOL #384990 (30/18/15) 6.570% 04/01/20		07/29/2010	BOLI- SA NY Community Bank		2,156,712	2,051,176	2,235,782	2,162,901		(6,189)		(6,189)		2,156,712				89,093	04/01/2020
31377S-A4-0	FNMA DUS POOL #385327 (30/15/14.5) 6.160% 08/01/17		12/01/2010	Paydown		16,544	16,544	17,495	17,029		(485)		(485)		16,544				558	08/01/2017
31377S-D8-8	FNMA DUS POOL #385427 (30/13.6/13) 5.760% 03/01/16		12/01/2010	Paydown		60,064	60,064	61,078	60,446		(381)		(381)		60,064				1,893	03/01/2016
31377S-UL-0	FNMA DUS POOL #385887 (30/18/15) 5.330% 01/01/21		12/01/2010	Paydown		10,942	10,942	11,879	11,542		(600)		(600)		10,942				319	01/01/2021
31377S-VH-8	FNMA DUS POOL #385916 (30/18/15) 5.370% 03/01/21		12/01/2010	Paydown		47,096	47,096	47,803	47,504		(408)		(408)		47,096				1,383	03/01/2021
31377T-AB-2	FNMA DUS POOL #386202 (30/15/14.5) 5.480% 05/01/18		12/01/2010	Paydown		11,649	11,649	13,116	12,478		(828)		(828)		11,649				352	05/01/2018
31377T-B5-4	FNMA DUS POOL #386260 (30/18/15) 4.700% 06/01/21		12/01/2010	Paydown		28,304	28,304	29,016	28,750		(447)		(447)		28,304				727	06/01/2021

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31377T-RF-5	FNMA DUS POOL #386686 (30/18/15) 5.520% 12/01/21		12/01/2010	Paydown		30,027	30,027	31,116	30,758		(731)		(731)		30,027				907	12/01/2021
31377T-RG-3	FNMA DUS POOL #386687 (30/18/15) 5.600% 12/01/21		12/01/2010	Paydown		21,851	21,851	22,807	22,496		(646)		(646)		21,851				669	12/01/2021
31377T-RH-1	FNMA DUS POOL #386688 (30/18/15) 5.600% 12/01/21		12/01/2010	Paydown		28,596	28,596	29,847	29,441		(845)		(845)		28,596				876	12/01/2021
31377T-SZ-0	FNMA DUS POOL #386736 (30/30/20) 5.480% 01/01/34		12/01/2010	Paydown		69,537	69,537	69,993	69,888		(351)		(351)		69,537				2,102	01/01/2034
31377T-VU-7	FNMA DUS POOL #386827 (30/18/15) 5.230% 02/01/22		12/01/2010	Paydown		48,965	48,965	49,087	49,003		(38)		(38)		48,965				1,413	02/01/2022
31381G-MK-1	FNMA DUS PL #460362 (40/15.5/15.25) 6.631% 09/01/15		07/01/2010	Paydown		13,842	13,842	14,215	13,973		(131)		(131)		13,842				314	09/01/2015
31381G-MK-1	FNMA DUS PL #460362 (40/15.5/15.25) 6.631% 09/01/15		07/29/2010	BOLI- SA NY Community Bank		3,035,845	3,010,444	3,091,552	3,039,004		(3,159)		(3,159)		3,035,845				133,082	09/01/2015
31381G-U9-7	FNMA DUS POOL #460608 (30/20/19.5) 6.150% 03/01/22		12/01/2010	Paydown		164,415	164,415	177,157	172,708		(8,293)		(8,293)		164,415				5,534	03/01/2022
31392E-3V-0	FNMA REMIC SER 2002-71 PZ (PAC-Z) 5.500% 11/25/32		08/27/2010	BOLI- SA NY Community Bank		2,169,400	2,289,401	2,123,736	2,162,211		7,189		7,189		2,169,400				93,039	11/25/2032
31392F-3U-9	FNMA REMIC SER 2002-77 VA (VADM) 5.500% 06/25/14		11/01/2010	Paydown		9,308,286	9,308,286	9,716,978	9,369,332		(61,046)		(61,046)		9,308,286				303,038	12/25/2012
31392K-LK-0	FHLMC REMIC SER 2450 PG (BPAC) 6.000% 03/15/22		12/01/2010	Paydown		82,410	82,410	86,557	83,505		(1,094)		(1,094)		82,410				4,945	09/15/2014
31393A-CP-0	FNMA REMIC SER 2003-29 QD (BPAC) 5.000% 10/25/15		06/01/2010	Paydown		576,177	576,177	600,613	575,533		644		644		576,177				7,286	03/25/2009
31393A-PB-7	FNMA REMIC SER 2003-22 KJ (SEQ-NAS) 5.500% 04/25/33		07/01/2010	Paydown		2,487,935	2,487,935	2,597,219	2,493,547		(5,611)		(5,611)		2,487,935				43,507	07/25/2010
31393B-CB-9	FNMA REMIC SER 2003-36 TB (BPAC) 5.000% 08/25/28		11/01/2010	Paydown		15,000,000	15,000,000	15,200,000	14,969,975		30,025		30,025		15,000,000				437,461	11/25/2010
31393B-ZF-5	FNMA REMIC SER 2003-41 YT (BPAC) 5.000% 06/25/28		11/01/2010	Paydown		10,531,251	10,531,251	10,679,347	10,515,304		15,947		15,947		10,531,251				327,006	11/25/2010
31393C-5M-1	FNMA REMIC SER 2003-66 MZ (PAC Z) 5.000% 07/25/23		07/29/2010	BOLI- SA NY Community Bank		1,952,817	2,106,456	1,919,079	1,944,299		8,518		8,518		1,952,817				69,630	07/25/2023
31393C-AH-6	FNMA REMIC SER 2003-34 AV (VADM) 6.000% 04/25/17		12/01/2010	Paydown		1,059,732	1,059,732	1,138,557	1,101,019		(41,287)		(41,287)		1,059,732				34,756	06/25/2013
31393C-JM-6	FNMA REMIC SER 2003-54 PD (PAC) 4.500% 02/25/28		05/01/2010	Paydown		953,223	953,223	951,734	950,422		2,801		2,801		953,223				10,431	02/25/2028
31393E-6H-7	FNMA REMIC SER 2003-W14 1A8 (WH-SEQ) 5.858% 09/25/43		07/01/2010	Paydown		172,935	172,935	172,881	172,648		287		287		172,935				3,348	09/25/2043
31393E-6H-7	FNMA REMIC SER 2003-W14 1A8 (WH-SEQ) 5.858% 09/25/43		07/29/2010	BOLI- SA NY Community Bank		2,992,574	2,997,103	2,996,166	2,992,128		447		447		2,992,574				116,072	09/25/2043
31393E-B2-4	FNMA REMIC 2003-93 MK (DUS 30/10/9.5) 7.500% 11/25/19		08/01/2010	Paydown		110,707	110,707	119,529	116,229		(5,521)		(5,521)		110,707				3,142	11/25/2019
31393E-B2-4	FNMA REMIC 2003-93 MK (DUS 30/10/9.5) 7.500% 11/25/19		08/27/2010	BOLI- SA NY Community Bank		2,669,674	2,550,821	2,754,089	2,678,041		(8,367)		(8,367)		2,669,674				141,358	11/25/2019
31393E-CB-3	FNMA REMIC SER 2003-74 PT (PAC) 5.000% 02/25/29		12/01/2010	Paydown		2,831,924	2,831,924	2,806,260	2,818,964		12,961		12,961		2,831,924				112,718	02/25/2029
31393E-MJ-5	FNMA REMIC SER 2003-84 PZ (PAC Z) 5.000% 09/25/33		08/27/2010	Various		2,068,761	2,331,792	2,042,792	2,060,590		8,170		8,170		2,068,761				70,778	09/25/2033
31393K-TA-3	FHLMC REMIC SER 2575 PD (B-PAC) 5.500% 12/15/30		12/01/2010	Paydown		762,394	762,394	776,927	763,477		(1,082)		(1,082)		762,394				27,371	03/15/2012
31393L-PN-7	FHLMC REMIC SER 2564 VH (PAC) 5.500% 01/15/14		12/01/2010	Paydown		885,685	885,685	947,406	921,753		(36,068)		(36,068)		885,685				26,607	03/15/2013
31393M-PD-7	FHLMC REMIC SER 2582 TD (BPAC) 5.000% 01/15/28		01/01/2010	Paydown		17,865	17,865	18,306	17,833		31		31		17,865				74	01/15/2010
31393M-YM-7	FHLMC REMIC SER 2583 MD (BPAC) 5.500% 05/15/32		12/01/2010	Paydown		627,606	627,606	638,589	629,348		(1,742)		(1,742)		627,606				23,309	04/15/2014

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31393Q-C2-6	FHLMC REMIC SER 2612 LM (BPAC) 5.000% 08/15/28		05/01/2010	Paydown		17,053,164	17,053,164	17,678,873	17,060,889		(7,725)		(7,725)		17,053,164				181,875	07/15/2010
31393Q-DY-5	FHLMC REMIC SER 2615 PD (BPAC) 5.500% 01/15/32		08/27/2010	BOLI- SA NY Community Bank		3,898,548	3,864,000	3,975,090	3,903,817		(5,268)		(5,268)		3,898,548				157,029	01/15/2015
31393R-K7-4	FHLMC REMIC SER 2625 PX (PAC) 4.000% 10/15/26		10/01/2010	Paydown		5,926,287	5,926,287	6,065,879	5,927,864		(1,577)		(1,577)		5,926,287				104,174	10/15/2010
31393T-DM-5	FNMA REMIC SER 2003-89 DW (PAC) 5.000% 03/25/29		12/01/2010	Paydown		11,215,165	11,215,165	11,165,397	11,175,697		39,467		39,467		11,215,165				367,746	03/25/2029
31393W-AB-5	FHLMC REMIC SER 2640 ED (PAC) 4.500% 12/15/26		11/01/2010	Paydown		1,637,737	1,637,737	1,672,027	1,637,862		(126)		(126)		1,637,737				35,278	11/15/2010
31393W-BC-2	FHLMC REMIC SER 2640 OE (PAC) 5.000% 08/15/28		12/01/2010	Paydown		4,267,843	4,267,843	4,409,216	4,291,193		(23,349)		(23,349)		4,267,843				209,858	08/15/2011
31393W-BR-9	FHLMC REMIC SER 2640 PZ (PAC Z) 5.000% 07/15/33		07/29/2010	BOLI- SA NY Community Bank		3,182,480	3,512,262	3,121,726	3,163,508		18,972		18,972		3,182,480				116,100	07/15/2033
31393X-J4-0	FNMA REMIC SER 2004-27 NE (NAS) 4.500% 09/25/20		12/01/2010	Paydown		1,852,778	1,852,778	1,876,517	1,850,797		1,981		1,981		1,852,778				44,179	12/25/2010
31394B-NS-9	FNMA REMIC SER 2004-87 UC (PAC) 4.500% 03/25/29		12/01/2010	Paydown		1,662,388	1,662,388	1,656,673	1,657,264		5,124		5,124		1,662,388				40,127	03/25/2029
31394B-SF-2	FNMA REMIC SER 2004-90 PC (PAC) 5.000% 03/25/27		12/01/2010	Paydown		6,433,825	6,433,825	6,551,444	6,435,927		(2,102)		(2,102)		6,433,825				224,128	06/25/2011
31394G-HT-3	FHLMC REMIC SER 2649 OC (PAC) 5.000% 07/15/28		12/01/2010	Paydown		1,121,120	1,121,120	1,125,500	1,120,353		768		768		1,121,120				51,019	10/15/2011
31394G-KL-6	FHLMC REMIC SER 2649 VA (VADM) 5.500% 06/15/14		12/01/2010	Paydown		2,085,681	2,085,681	2,245,041	2,174,819		(89,137)		(89,137)		2,085,681				62,657	12/15/2012
31394J-F7-7	FHLMC REMIC SER 2683 NM (PAC) 4.500% 09/15/26		03/01/2010	Paydown		2,748,477	2,748,477	2,724,857	2,743,218		5,259		5,259		2,748,477				21,950	09/15/2026
31394J-UZ-8	FHLMC REMIC SER 2677 VC (RESEC - VADM) 5.500% 08/15/14		12/01/2010	Paydown		1,359,256	1,359,256	1,432,103	1,398,953		(39,698)		(39,698)		1,359,256				40,834	04/15/2013
31394K-CN-2	FHLMC REMIC SER 2690 TD (PAC) 4.500% 12/15/26		12/01/2010	Paydown		7,551,370	7,551,370	7,606,826	7,545,344		6,026		6,026		7,551,370				182,738	02/15/2011
31394K-PM-0	FHLMC REMIC SER 2686 VL (VADM) 5.500% 08/15/14		12/01/2010	Paydown		512,293	512,293	538,949	528,655		(16,362)		(16,362)		512,293				15,390	07/15/2014
31394L-EC-2	FHLMC REMIC SER 2691 MC (PAC) 4.500% 12/15/26		12/01/2010	Paydown		3,370,490	3,370,490	3,371,543	3,365,311		5,179		5,179		3,370,490				81,398	02/15/2011
31394L-LE-0	FHLMC REMIC SER 2694 PC (PAC) 4.500% 07/15/27		11/01/2010	Paydown		3,465,967	3,465,967	3,476,798	3,460,979		4,988		4,988		3,465,967				78,341	11/15/2010
31394M-3J-7	FHLMC REMIC SER 2705 PN (PAC) 4.500% 02/15/27		03/01/2010	Paydown		601,571	601,571	608,808	600,725		846		846		601,571				4,909	04/15/2010
31394M-C7-3	FHLMC REMIC SER 2702 AB (PAC) 4.500% 07/15/27		12/01/2010	Paydown		225,730	225,730	220,510	224,593		1,137		1,137		225,730				5,455	07/15/2027
31394M-KN-9	FHLMC REMIC SER 2714 LZ (PAC Z) 5.500% 12/15/33		08/27/2010	BOLI- SA NY Community Bank		6,567,316	6,876,721	6,431,440	6,508,648		58,668		58,668		6,567,316				279,462	12/15/2033
31394M-UQ-1	FHLMC REMIC SER 2723 PT (BPAC) 4.500% 08/15/29		12/01/2010	Paydown		3,837,249	3,837,249	3,821,060	3,829,385		7,864		7,864		3,837,249				117,581	08/15/2029
31394N-KB-3	FHLMC REMIC SER 2742 LB (B-PAC) 5.000% 02/15/17		12/01/2010	Paydown		2,441,163	2,441,163	2,475,492	2,442,906		(1,743)		(1,743)		2,441,163				61,363	10/15/2011
31394R-YT-0	FHLMC REMIC SER 2769 BX (PAC) 4.500% 07/15/27		12/01/2010	Paydown		3,604,781	3,604,781	3,697,153	3,613,485		(8,705)		(8,705)		3,604,781				104,007	04/15/2011
31394T-6K-6	FHLMC REMIC SER 2760 PN (PAC) 4.500% 11/15/27		12/01/2010	Paydown		3,298,109	3,298,109	3,317,692	3,296,449		1,660		1,660		3,298,109				79,610	08/15/2011
31394T-C6-0	FHLMC REMIC 2759 BC 5.000% 08/15/29		12/01/2010	Paydown		2,159,171	2,159,171	2,163,894	2,157,238		1,933		1,933		2,159,171				84,091	03/15/2012
31394U-G2-2	FANNIE MAE SERIES 2005105 CLASS AJ 5.000% 12/25/30		10/01/2010	Paydown		6,728,403	6,728,403	6,766,250	6,729,618		(1,215)		(1,215)		6,728,403				145,568	10/25/2010
31394X-LR-5	FHLMC REMIC SER 2780 AC (SEQ) 3.000% 04/15/11		12/01/2010	Paydown		2,236,703	2,236,703	2,003,946	2,206,149		30,554		30,554		2,236,703				44,973	04/15/2011
31394Y-KH-6	FHLMC REMIC SER 2791 OB (SEQ-NAS) 4.500% 05/15/33		12/01/2010	Paydown		1,255,377	1,255,377	1,220,854	1,235,819		19,558		19,558		1,255,377				32,029	05/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31395A-UZ-6	FHLMC REMIC 2812 OC 5.000% 07/15/28		12/01/2010	Paydown		8,882,540	8,882,540	9,100,440	8,903,979		(21,439)		(21,439)		8,882,540				238,230	10/15/2011
31395A-V4-4	FHLMC REMIC SER 2812 OG (PAC) 5.000% 06/15/34		08/27/2010	BOLI- SA NY Community Bank		3,695,851	4,040,000	3,575,400	3,678,519		17,332		17,332		3,695,851				149,256	06/15/2034
31395E-QX-8	FHLMC REMIC SER 2840 OQ (PAC) 4.500% 10/15/27		12/01/2010	Paydown		5,385,082	5,385,082	5,364,888	5,373,814		11,268		11,268		5,385,082				129,986	10/15/2027
31395F-ED-2	FHLMC 2836 YB 5.000% 10/15/27		12/01/2010	Paydown		8,128,793	8,128,793	8,316,771	8,149,929		(21,136)		(21,136)		8,128,793				218,015	10/15/2011
31395G-DL-3	FHLMC Series 2852 Class UL 4.500% 11/15/25		12/01/2010	Paydown		3,522,959	3,522,959	3,553,785	3,521,922		1,037		1,037		3,522,959				117,444	01/15/2011
31395H-GH-7	FHLMC 2869 MC 5.000% 12/15/26		12/01/2010	Paydown		1,927,405	1,927,405	1,970,772	1,930,855		(3,450)		(3,450)		1,927,405				54,787	08/15/2011
31395H-MA-5	FHLMC 2877 MV 4.750% 12/15/28		12/01/2010	Paydown		3,599,888	3,599,888	3,631,387	3,600,650		(762)		(762)		3,599,888				91,719	01/15/2012
31395P-5J-7	FHLMC SERIES 2931 CLASS QB 4.500% 03/15/18		12/01/2010	Paydown		4,614,457	4,614,457	4,658,048	4,633,194		(18,738)		(18,738)		4,614,457				114,273	07/15/2012
31395U-PZ-8	FHLMC 2982 4.500% 01/15/25		04/01/2010	Paydown		994,593	994,593	973,791	990,696		3,897		3,897		994,593				9,127	01/15/2025
31395X-3Z-6	FREDDIE MAC 5.500% 04/15/30		12/01/2010	Paydown		1,557,148	1,557,148	1,551,795	1,552,715		4,433		4,433		1,557,148				45,947	04/15/2030
31396G-CM-1	Freddie Mac 5.500% 12/15/24		10/01/2010	Paydown		11,506,246	11,506,246	11,700,414	11,574,934		(68,688)		(68,688)		11,506,246				274,847	10/15/2010
31396K-PR-7	FANNIE MAE 2006-69 PB 6.000% 10/25/32		12/01/2010	Paydown		2,324,906	2,324,906	2,356,874	2,329,853		(4,946)		(4,946)		2,324,906				84,654	07/25/2012
31396T-XH-1	FHR 3167 ME 5.750% 05/15/29		09/01/2010	Paydown		4,300,000	4,300,000	4,330,570	4,298,505		1,495		1,495		4,300,000				123,248	09/15/2010
31396V-F7-8	FANNIE MAE SERIES 200745 CLASS PG 6.000% 09/25/45		08/27/2010	Various		367,837	365,477	369,817	368,503		(666)		(666)		367,837				13,312	09/25/2015
31396V-J3-3	FANNIE MAE SERIES 200745 CLASS PQ 5.500% 01/25/38		12/01/2010	Paydown		3,555,384	3,555,384	3,607,603	3,582,509		(27,126)		(27,126)		3,555,384				119,798	07/25/2011
31396V-RU-4	FANNIE MAE SERIES 200736 CLASS PA 5.500% 04/25/29		12/01/2010	Paydown		7,166,073	7,166,073	7,261,527	7,207,486		(41,413)		(41,413)		7,166,073				260,573	04/25/2011
31396W-E7-7	FANNIE MAE Series 2007-65 Class PA 6.000% 03/25/31		12/01/2010	Paydown		960,613	960,613	964,365	961,223		(611)		(611)		960,613				30,927	11/25/2011
31396W-E9-3	FANNIE MAE SERIES 2007-65 CLASS PC 6.000% 07/25/35		07/29/2010	BOLI- SA NY Community Bank		2,471,545	2,485,000	2,467,916	2,470,239		1,307		1,307		2,471,545				98,572	07/25/2035
31396W-GJ-9	FANNIE MAE SERIES 200755 CLASS PE 6.000% 12/25/43		08/27/2010	BOLI- SA NY Community Bank		6,102,355	6,105,000	6,130,279	6,113,087		(10,732)		(10,732)		6,102,355				270,655	09/25/2013
31396X-FW-9	FANNIE MAE SERIES 200777 CLASS PC 6.000% 09/25/35		08/27/2010	Various		1,501,870	1,500,000	1,507,969	1,504,001		(2,131)		(2,131)		1,501,870				54,622	10/25/2014
31396X-GP-3	FANNIE MAE SERIES 2007-77 CLASS J 5.500% 10/25/28		12/01/2010	Paydown		5,128,109	5,128,109	5,231,840	5,187,633		(59,524)		(59,524)		5,128,109				177,386	03/25/2011
31397A-3R-2	FHR 3199 CLASS DB 4.500% 04/15/19		12/01/2010	Paydown		1,305,846	1,305,846	1,318,689	1,314,331		(8,485)		(8,485)		1,305,846				31,153	06/15/2012
31397B-2S-9	FHR 3210 PC 6.000% 07/15/27		06/01/2010	Paydown		57,563	57,563	58,099	57,574		(10)		(10)		57,563				926	07/15/2011
31397H-LD-8	FREDDIE MAC Series 3322 Class AB 5.500% 01/15/27		11/01/2010	Paydown		3,439,118	3,439,118	3,449,999	3,438,267		850		850		3,439,118				98,534	05/15/2012
31397J-QV-9	Freddie Mac SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2010	Paydown		1,721,017	1,721,017	1,286,998	1,362,261		358,756		358,756		1,721,017					12/15/2036
31397L-3P-2	FANNIE MAE SERIES 200861 CLASS MA 5.500% 08/25/33		12/01/2010	Paydown		1,603,492	1,603,492	1,628,547	1,619,739		(16,247)		(16,247)		1,603,492				48,163	09/25/2013
31398E-L2-8	FREDDIE MAC 3554 3.400% 07/15/19		12/01/2010	Paydown		4,275,654	4,275,654	4,283,671	4,281,306		(5,652)		(5,652)		4,275,654				76,735	01/15/2013
31407N-B2-8	FNMA Pool #835357 4.500% 09/01/35		12/01/2010	Paydown		3,032,749	3,032,749	2,861,683	2,869,807		162,942		162,942		3,032,749				105,325	09/01/2035
31410K-C3-6	FANNIE MAE POOL 889390 6.000% 03/01/23		12/01/2010	Paydown		3,994,903	3,994,903	4,059,196	4,056,436		(61,533)		(61,533)		3,994,903				119,218	03/01/2023
31412Q-BN-8	FANNIE MAE 5.000% 07/01/39		12/01/2010	Paydown		6,807,459	6,807,459	6,959,563	6,957,796		(150,338)		(150,338)		6,807,459				229,082	07/01/2039
31412U-H3-7	FANNIE MAE POOL 935050 5.000% 03/01/39		12/01/2010	Paydown		1,872,316	1,872,316	1,928,486	1,927,670		(55,354)		(55,354)		1,872,316				60,036	03/01/2039
31413Y-J7-7	FNMA Pool #959386 5.500% 12/01/22		12/01/2010	Paydown		1,155,616	1,155,616	1,188,996	1,187,279		(31,663)		(31,663)		1,155,616				38,505	12/01/2022
31413Y-L6-6	FNMA Pool #959449 5.500% 12/01/22		12/01/2010	Paydown		5,104,056	5,104,056	5,251,491	5,247,296		(143,240)		(143,240)		5,104,056				158,351	12/01/2022
31414J-KK-8	FANNIE MAE POOL 967498 5.500% 01/01/38		08/01/2010	Paydown		152,213	152,213	154,401	154,331		(2,118)		(2,118)		152,213				3,342	01/01/2038
31414J-KK-8	FANNIE MAE POOL 967498 5.500% 01/01/38		08/27/2010	BOLI- SA NY Community Bank		368,714	363,656	368,883	368,717		(3)		(3)		368,714				14,779	01/01/2038
31414P-4Z-9	FANNIE MAE POOL 972540 5.500% 02/01/38		12/01/2010	Paydown		613,400	613,400	630,652	630,373		(16,972)		(16,972)		613,400				17,142	02/01/2038
31415Y-XT-1	FANNIE MAE POOL 993590 5.000% 05/01/39		12/01/2010	Paydown		1,446,702	1,446,702	1,488,069	1,487,516		(40,813)		(40,813)		1,446,702				45,307	05/01/2039
31416H-Q3-2	FANNIE MAE POOL AA0473 5.000% 03/01/39		12/01/2010	Paydown		6,247,925	6,247,925	6,359,216	6,356,457		(108,532)		(108,532)		6,247,925				169,368	03/01/2039
31416M-KD-5	Fannie Mae 5.000% 03/01/39		12/01/2010	Paydown		6,142,770	6,142,770	6,305,938	6,300,769		(157,999)		(157,999)		6,142,770				153,632	03/01/2039
31416R-GU-1	FANNIE MAE POOL AA7410 5.000% 05/01/39		12/01/2010	Paydown		1,393,497	1,393,497	1,428,770	1,428,300		(34,802)		(34,802)		1,393,497				47,872	05/01/2039
31416R-PC-1	FANNIE MAE POOL AA7618 5.000% 05/01/39		12/01/2010	Paydown		2,298,433	2,298,433	2,369,182	2,368,211		(69,778)		(69,778)		2,298,433				88,767	05/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal 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
31417S-7M-6	Fannie Mae POOL AC6299 5.000% 12/01/39		12/01/2010	Paydown		1,079,954	1,079,954	1,130,240	1,130,138		(50,184)		(50,184)		1,079,954				39,644	12/01/2039
31418M-J7-8	Fannie Mae POOL AD0285 5.000% 09/01/22		12/01/2010	Paydown		6,970,179	6,970,179	7,365,518	7,359,711		(389,532)		(389,532)		6,970,179				187,966	09/01/2022
32399W-9Z-6	FHA PROJECT, CITICORP PL #152 7.430% 09/01/24		12/01/2010	Paydown		9,854	9,854	10,449	10,186		(332)		(332)		9,854				402	09/01/2024
36184*-9A-2	FHA 221(D)4 PROJ LOAN GMAC #56 7.430% 11/01/22		12/01/2010	Paydown		24,574	24,574	24,666	24,488		86		86		24,574				1,006	11/01/2022
36202F-BK-1	Government National Mortgage A POOL 4542 5.500% 09/20/39		12/01/2010	Paydown		873,018	873,018	918,101	917,881		(44,863)		(44,863)		873,018				29,853	09/20/2039
3620A9-PZ-8	Government National Mortgage A POOL 723240 5.000% 10/15/39		12/01/2010	Paydown		1,317,683	1,317,683	1,366,890	1,366,718		(49,035)		(49,035)		1,317,683				46,984	10/15/2039
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2010	Paydown		142,336	142,336	138,568	140,076		2,260		2,260		142,336				6,979	07/01/2019
370424-A#-0	FHA (GMAC) PROJ #110 PUTABLE (GMAC) 6.620% 04/01/14		12/01/2010	Paydown		27,994	27,994	15,432	24,190		3,804		3,804		27,994				1,091	04/01/2014
37099Q-9X-6	FHA PROJ SECT 236 GMAC #2-236-2 8.090% 11/01/14		12/01/2010	Paydown		179,020	179,020	165,455	174,362		4,658		4,658		179,020				6,577	11/01/2014
37611C-AA-4	GNMA REMIC SERIES 200775 CLASS A 4.747% 04/16/29		12/01/2010	Paydown		925,074	925,074	948,779	943,730		(18,655)		(18,655)		925,074				28,556	07/16/2012
380992-GM-3	FHA 221(D)4 PROJ LOAN GMAC #12 7.430% 06/20/21		12/01/2010	Paydown		38,853	38,853	38,966	38,864		(11)		(11)		38,853				1,287	06/20/2021
38373M-AK-6	GNMA REMIC SER 2001-16 Z (AFC-PZ) 6.750% 10/16/40		12/01/2010	Paydown		3,996,669	3,996,669	4,581,826	4,507,277		(510,608)		(510,608)		3,996,669				194,066	10/16/2040
38373M-AR-1	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ) 7.028% 03/16/41		12/01/2010	Paydown		3,704,030	3,704,030	3,905,538	3,900,712		(196,682)		(196,682)		3,704,030				260,260	03/16/2041
38373M-AX-8	GNMA REMIC 2001-44 Z (ADJ-ACRL/FHA INSD) 6.877% 07/16/41		12/01/2010	Paydown		8,385,540	8,385,540	8,254,403	8,243,574		141,967		141,967		8,385,540				376,418	07/16/2041
38373M-G4-6	GNMA REMIC SERIES 200734 CLASS A 4.272% 11/16/26		12/01/2010	Paydown		257,425	257,425	264,468	263,554		(6,130)		(6,130)		257,425				6,797	08/16/2012
38373M-L6-5	GNMA REMIC SER 2007-69 AB 3.000% 07/16/23		06/01/2010	Paydown		4,708,602	4,708,602	4,581,376	4,676,668		31,934		31,934		4,708,602				52,916	07/16/2023
38373M-LP-3	GNMA REMIC SER 2004-51 A 4.145% 02/16/18		12/01/2010	Paydown		4,135,892	4,135,892	4,080,639	4,126,957		8,936		8,936		4,135,892				77,059	02/16/2018
38373M-PT-1	GNMA REMIC SERIES 200529 CLASS A 4.016% 07/16/27		12/01/2010	Paydown		217,536	217,536	223,757	223,297		(5,761)		(5,761)		217,536				6,247	01/16/2014
38373M-Q2-9	GNMA REMIC 2008-8 A 3.612% 11/16/27		12/01/2010	Paydown		1,056,801	1,056,801	1,076,616	1,073,425		(16,624)		(16,624)		1,056,801				17,595	08/16/2012
38373M-SX-9	GNMA REMIC SERIES 20065 CLASS A 4.241% 07/16/29		12/01/2010	Paydown		175,034	175,034	180,380	179,957		(4,924)		(4,924)		175,034				4,541	01/16/2028
38373M-TL-4	GNMA REMIC Series 2006-8 Class B 4.815% 02/16/30		12/01/2010	Paydown		43,684	43,684	46,283	46,195		(2,511)		(2,511)		43,684				2,103	11/16/2012
38373M-V2-3	GNMA REMIC SERIES 200845 CLASS A 3.576% 11/16/27		12/01/2010	Paydown		1,516,410	1,516,410	1,509,159	1,511,369		5,041		5,041		1,516,410				18,777	08/16/2012
38373M-VU-1	GNMA REMIC 2006-39 A 3.772% 06/16/25		12/01/2010	Paydown		1,177,162	1,177,162	1,204,384	1,201,309		(24,147)		(24,147)		1,177,162				18,777	06/16/2012
38373Y-ML-5	GNMA REMIC 2002-86 PC 5.250% 08/20/31		12/01/2010	Paydown		538,727	538,727	544,367	539,834		(1,107)		(1,107)		538,727				13,938	10/20/2011
383742-8E-6	GNMA REMIC SERIES 200854 CLASS DC 4.500% 01/16/35		12/01/2010	Paydown		385,783	385,783	383,131	383,848		1,935		1,935		385,783				7,998	01/16/2035
38375D-LM-8	GNMA REMIC SERIES 200858 CLASS PA 5.500% 06/16/36		04/06/2010	Various		42,188,477	39,582,223	41,434,620	41,230,036		(20,331)		(20,331)		41,209,705		978,772	978,772	755,802	06/16/2014
38375D-LM-8	GNMA REMIC SERIES 200858 CLASS PA 5.500% 06/16/36		04/01/2010	Paydown		2,079,913	2,079,913	2,177,250	2,166,500		(86,587)		(86,587)		2,079,913				27,318	06/16/2014
38375J-GT-6	GNMA Series 2007-6 Class LA 5.500% 10/20/30		06/01/2010	Paydown		2,176,323	2,176,323	2,179,723	2,172,005		4,317		4,317		2,176,323				27,021	06/20/2010
38376C-AH-2	GNMA 2009-83 MA 4.500% 10/20/26		12/01/2010	Paydown		3,261,663	3,261,663	3,395,187	3,382,059		(120,397)		(120,397)		3,261,663				93,394	11/20/2012
3837H0-NF-6	GNMA REMIC SER 1996-5 Z 7.000% 05/16/26		12/01/2010	Paydown		298,337	298,337	270,609	281,404		16,934		16,934		298,337				10,760	05/16/2026
3837H0-PH-0	GNMA REMIC SER 1996-8 Z 7.000% 05/16/26		12/01/2010	Paydown		491,068	491,068	439,637	459,467		31,601		31,601		491,068				18,342	05/16/2026
3837H0-SH-7	GNMA REMIC SER 1996-13 D (SEQ) 7.000% 07/16/26		12/01/2010	Paydown		150,356	150,356	137,621	144,181		6,175		6,175		150,356				5,703	07/16/2026

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
3837H0-WJ-8	GNMA REMIC SER 1996-19 ZA (ACRL) 7.000% 09/16/26		12/01/2010	Paydown		771,354	771,354	694,838	728,442		42,912		42,912		771,354				28,367	09/16/2026
3837H4-3U-7	GNMA REMIC SER 2000-33 PC (B_PAC) 7.500% 10/20/30		12/01/2010	Paydown		319,445	319,445	319,445	319,445						319,445				12,336	10/20/2030
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV TAXABLE GOOD PJ SER B ACA CBI 7.250% 10/01/15		10/01/2010	Various		615,000	615,000	690,030	656,066		(4,591)		(4,591)		651,475		(36,475)	(36,475)	44,588	10/01/2015
432321-EF-0	HILLSBOROUGH CO FL IDA TAXABLE HLTH FACS PJ UNIV B 7.400% 08/15/14		10/01/2010	Various		917,583	795,000	829,026	813,101		(2,571)		(2,571)		810,530		107,053	107,053	66,347	08/15/2014
432321-EF-0	HILLSBOROUGH CO FL IDA TAXABLE HLTH FACS PJ UNIV B 7.400% 08/15/14		08/15/2010	Redemption 100.0000		170,000	170,000	177,276	173,871		(453)		(453)		173,418		(3,418)	(3,418)	12,580	08/15/2014
54438E-ER-5	LOS ANGELES CALIF CMNTY REDEV AUTH REV TAX FING-PICO I 5.000% 09/01/13		09/01/2010	Call 100.0000		635,000	635,000	629,939	632,866		357		357		633,223		1,777	1,777	31,750	09/01/2013
54474C-CX-3	LOS ANGELES CNTY CALIF PENSION PENS OBL CAB SER D (MBIA) 0.000% 06/30/10		06/30/2010	Maturity		30,000,000	30,000,000	10,986,679	28,980,666		1,019,334		1,019,334		30,000,000					06/30/2010
574754-AB-3	MASHANTUCKET WSTRN PQT TRIBE SPECIAL REV 98 A 144A TAXABLE 6.570% 09/01/13		09/01/2010	Various		600,000	600,000	454,260	461,448		(4,343)		(4,343)		457,105		142,895	142,895	39,420	09/01/2013
649901-ZW-8	NEW YORK ST DORM AUTH REV TAXABLE ST PERSONAL INCOME B 4.540% 03/15/10		03/15/2010	Maturity		2,415,000	2,415,000	2,415,000	2,415,000						2,415,000				54,821	03/15/2010
650034-YH-8	NEW YORK ST UDC TAXABLE PERSONAL INCOME TAX C2 5.150% 03/15/13		03/15/2010	Call 100.0000		370,000	370,000	370,544	370,191		(11)		(11)		370,180		(180)	(180)	9,528	03/15/2013
650037Q-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA 5.550% 12/01/14		12/01/2010	Call 100.0000		205,000	205,000	203,975	204,445		92		92		204,537		463	463	11,378	12/01/2014
664355-9W-6	FHA PROJ PL# 85-1 NON-PUTABLE 8.548% 12/25/20		12/01/2010	Paydown		21,369	21,369	21,000	21,119		251		251		21,369				1,018	12/25/2020
67199A-SD-0	FHA PROJ LOAN #023-43254 (OAKNOLL) 5.600% 06/01/36		12/01/2010	Paydown		103,657	103,657	104,693	104,515		(858)		(858)		103,657				3,173	06/01/2036
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SER 2003-B 4.850% 03/01/15		03/01/2010	Call 100.0000		160,000	160,000	160,000	160,000						160,000				3,880	03/01/2015
68428L-CK-8	ORANGE CO CA TXBL PENS OB SER 97A (MBIA) 0.000% 09/01/10		09/01/2010	Maturity		3,047,000	3,047,000	1,123,459	2,901,791		145,209		145,209		3,047,000					09/01/2010
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI 8.000% 07/01/15		07/01/2010	Call 100.0000		130,000	130,000	123,344	126,614		247		247		126,861		3,139	3,139	10,400	07/01/2015
797299-AT-1	SAN DIEGO CA PUB FAC FIN AUTH TXBL LSE REV BNDS SER A 7.400% 02/01/16		06/28/2010	Call 100.0000		2,335,000	2,335,000	2,299,718	2,321,102		1,223		1,223		2,322,325		12,675	12,675	156,951	02/01/2016
829788-AU-2	SISTERS PROVIDENCE OBL GRP SER 1997 7.700% 10/01/17		10/01/2010	Redemption 100.0000		615,000	615,000	613,727	614,502		196		196		614,698		302	302	47,355	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2010	Various		1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				74,800	03/15/2022
911760-AP-1	VA/VENDEE MTG TRUST 1992-1 2Z (ACRL) 7.750% 05/15/22		12/01/2010	Paydown		95,131	95,131	94,617	94,669		462		462		95,131				4,051	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST 1992-2 Z (ACRL) 7.250% 09/15/22		12/01/2010	Paydown		1,360,376	1,360,376	1,268,447	1,302,089		58,287		58,287		1,360,376				53,663	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST 1994-2 3ZB (ACRL) 6.500% 06/15/24		12/01/2010	Paydown		2,098,586	2,098,586	1,785,314	1,904,113		194,473		194,473		2,098,586				74,516	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST 1996-3 2Z (ACRL) 7.750% 10/15/26		12/01/2010	Paydown		1,230,504	1,230,504	1,199,964	1,207,776		22,728		22,728		1,230,504				58,343	10/15/2026
911760-TK-2	VA/VENDEE MTG TRUST SER 2003-2 J (VADM) 5.000% 06/15/10		06/01/2010	Paydown		318,938	318,938	333,751	319,644		(706)		(706)		318,938				4,433	06/15/2010
917991-8U-8	FHA PROJ #132 NON-PUTABLE (USGI) 7.430% 12/01/23		12/01/2010	Paydown		22,415	22,415	12,602	15,871		6,544		6,544		22,415				912	12/01/2023
917991-8Y-0	FHA SECT 236 USGI PC #2055 8.930% 10/01/19		12/01/2010	Paydown		22,799	22,799	21,357	22,025		775		775		22,799				1,118	10/01/2019
3199999. Bonds - U.S. Special Revenues						556,942,263	554,969,420	537,445,966	554,791,372		174,252		174,252		554,965,625		1,976,637	1,976,637	17,681,895	XXX
00077B-7C-1	AMAC SER 2002-10 1A26 (SUB/NAS) 5.750% 01/25/33		12/01/2010	Paydown		364,753	364,753	368,072	364,841		(88)		(88)		364,753				12,263	12/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
00081T-AC-2	ACCO BRANDS CORP 144A 10.625% 03/15/15		04/01/2010	Credit Suisse First Boston		103,788	95,000	95,139	95,123		(15)		(15)		95,108		8,680	8,680	5,243	03/15/2015
00389C-AB-0	ACADEMICA CHARTER SCHOOL NOTES (TMU-144A) 6.850% 08/15/12		08/15/2010	Call 100.0000		1,665,000	1,665,000	1,665,000	1,665,000						1,665,000				114,053	08/15/2012
00430X-AB-3	ACCELLENT INC 10.500% 12/01/13		10/28/2010	Tender Offer		816,000	800,000	672,000	704,222		15,986		15,986		720,208		95,792	95,792	84,300	12/01/2013
004403-AA-9	Ace Cash Express Inc SERIES 144A 10.250% 10/01/14		05/04/2010	Various		1,375,425	1,645,000	740,250	761,592		13,309		13,309		774,901		600,524	600,524	95,355	10/01/2014
00753*-AK-5	Advance Drainage System 5.580% 06/27/15		09/27/2010	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				1,050,008	06/27/2015
00828B-AC-9	AFFINIA GROUP INC 144A 10.750% 08/15/16		12/31/2010	Call 103.0000		17,510	17,000	16,796	16,804		22		22		16,825		685	685	2,528	08/15/2016
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA Series 144A 6.080% 10/01/16		10/01/2010	Redemption 100.0000		428,000	428,000	428,000	428,000						428,000				26,022	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA Series B 6.440% 10/01/16		10/01/2010	Redemption 100.0000		265,000	265,000	265,000	265,000						265,000				17,066	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF 144A 6.350% 10/01/15		10/01/2010	Redemption 100.0000		512,000	512,000	512,000	512,000						512,000				32,512	10/01/2015
018772-AL-7	ALLIANCE ONE INTL INC 144A 10.000% 07/15/16		07/19/2010	Tax Free Exchange		733,599	750,000	731,510	732,644		954		954		733,599				79,760	07/15/2016
018772-AN-3	ALLIANCE ONE INTL INC 144A 10.000% 07/15/16		07/19/2010	Tax Free Exchange		488,839	500,000	487,500	488,101		738		738		488,839				53,174	07/15/2016
01877K-AD-5	ALLIANCE PIPELINE LP BONDS (144A) 4.591% 12/31/25		12/31/2010	Redemption 100.0000		293,603	293,603	293,603	293,603						293,603				10,109	12/31/2025
02149D-AJ-8	Countrywide Alt. Loan Trust Series 2006-HY13 Class 3A1 5.767% 01/25/47		12/01/2010	Paydown		3,487,826	3,487,826	2,887,486	2,888,066		599,760		599,760		3,487,826				109,039	01/25/2047
02378J-AU-2	AMERICAN AIRLINES 7.379% 05/23/16		11/23/2010	Various		708,468	708,468	354,234	424,453		108,192		108,192		532,646		175,822	175,822	52,278	05/23/2016
026710-AE-3	AMERICAN HSG TRUST II 1-D 8.300% 12/25/18		12/01/2010	Paydown		94,965	94,965	80,127	88,090		6,876		6,876		94,965				4,004	12/25/2018
039483-AQ-5	ARCHER DANIELS MIDLAND CO UNSEC'D UNSUB DEBS 5.870% 11/15/10		11/15/2010	Maturity		4,100,000	4,100,000	4,394,790	4,137,672		(37,672)		(37,672)		4,100,000				240,670	11/15/2010
045424-AE-8	ASC NOMURA-MEGADEAL SER 1995-D1 A4 (C_SUB 144A) 7.590% 07/11/27		12/01/2010	Paydown		1,854,122	1,854,122	1,905,110	1,860,546		(6,424)		(6,424)		1,854,122				88,037	10/11/2012
04649@-AB-3	ASURION CORP Bank Loans 6.406% 07/07/15		12/30/2010	Redemption 100.0000		10,345	10,345	9,414	9,424		74		74		9,498		847	847	1,197	07/07/2015
05348E-AD-1	AVALONBAY COMMUNITIES INC MTN 7.500% 12/15/10		12/15/2010	Maturity		4,900,000	4,900,000	5,556,747	5,000,392		(100,392)		(100,392)		4,900,000				367,500	12/15/2010
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT 6.550% 02/26/21		08/26/2010	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT 6.550% 02/26/21		08/26/2010	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT 6.550% 02/26/21		08/26/2010	Redemption 100.0000		100,390	100,390	100,390	100,390						100,390				4,932	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT 6.550% 02/26/21		08/26/2010	Redemption 100.0000		101,223	101,223	101,223	101,223						101,223				4,973	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT 6.550% 02/26/21		08/26/2010	Redemption 100.0000		42,011	42,011	42,011	42,011						42,011				2,064	02/26/2021
056037-AD-6	BVPS II FNDG CRP CLOB (OHIO ED) 8.890% 06/01/17		12/01/2010	Call 100.0000		1,589,000	1,589,000	1,589,000	1,589,000						1,589,000				110,592	06/01/2017
05946X-X8-1	Banc of America Funding Corp 2005-8 2A1 5.500% 01/25/36		12/01/2010	Paydown		1,117,682	1,117,682	1,111,919	1,112,837		4,844		4,844		1,117,682				40,125	01/25/2036
05947U-L9-7	Banc of America Commercial Mtg 2005-2 AAB 4.742% 07/10/43		12/01/2010	Paydown		102,214	102,214	98,672	99,868		2,346		2,346		102,214				3,390	07/10/2043
05948X-RE-3	BOA MTGE SEC SER 2003-6 CLASS 1A30 4.750% 08/25/33		08/01/2010	Paydown		2,691,987	2,691,987	2,689,043	2,683,825		8,162		8,162		2,691,987				38,880	08/25/2033
05952C-AA-8	BANC OF AMERICA COMMERCIAL MOR SERIES 20075 CLASS A1 5.175% 02/10/51		12/01/2010	Paydown		9,722,729	9,722,729	9,507,272	9,551,897		170,832		170,832		9,722,729				415,705	02/10/2051
05952F-AE-3	BANC OF AMERICA MORTGAGE 2007-2 A5 5.500% 05/25/37		12/01/2010	Paydown		12,604,199	12,604,199	10,671,601	10,679,671		1,924,528		1,924,528		12,604,199				353,725	05/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
05952H-AG-4	BANC OF AMERICA MTG SECURITIES 2007-1 1A7 5.750% 03/25/37		12/01/2010	Paydown		6,119,232	6,119,232	6,147,114	6,110,216		9,016		9,016		6,119,232				188,224	10/25/2011
05953Y-AY-7	Banc of America Funding Corp 2007-4 2A3 5.500% 06/25/37		12/01/2010	Paydown		4,838,094	4,838,094	4,835,449	4,828,686		9,409		9,409		4,838,094				149,272	06/25/2037
060505-AD-6	BANK OF AMERICA CORP NOTES 7.800% 02/15/10		02/15/2010	Maturity		3,850,000	3,850,000	4,263,490	3,857,790		(7,790)		(7,790)		3,850,000				150,150	02/15/2010
07383F-5J-3	BEAR STEARNS COMM'L MTGE SER 2005-T18 AAB 4.823% 02/13/42		12/01/2010	Paydown		487,480	487,480	490,140	487,980		(500)		(500)		487,480				16,917	02/13/2014
07383F-X2-9	BEAR STEARNS COMM'L MTGE SER 2004-PWR6 A3 4.355% 11/11/41		12/01/2010	Paydown		1,428,511	1,428,511	1,425,043	1,425,116		3,395		3,395		1,428,511				57,568	11/11/2041
073902-CE-6	BEAR STEARNS CO INC NTS 4.500% 10/28/10		10/28/2010	Maturity		5,000,000	5,000,000	4,936,750	4,991,448		8,552		8,552		5,000,000				225,000	10/28/2010
073905-CR-0	BEAR STEARNS SER 1989 1-E (B-PAC) 8.900% 02/01/19		12/01/2010	Paydown		30,078	30,078	28,670	29,363		715		715		30,078				1,394	02/01/2019
079857-AG-3	BELLSOUTH CORP NOTES 7.750% 02/15/10		02/15/2010	Maturity		2,100,000	2,100,000	2,483,859	2,107,716		(7,716)		(7,716)		2,100,000				81,375	02/15/2010
088638-AA-5	BGC Partners, L.P. 5.190% 04/01/10		04/01/2010	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				155,700	04/01/2010
113804-AA-6	BROOKLYN NAVY YARD COGEN 144A 7.420% 10/01/20		10/01/2010	Redemption 100.0000		474,075	474,075	474,075	474,075						474,075				26,382	10/01/2020
120568-AC-4	BUNGE LTD FINANCE CORP UNSEC'D SR NTS 7.800% 10/15/12		07/14/2010	Call 114.5324		4,581,294	4,000,000	4,389,160	4,185,424		(33,106)		(33,106)		4,152,318		428,976	428,976	233,133	10/15/2012
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SER 2002-2 5.140% 01/15/21		07/15/2010	Redemption 100.0000		89,768	89,768	89,768	89,768						89,768				3,488	01/15/2021
12513E-AF-1	Citigroup / Deutsche Bank 2005-CD1 ASB 5.222% 07/15/44		12/01/2010	Paydown		243,734	243,734	244,574	243,860		(125)		(125)		243,734				12,409	02/15/2015
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2010	Redemption 100.0000		5,503	5,503	5,475	5,481		1		1		5,482		20	20	306	12/15/2018
12543P-AJ-2	Countrywide Home Loan Mortgage 2006-21 A9 5.750% 02/25/37		09/01/2010	Paydown		1,250,945	1,250,945	1,260,619	1,249,089		1,856		1,856		1,250,945				29,703	09/25/2010
125896-AW-0	CMS Energy Hldg Co 2.875% 12/01/24		08/09/2010	Various		4,865,698	3,900,000	3,844,496	3,803,285		(4,677)		(4,677)		3,798,608		1,067,090	1,067,090	57,692	12/01/2024
125896-BD-1	CMS Energy Hldg Co 5.500% 06/15/29		09/13/2010	Barclays Capital, Inc.		948,844	725,000	735,313	735,268		(222)		(222)		735,046		213,798	213,798	29,349	06/15/2029
12613Y-AB-5	CNL FUNDING 2000-AA A2 (MBIA-FRAN 144A) 8.044% 04/25/17		12/01/2010	Paydown		2,095,808	2,095,808	2,102,543	2,098,163		(2,356)		(2,356)		2,095,808				98,386	04/25/2017
12620X-AA-0	CPM HOLDINGS INC 144A 10.625% 09/01/14		04/01/2010	Jefferies & Co., Inc.		318,750	300,000	294,303	294,973		240		240		295,213		23,537	23,537	20,276	09/01/2014
126650-AF-7	CVS CORP PTC 144A 7.770% 01/10/12		12/10/2010	Redemption 100.0000		254,300	254,300	308,354	270,600		(3,635)		(3,635)		266,965		(12,664)	(12,664)	10,830	01/10/2012
126650-AL-4	CVS CORP PTC 144A 6.117% 01/10/13		12/10/2010	Various		400,361	400,361	400,361	400,361						400,361				13,389	01/10/2013
126650-AW-0	CVS CORP 144A 5.298% 01/11/27		12/10/2010	Various		1,325,214	1,325,214	1,311,988	1,313,235		78		78		1,313,313		11,901	11,901	38,338	01/11/2027
126650-AY-6	CVS CORP Series 144 A 5.361% 10/10/27		12/10/2010	Various		459,004	459,004	459,004	459,004						459,004				13,438	10/10/2027
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3 5.500% 11/25/35		12/01/2010	Paydown		446,680	446,680	437,872	438,601		8,079		8,079		446,680				22,489	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS 2005-30 A8 5.500% 01/25/36		12/01/2010	Paydown		96,498	96,498	93,102	94,017		398		398		94,415		2,084	2,084	5,305	01/25/2036
12669D-4H-8	COUNTRYWIDE HOME LOANS SER 2003-11 A6 (B-PAC/SUB) 5.000% 05/25/33		12/01/2010	Paydown		3,508,920	3,508,920	3,508,920	3,508,920						3,508,920				88,556	05/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SER 2003-20CB 1A3 (SEQ) 5.500% 08/25/14		12/01/2010	Paydown		1,023,517	1,023,517	1,068,296	1,045,564		(22,047)		(22,047)		1,023,517				30,748	08/25/2014
12669E-ST-4	COUNTRYWIDE HOME LOANS SER 2003-28 A2 (PAC-SUB) 4.150% 08/25/33		12/01/2010	Paydown		2,155,056	2,155,056	2,153,709	2,150,042		5,014		5,014		2,155,056				48,613	08/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SER 2004-J5 A5 (NAS) 5.500% 07/25/34		12/01/2010	Paydown		1,090,086	1,090,086	1,050,230	1,068,905		21,181		21,181		1,090,086				35,621	07/25/2034
12669F-WJ-8	COUNTRY WIDE HOME LOANS 2004-5 2A14 5.000% 05/25/34		12/01/2010	Paydown		5,198,979	5,198,979	5,198,979	5,198,979						5,198,979				134,590	05/25/2034
12669G-2V-2	Countrywide Home Loans 2005-16 A3 5.500% 09/25/35		12/01/2010	Paydown		483,069	483,069	466,158	471,631		7,111		7,111		478,741		4,328	4,328	22,453	09/25/2035
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2010	Redemption 100.0000		133,570	133,570	133,570	133,570						133,570				7,627	01/15/2032
131347-BP-0	CALPINE CORP 144A 7.250% 10/15/17		12/02/2010	Various		2,058,375	2,070,000	1,621,651	1,628,676		23,551		23,551		1,652,227		406,148	406,148	120,918	10/15/2017

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SER 2003 A-1 (144A-MBIA) 5.937% 10/01/43		10/01/2010	Redemption 100.0000		70,000	70,000	70,000	70,000						70,000				3,117	10/01/2043
156431-AE-8	CENTURY ALUMINUM COMPANY BASIC 1.750% 08/01/24		08/04/2010	Various		690,219	725,000	426,152	437,903		6,537		6,537		444,439		245,779	245,779	11,798	08/01/2024
156700-AA-4	CENTURYTEL INC SR NTS SER H 8.375% 10/15/10		10/15/2010	Various		22,640,000	22,640,000	26,602,836	23,184,493		(544,493)		(544,493)		22,640,000				1,896,100	10/15/2010
161505-HZ-8	CHASE COMM MTG SEC CORP SERIES 2001245 144A 6.635% 02/12/16		11/01/2010	Paydown		7,000,000	7,000,000	7,079,023	7,029,705		(29,705)		(29,705)		7,000,000				418,257	02/14/2011
161582-AE-1	CHASE MANHATTAN BK-1ST UNION SER 1999-1 C (CMBS-AFC) 7.625% 08/15/31		07/01/2010	Paydown		16,600,000	16,600,000	16,742,880	16,615,332		(15,332)		(15,332)		16,600,000				577,487	07/01/2010
161623-AL-7	CHASE RV OWNER TRUST 1997-A B (ABS-RV) 6.540% 08/15/17		12/15/2010	Paydown		211,472	211,472	212,662	211,646		(173)		(173)		211,472				6,575	12/15/2012
16162Y-AE-5	CHASE 2006-S4 6.000% 12/25/36		12/01/2010	Paydown		194,771	194,771	195,258	194,581		190		190		194,771				11,686	06/15/2014
161630-BX-5	CHASE MORTGAGE FINANCE CORP 2007-A1 12A1 5.897% 03/25/37		12/01/2010	Paydown		2,361,872	2,361,872	2,028,061	2,228,634		342,634	209,395	133,239		2,361,872				91,390	03/25/2037
172973-4J-5	CITICORP MTG SEC INC 2005-8 2A3 5.000% 11/25/20		12/01/2010	Paydown		15,941	15,941	15,395	15,644		297		297		15,941				797	11/25/2020
17311Q-BE-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2007C6 CLASS A1 5.622% 12/10/49		12/01/2010	Paydown		4,713,506	4,713,506	4,695,921	4,704,129		9,377		9,377		4,713,506				200,760	04/10/2012
193908-AS-9	CMOT SER 57-D (B.PAC) 9.900% 02/01/19		12/01/2010	Paydown		12,856	12,856	12,615	12,751		105		105		12,856				718	02/01/2019
193900-AF-7	CMOT SER 46 C (B-TAC) 9.500% 09/01/18		12/01/2010	Paydown		3,110	3,110	3,004	3,075		35		35		3,110				175	09/01/2018
196816-AA-0	COLOWYO COAL FNDG CORP COLL BONDS 144A 10.190% 11/15/16		07/12/2010	Deutsche Bank Securities, Inc.		9,912,500	10,000,000	10,000,000	10,000,000						10,000,000		(87,500)	(87,500)	679,333	11/15/2016
20030N-AA-9	Comcast Corp UNSEC'D SR NTS 5.850% 01/15/10		01/15/2010	Maturity		6,500,000	6,500,000	6,970,795	6,503,813		(3,813)		(3,813)		6,500,000				190,125	01/15/2010
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS 2001-CMLB A1 (MBIA-144A) 6.746% 06/20/31		12/01/2010	Paydown		1,047,490	1,047,490	1,067,539	1,054,522		(7,032)		(7,032)		1,047,490				39,522	11/20/2015
205887-AW-2	CONAGRA FOODS INC UNSEC'D NTS 7.875% 09/15/10		09/15/2010	Maturity		1,651,000	1,651,000	2,012,469	1,692,760		(41,760)		(41,760)		1,651,000				130,016	09/15/2010
210518-BW-5	CONSUMERS ENERGY CO 1ST MTG SER E 4.000% 05/15/10		05/15/2010	Maturity		9,000,000	9,000,000	8,955,090	8,997,289		2,711		2,711		9,000,000				180,000	05/15/2010
210805-DB-0	CONTINENTAL AIRLINES ETC SERIES 2000-1 8.499% 11/01/12		05/03/2010	Redemption 100.0000		4,590	4,590	4,347	4,471		13		13		4,483		107	107	195	11/01/2012
224044-AY-3	COX COMMUNICATIONS INC. UNSEC'D NTS 7.750% 11/01/10		11/01/2010	Maturity		10,280,000	10,280,000	11,849,140	10,489,336		(209,336)		(209,336)		10,280,000				796,700	11/01/2010
224050-AL-8	COX ENTERPRISES NOTES 144A 7.875% 09/15/10		09/15/2010	Maturity		2,000,000	2,000,000	2,105,620	2,028,702		(28,702)		(28,702)		2,000,000				157,500	09/15/2010
22540A-AT-5	INDYMAC MANUFAC HOUSING SERIES 1997C1 CLASS E 7.500% 06/20/29		08/01/2010	Paydown		2,787,814	2,787,814	2,766,905	2,774,318		13,496		13,496		2,787,814				78,207	06/20/2029
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC Series 2004-C5 Class AAB 4.587% 11/15/37		12/01/2010	Paydown		5,002,129	5,002,129	5,015,017	5,000,086		2,042		2,042		5,002,129				125,897	01/15/2014
226566-AC-1	CRICKET COMMUNICATIONS I 9.375% 11/01/14		11/19/2010	Tender Offer		257,658	250,000	243,125	243,331		991		991		244,322		13,335	13,335	29,609	11/01/2014
233046-AB-7	DB MASTER FINANCE LLC 2006-1 M1 144A 8.285% 06/20/31		12/03/2010	Various		1,961,189	1,930,000	1,958,140	1,941,253		(6,919)		(6,919)		1,934,334		26,855	26,855	151,905	06/20/2011
23321P-C4-8	DLJ MTG SERIES 1996-CF2 CLASS S 144A 1.320% 11/12/21		12/01/2010	Paydown				7,898	7,521		(7,521)		(7,521)						1,163	11/12/2016
233331-AJ-6	DTE ENERGY BASIC 6.375% 04/15/33		04/05/2010	Wells Fargo Securities LLC		26,520,450	27,500,000	26,097,198	28,260,685		(2,556)	2,159,837	(2,162,393)		26,098,292		422,158	422,158	842,474	04/15/2033
233393-AB-3	DA-LITE SCREEN 9.500% 05/15/11		05/17/2010	Various		1,900,000	1,900,000	2,019,875	1,913,024		(13,024)		(13,024)		1,900,000				91,253	05/15/2011
242361-AB-9	DEAN FOODS CO 6.900% 10/15/17		03/24/2010	Banc of America Securities		721,875	750,000	769,750	763,727		(325)		(325)		763,403		(41,528)	(41,528)	23,575	10/15/2017
247361-ZC-5	DELTA AIRLINES 144A 9.500% 09/15/14		09/13/2010	Call 103.0000		20,600	20,000	19,713	19,724		33		33		19,757		843	843	1,821	09/15/2014
251591-AK-9	DEVELOPERS DIVERS REALTY BASIC 5.250% 04/15/11		03/08/2010	Tender Offer		5,000,000	5,000,000	4,979,817	4,995,477		619		619		4,996,095		3,905	3,905	104,271	04/15/2011
25389M-AB-5	DIGITALGLOBE INC 144A 10.500% 05/01/14		06/17/2010	Tax Free Exchange		179,350	185,000	178,098	178,828		522		522		179,350				12,195	05/01/2014

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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
25467L-A*-7	Discovery Communications Inc. 6.010% 12/01/15		06/03/2010	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				3,956,001	12/01/2015
25468P-BF-2	THE WALT DISNEY CO NOTES MTN 6.800% 06/28/10		06/28/2010	Maturity		2,000,000	2,000,000	2,230,300	2,019,738		(19,738)		(19,738)		2,000,000				123,533	06/28/2010
25746U-AT-6	DOMINION RESOURCES 2.125% 12/15/23		10/07/2010	Various		345,684	275,000	294,124	293,005		(823)		(823)		292,182		53,501	53,501	4,421	12/15/2023
263534-BS-7	DUPONT (EI) DE NEMOURS BASIC 5.000% 01/15/13		10/21/2010	Call 109.5814		11,580,560	10,568,000	11,214,979	11,181,626		(158,039)		(158,039)		11,023,588		556,973	556,973	669,307	01/15/2013
263534-BV-0	DUPONT (EI) DE NEMOURS BASIC 5.875% 01/15/14		10/21/2010	Call 115.1595		9,596,241	8,333,000	8,293,918	8,301,697		5,666		5,666		8,307,363		1,288,878	1,288,878	620,114	01/15/2014
26439X-AB-9	DUKE ENERGY FIELD SRVCS UNSEC'D NTS 7.875% 08/16/10		08/16/2010	Maturity		1,300,000	1,300,000	1,482,741	1,321,141		(21,141)		(21,141)		1,300,000				102,375	08/16/2010
26441Y-AD-9	DUKE REALTY CORP SR NTS 6.950% 03/15/11		04/01/2010	Tender Offer		321,775	305,000	341,100	311,820		(1,370)		(1,370)		310,450		11,325	11,325	11,541	03/15/2011
26441Y-AN-7	DUKE REALTY CORP SERIES 144A 3.750% 12/01/11		03/19/2010	Miller Tabak Roberts		323,375	325,000	305,989	314,624		1,161		1,161		315,784		7,591	7,591	3,826	12/01/2011
268648-AK-8	EMC CORP MASS BASIC 1.750% 12/01/11		01/29/2010	Various		987,429	825,000	805,292	811,676		479		479		812,155		175,274	175,274	2,127	12/01/2011
29266M-AA-7	ENERGY EAST CORP UNSEC'D NTS 8.050% 11/15/10		11/15/2010	Maturity		1,000,000	1,000,000	1,175,760	1,023,457		(23,457)		(23,457)		1,000,000				80,500	11/15/2010
293489-AA-8	ENOGEX INC NOTES 144A 8.125% 01/15/10		01/15/2010	Maturity		6,500,000	6,500,000	7,442,185	6,506,479		(6,479)		(6,479)		6,500,000				264,063	01/15/2010
296313-AA-7	ESCO CORP SERIES 144A 8.625% 12/15/13		12/21/2010	Various		1,517,754	1,455,000	1,487,500	1,473,274		(5,553)		(5,553)		1,467,721		50,033	50,033	127,585	12/15/2013
296313-AB-5	ESCO CORP SERIES 144A 4.177% 12/15/13		12/21/2010	Call 100.0000		1,080,000	1,080,000	1,104,300	1,086,198		(6,198)		(6,198)		1,080,000				46,220	12/15/2013
302106-AB-5	EXOPAC HOLDING CORP 11.250% 02/01/14		06/23/2010	Goldman Sachs & Co.		304,588	295,000	320,075	306,996		(2,629)		(2,629)		304,367		221	221	30,145	02/01/2014
302567-AA-0	FPL ENERGY AMERICAN WIND NTS 144A 6.639% 06/20/23		06/20/2010	Redemption 100.0000		540,000	540,000	540,000	540,000						540,000				35,851	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES 144A 7.645% 12/31/18		12/31/2010	Redemption 100.0000		506,800	506,800	506,800	506,800						506,800				38,745	12/31/2018
302569-AA-6	FPL ENERGY VIRGINIA FDG SR NTS 144A 7.520% 06/30/19		12/31/2010	Various		886,494	886,494	929,725	922,142		(3,805)		(3,805)		918,337		(31,842)	(31,842)	48,729	06/30/2019
306035-AC-0	FALCON FRANCHISE LOAN LLC SER 1999-1 B (FRAN-144A) 8.289% 12/05/12		04/01/2010	Paydown		1,045,822	1,045,822	1,174,588	1,050,448		(4,627)		(4,627)		1,045,822				21,597	06/05/2010
31331F-AV-3	FEDERAL EXPRESS EETC 1997-B 7.520% 01/15/18		01/15/2010	Redemption 100.0000		755,110	755,110	791,537	766,964		(117)		(117)		766,847		(11,737)	(11,737)	28,392	01/15/2018
319963-AP-9	FIRST DATA CORP BASIC 9.875% 09/24/15		10/15/2010	Various		4,317,568	5,298,000	4,545,997	4,676,961		58,576	65,797	(7,221)		4,669,740		(352,173)	(352,173)	525,414	09/24/2015
319963-AP-9	FIRST DATA CORP BASIC 9.875% 09/24/15		12/15/2010	Tax Free Exchange		1,555,251	1,890,000	1,545,075	1,649,786		32,352	126,886	(94,534)		1,555,251				222,531	09/24/2015
32051D-X4-9	FIRST HORIZON ASSET SECURITIES 2004-2 1A6 6.000% 05/25/34		12/01/2010	Paydown		1,352,123	1,352,123	1,354,658	1,349,565		2,558		2,558		1,352,123				47,270	12/25/2011
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL) 5.250% 07/25/33		12/01/2010	Paydown		3,750,250	3,750,250	3,712,480	3,733,126		17,124		17,124		3,750,250				177,547	07/25/2033
32051G-N5-0	FIRST HORIZON MTG PASS-THROUGH 2005-8 1A3 5.750% 02/25/36		10/01/2010	Paydown		882,340	882,340	888,492	880,065		2,275		2,275		882,340				25,281	12/25/2010
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2010	Paydown		756,974	756,974	619,054	667,214		133,432	43,673	89,759		756,974				27,588	11/25/2037
32056F-AD-4	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A4 6.250% 11/25/37		01/07/2010	Jefferies & Co., Inc.		9,030,227	10,557,810	7,904,626	7,908,681		(30,346)		(30,346)		7,878,334		1,151,893	1,151,893	75,151	11/25/2037
32056F-AD-4	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A4 6.250% 11/25/37		01/01/2010	Paydown		242,102	242,102	181,262	181,355		60,747		60,747		242,102				1,261	11/25/2037
340711-AG-5	FLORIDA GAS TRANS CO SR NOTES 144A 9.190% 11/01/24		11/01/2010	Various		900,000	900,000	933,125	927,839		(857)		(857)		926,982		(26,982)	(26,982)	82,710	11/01/2024
340711-AM-2	FLORIDA GAS TRANS CO SR NTS 144A 7.625% 12/01/10		08/19/2010	Call 102.0059		10,200,588	10,000,000	11,511,900	10,224,944		(154,286)		(154,286)		10,070,659		129,930	129,930	546,458	12/01/2010
345397-UC-5	FORD MOTOR CREDIT CO BASIC 5.700% 01/15/10		01/15/2010	Maturity		1,500,000	1,500,000	1,380,000	1,497,484		2,516		2,516		1,500,000				42,750	01/15/2010
351807-AH-5	FRANCHISE FIN CORP OF AMERICA NTS 8.750% 10/15/10		10/15/2010	Maturity		10,000,000	10,000,000	9,920,500	9,991,190		8,810		8,810		10,000,000				875,000	10/15/2010
35638P-AA-8	FREEDOM GROUP INC 144A 10.250% 08/01/15		12/02/2010	Tax Free Exchange		294,609	300,000	293,481	293,821		788		788		294,609				41,256	08/01/2015
361849-M6-6	GMAC COMM MTG SEC SERIES 2005C1 CLASS A2 4.471% 05/10/43		03/01/2010	Paydown		7,068,579	7,068,579	7,016,117	7,055,686		12,893		12,893		7,068,579				74,391	05/10/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36185N-L5-7	GMAC MTG CORP LOAN SER 2003-J9 A12 (VADM-NAS) 5.500% 01/25/34		12/01/2010	Paydown		1,033,032	1,033,032	1,066,121	1,041,118		(8,086)		(8,086)		1,033,032				31,034	11/25/2012
36185N-UY-4	GMAC MTG CORP LOAN SER 2002-J7 A7 (SUPP) MBIA 5.750% 11/25/32		10/01/2010	Paydown		207,047	207,047	209,376	207,609		(563)		(563)		207,047				8,987	10/25/2032
36246L-AA-9	GS MORTGAGE SECURITIES CORPORA SERIES 2007GG10 CLASS A1 5.690% 08/10/45		12/01/2010	Paydown		7,246,469	7,246,469	7,087,981	7,140,227		106,243		106,243		7,246,469				274,926	08/10/2045
367905-AE-6	GAYLORD ENTERTAINMENT CO BASIC 3.750% 10/01/14		04/29/2010	Various		1,190,268	900,000	851,117	851,867		2,825		2,825		854,691		335,577	335,577	18,982	10/01/2014
368907-AD-3	GENERAL AMERICAN TRANS 7.860% 08/28/21		02/28/2010	Redemption 100.0000		2,846	2,846	2,846	2,846						2,846				112	08/28/2021
37048@-AA-2	INTERNATIONAL GROUP Private Placement 7.070% 06/28/20		06/28/2010	Redemption 100.0000		325,000	325,000	325,000	325,000						325,000				12,301	06/28/2020
382388-AP-1	Goodrich Corporation 7.625% 12/15/12		10/12/2010	Call 114.5138		3,263,644	2,850,000	3,237,885	3,216,383		(93,501)		(93,501)		3,122,882		140,762	140,762	179,283	12/15/2012
38869P-AD-6	GRAPHIC PACKAGING INTL 9.500% 08/15/13		10/29/2010	Call 101.5830		3,211,039	3,161,000	3,156,593	3,155,125		34		34		3,155,158		55,880	55,880	336,109	08/15/2013
393505-QY-1	Green Tree Financial Corp SER 1996-9 A6 (CMO-MH) 7.690% 01/15/28		12/15/2010	Paydown		214,746	214,746	236,892	231,075		(16,329)		(16,329)		214,746				8,620	06/15/2021
393505-RG-9	Green Tree Financial Corp SER 1996-10 A5 (CMO-MH) 6.830% 11/15/28		12/15/2010	Paydown		20,637	20,637	21,891	20,676		(39)		(39)		20,637				770	02/15/2011
39538F-AA-3	GREENPOINT BANK 9.250% 10/01/10		10/01/2010	Maturity		5,000,000	5,000,000	6,224,150	5,162,191		(162,191)		(162,191)		5,000,000				462,500	10/01/2010
396789-ER-6	Greenwich Cap Fund SERIES 2003C2 CLASS A3 4.533% 01/05/36		12/01/2010	Paydown		2,995,436	2,995,436	2,934,709	2,958,865		36,572		36,572		2,995,436				85,722	01/05/2036
396789-JT-7	Greenwich Cap Fund Series 2005-GG3 Class AAB 4.619% 08/10/42		12/01/2010	Paydown		9,865,285	9,865,285	9,799,311	9,835,157		30,128		30,128		9,865,285				243,890	08/10/2042
404119-BB-4	HCA - THE HEALTHCARE CO 144A 9.875% 02/15/17		06/02/2010	Tax Free Exchange		97,041	100,000	96,673	96,915		126		126		97,041				4,938	02/15/2017
42210P-AM-4	HEADWATERS INC 144A 11.375% 11/01/14		04/14/2010	Deutsche Bank Securities, Inc.		414,000	400,000	402,384	402,334		(164)		(164)		402,169		11,831	11,831	21,739	11/01/2014
428303-AH-4	Hexion US Finance Corporation 9.750% 11/15/14		11/05/2010	Tender Offer		7,828,125	7,500,000	1,650,000	1,786,358		204,718		204,718		1,991,077		5,837,048	5,837,048	785,938	11/15/2014
438516-AK-2	HONEYWELL INC NOTES 7.500% 03/01/10		03/01/2010	Various		6,200,000	6,200,000	6,596,418	6,210,002		(10,002)		(10,002)		6,200,000				232,500	03/01/2010
44949R-AD-4	IES UTILITIES SR UNSEC'D NTS SER B 6.750% 03/15/11		09/15/2010	Call 103.1429		4,125,717	4,000,000	4,551,400	4,097,724		(56,361)		(56,361)		4,041,363		84,354	84,354	270,000	03/15/2011
46294*-AB-4	Iron Ore of Canada 6.600% 11/02/17		10/31/2010	Redemption 100.0000		2,222,221	2,222,221	2,222,221	2,222,221						2,222,221				110,000	11/02/2017
46625H-BA-7	JPMORGAN CHASE & CO NTS 4.500% 11/15/10		11/15/2010	Maturity		3,000,000	3,000,000	2,993,010	2,999,016		984		984		3,000,000				135,000	11/15/2010
46630G-BC-8	JP MORGAN MORTGAGE TRUST 5.289% 07/25/35		12/01/2010	Paydown		3,056,798	3,056,798	2,949,134	3,040,215		105,095	88,512	16,583		3,056,798				79,621	07/25/2035
46630P-AP-0	JP MORGAN MORTGAGE TRUST 2007-A2 3A1 5.815% 04/25/37		12/01/2010	Paydown		1,880,617	1,880,617	1,876,760	1,874,916		5,701		5,701		1,880,617				53,742	04/25/2037
46630U-AC-8	JP Morgan Mortgage Trust 2007-A3 2A1 5.643% 05/25/37		12/01/2010	Paydown		4,959,983	4,959,983	4,469,632	4,451,394		508,589		508,589		4,959,983				160,634	05/25/2037
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		09/29/2010	Various		851,775	851,775	855,487	854,813		(148)		(148)		854,666		(2,890)	(2,890)	48,100	03/29/2021
49337E-AA-8	KEYSPAN GAS EAST UNSEC'D NTS 7.875% 02/01/10		02/01/2010	Various		12,000,000	12,000,000	13,999,710	12,028,448		(28,448)		(28,448)		12,000,000				472,500	02/01/2010
500657-AA-9	Invista 144A 9.250% 05/01/12		11/15/2010	Call 101.5420		479,278	472,000	506,065	481,618		(4,395)		(4,395)		477,224		2,055	2,055	34,397	05/01/2012
50212A-AB-2	L-1 IDENTITY SOLUTIONS I 3.750% 05/15/27		09/24/2010	Credit Suisse First Boston		498,750	500,000	330,000	333,649		3,742		3,742		337,391		161,359	161,359	16,354	05/15/2027
52108H-SZ-8	LB-UBS COMMERCIAL MTGE TRUST 2003-C5 A3 4.254% 07/15/27		12/11/2010	Paydown		7,828,142	7,828,142	7,631,657	7,766,487		61,655		61,655		7,828,142				130,341	07/15/2027
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2010	Redemption 100.0000		111,919	111,919	127,673	126,498		(245)		(245)		126,253		(14,333)	(14,333)	4,569	01/15/2027
527288-BC-7	LEUCADIA NATL 7.125% 03/15/17		08/31/2010	Jefferies & Co., Inc.		1,002,500	1,000,000	1,000,000	1,000,000						1,000,000		2,500	2,500	68,875	03/15/2017
531172-AA-2	LIBERTY PROPERTY TRUST UNSEC'D SR NTS 8.500% 08/01/10		08/01/2010	Maturity		4,315,000	4,315,000	5,033,706	4,393,470		(78,470)		(78,470)		4,315,000				366,775	08/01/2010
537535-AA-4	LITTLE TRAV BAY ODAWA IN Series 144A 10.250% 02/15/14		11/30/2010	Taxable Exchange		480,455	1,600,000	384,000	400,000			16,000	(16,000)		384,000		96,455	96,455		02/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
55259P-AA-4	M&I MARSHALL & ILSLEY BK SUB NTS 7.875% 03/15/10		03/15/2010	Maturity		8,000,000	8,000,000	9,495,280	8,048,604		(48,604)		(48,604)		8,000,000				315,000	03/15/2010
55265K-QH-5	MASTR ASSET SECURITIZATION TRU SER 2003-1 2A13 (ACRL) 5.750% 02/25/33		12/01/2010	Paydown		87,590	87,590	83,445	85,839		1,751		1,751		87,590				5,034	02/25/2033
55274S-AK-7	MASTER ASSET SECURITIZATION 2006-3 1A10 6.000% 10/25/36		12/01/2010	Paydown		6,647,927	6,647,927	6,682,707	6,649,036		(1,033)		(1,033)		6,648,003		(76)	(76)	213,883	06/25/2013
564759-MJ-4	MANUFACTURERS & TRADERS TRUST UNSEC'D SUB NTS 8.000% 10/01/10		10/01/2010	Various		15,790,000	15,790,000	18,506,872	16,097,075		(307,075)		(307,075)		15,790,000				1,263,200	10/01/2010
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2010	Redemption 100.0000		41,500	41,500	45,950	44,368		(165)		(165)		44,203		(2,703)	(2,703)	2,957	04/15/2021
579489-AA-3	MCCLATCHY CO 144A 15.750% 07/15/14		02/09/2010	Corporate Action		4,314,735	3,348,000	1,256,120	1,320,234		16,421		16,421		1,336,655		2,978,080	2,978,080	496,969	07/15/2014
591894-BT-6	METRO EDISON CO NOTES 4.450% 03/15/10		03/15/2010	Various		8,000,000	8,000,000	7,919,580	7,997,182		2,818		2,818		8,000,000				178,000	03/15/2010
59832W-AF-6	MIDWEST GENERATION LLC PTC SER B 8.560% 01/02/16		07/02/2010	Redemption 100.0000		1,054,610	1,054,610	1,028,244	1,037,664		532		532		1,038,196		16,413	16,413	66,777	01/02/2016
601073-AD-1	MILLIPORE CORP BASIC 3.750% 06/01/26		08/25/2010	Various		5,263,187	4,425,000	4,305,137	4,294,715		(7,988)		(7,988)		4,286,727		976,460	976,460	393,099	06/01/2026
608190-AF-1	MOHAWK INDUSTRIES, INC NTS SER D 7.200% 04/15/12		03/31/2010	JP Morgan Securities, Inc.		4,285,000	4,000,000	4,527,520	4,166,718		(17,979)		(17,979)		4,148,739		136,261	136,261	136,800	04/15/2012
616912-AA-9	MORGANBERRY CORP SER 1 A (SEQ-144A) 7.802% 03/31/19		09/30/2010	Paydown		53,796	53,796	53,796	53,796						53,796				3,168	03/31/2019
61744A-AN-0	MORGAN STANLEY NOTES 4.250% 05/15/10		05/15/2010	Maturity		2,500,000	2,500,000	2,486,325	2,499,175		825		825		2,500,000				53,125	05/15/2010
61745M-N8-2	MORGAN STANLEY CAPITAL I 2004-IQ8 A4 4.900% 06/15/40		03/01/2010	Deutsche Bank Securities, Inc.		21,680,570	21,155,000	21,564,335	21,297,169		(10,622)		(10,622)		21,286,548		394,022	394,022	267,787	11/15/2013
61745M-T3-7	MORGAN STANLEY CAPITAL I 4.830% 04/14/40		03/01/2010	Various		43,867,556	43,080,000	43,386,207	43,155,366		(8,923)		(8,923)		43,146,443		721,114	721,114	537,531	08/14/2013
61745M-W3-3	MORGAN STANLEY CAPITAL I 2005-T17 AAB 4.630% 12/13/41		12/01/2010	Paydown		4,012,182	4,012,182	4,032,143	4,015,199		(3,017)		(3,017)		4,012,182				101,157	05/13/2014
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST 2000-F1 A2A (FRAN-144A) MBIA 7.700% 08/15/22		12/01/2010	Paydown		1,798,307	1,798,307	1,867,709	1,819,215		(20,908)		(20,908)		1,798,307				56,620	12/15/2014
61754J-AA-6	Morgan Stanley Capital I 2007-T27 A1 5.606% 06/11/42		12/01/2010	Paydown		2,611,945	2,611,945	2,618,464	2,612,971		(1,026)		(1,026)		2,611,945				77,936	03/11/2012
61755B-AA-2	MORGAN STANLEY CAPITAL I SERIES 2007-HQ12 CLASS A1 5.519% 04/12/49		05/14/2010	Call 100.0000		45,744	45,744	44,585	45,061		83		83		45,144		600	600	1,052	04/12/2049
61755B-AA-2	MORGAN STANLEY CAPITAL I SERIES 2007-HQ12 CLASS A1 5.519% 04/12/49		04/01/2010	Paydown		8,890,120	8,890,120	8,664,741	8,757,405		132,715		132,715		8,890,120				123,290	04/12/2049
617734-AC-2	MORONGO BAND OF MISSION 144A 6.900% 03/01/18		03/03/2010	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				17,250	03/01/2018
62546R-AA-9	MULTIPLAN INC 144A 10.375% 04/15/16		08/26/2010	Tender Offer		985,321	910,000	910,000	910,000						910,000		75,321	75,321	108,862	04/15/2016
637432-DA-0	NATL RURAL UTIL CO-OP COLL. TRUST 4.375% 10/01/10		10/01/2010	Various		7,000,000	7,000,000	6,949,600	6,993,857		6,143		6,143		7,000,000				306,250	10/01/2010
648053-AC-0	NEW PLAN EXCEL REALTY TRUST NOTES 4.500% 02/01/11		12/21/2010	Banc of America Securities		7,840,000	8,000,000	8,043,800	8,007,744		(7,037)		(7,037)		8,000,707		(160,707)	(160,707)	506,000	02/01/2011
651229-AE-6	RUBBERMAID INC NTS 4.000% 05/01/10		05/01/2010	Maturity		283,000	283,000	282,012	282,947		53		53		283,000				5,660	05/01/2010
65338L-AA-7	NCO Group 11.875% 11/15/14		10/27/2010	Various		110,750	125,000	122,375	125,000		48	2,625	(2,577)		122,423		(11,673)	(11,673)	12,683	11/15/2014
65475F-AF-2	NISSAN AUTO RECEIVABLES OWNER SERIES 2008A CLASS A4 4.280% 06/16/14		12/15/2010	Paydown		2,423,614	2,423,614	2,438,007	2,433,859		(10,245)		(10,245)		2,423,614				93,231	09/15/2012
67019E-AA-5	NSTAR UNSEC'D NTS 8.000% 02/15/10		02/15/2010	Maturity		3,000,000	3,000,000	3,575,880	3,012,740		(12,740)		(12,740)		3,000,000				120,000	02/15/2010
67021C-AD-9	NSTAR ELECTRIC CO DEBS 7.800% 05/15/10		05/15/2010	Maturity		6,100,000	6,100,000	7,309,077	6,176,068		(76,068)		(76,068)		6,100,000				237,900	05/15/2010
670768-AA-8	NYNEX CORP DEBS 9.550% 05/01/10		05/01/2010	Redemption 100.0000		52,990	52,990	52,990	52,990						52,990				2,530	05/01/2010
671098-AA-5	OWT-HOMELITE ROYAL 7.170% 03/22/12		06/04/2010	Various		8,350,000	8,350,000	8,350,000	8,350,000						8,350,000				287,518	03/22/2012
674599-BH-7	OCCIDENTAL PETROLEUM SR NOTES 11.125% 08/01/10		08/01/2010	Maturity		7,500,000	7,500,000	10,223,100	7,752,115		(252,115)		(252,115)		7,500,000				834,375	08/01/2010
67461F-FS-1	OCCIDENTAL PETROLEUM NTS 4.250% 03/15/10		03/15/2010	Maturity		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				31,875	03/15/2010
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2010	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
	OMEGA LEASING LLC PRIVATE PLACEMENT			Redemption																
68210*-AC-7	5.980% 07/16/16		10/16/2010	100.0000		462,513	462,513	462,513	462,513						462,513				17,286	07/16/2016
	ORANGE COGEN. FUND CORP SR SEC 144A			Redemption																
684181-AA-8	8.175% 03/15/22		12/15/2010	100.0000		80,000	80,000	80,000	80,000						80,000				4,088	03/15/2022
693320-AJ-2	PHH CORP BASIC 4.000% 09/01/14		10/08/2010	Tax Free Exchange		143,471	150,000	142,346	142,346		1,126		1,126		143,471				6,150	09/01/2014
693659-AC-8	PVNGS II FNDG CORP SLOB 8.000% 12/30/15		12/30/2010	Call 100.0000		1,055,000	1,055,000	1,054,114	1,054,569		48		48		1,054,617		383	383	37,068	12/30/2015
693927-AC-9	PNPP FUNDING CORP CLB 9.120% 05/30/16		11/30/2010	Call 100.0000		476,000	476,000	476,000	476,000						476,000				33,197	05/30/2016
697933-AM-1	PANAMSAT CORP DEBS 6.875% 01/15/28		09/30/2010	Tender Offer		9,744,000	8,400,000	7,895,649	7,951,166		8,740		8,740		7,959,906		1,784,094	1,784,094	1,033,813	01/15/2028
	PANOLAM INDUSTRIES INTL BASIC 10.750%																			
698604-AG-0	10/01/13		01/20/2010	Taxable Exchange		161,250	500,000	22,500	22,500						22,500		138,750	138,750		10/01/2013
	PEPCO HOLDINGS INC BASIC 6.450% 08/15/12																			
713291-AG-7			07/08/2010	Various		15,026,445	13,500,000	14,858,505	14,015,625		(96,647)		(96,647)		13,918,978		1,107,467	1,107,467	781,256	08/15/2012
	PETROPOWER I FUNDING TRUST NT 144A			Redemption																
716747-AA-8	7.360% 02/15/14		08/15/2010	100.0000		34,525	34,525	34,525	34,525						34,525				1,920	02/15/2014
71674P-AB-6	PETROQUEST ENERGY INC 10.375% 05/15/12		08/19/2010	Tender Offer		1,128,534	1,100,000	1,087,120	1,094,512		1,335		1,335		1,095,848		32,686	32,686	89,612	05/15/2012
	PHIBRO ANIMAL HEALTH COR 144A 10.000%																			
717420-AN-6	08/01/13		07/08/2010	Various		1,629,031	1,575,000	1,575,000	1,575,000						1,575,000		54,031	54,031	126,444	08/01/2013
	POWER RECEIVABLES FINANC SR NTS 144A			Redemption																
73932L-AA-1	6.290% 01/01/12		10/01/2010	100.0000		1,204,030	1,204,030	1,215,652	1,207,144		(475)		(475)		1,206,669		(2,639)	(2,639)	47,870	01/01/2012
	PROCTOR & GAMBLE CO BASIC 4.600%																			
742718-DL-0	01/15/14		06/28/2010	Call 109.1971		7,643,797	7,000,000	6,998,460	6,998,998		112		112		6,999,111		644,686	644,686	306,794	01/15/2014
	PROCTER & GAMBLE ESOP DEB 9.360%			Redemption																
742741-AA-9	01/01/21		07/01/2010	100.0000		1,499,915	1,499,915	1,763,839	1,709,588		(4,420)		(4,420)		1,705,168		(205,253)	(205,253)	106,124	08/01/2020
743410-AE-2	PROLOGIS TRUST NTS 5.500% 03/01/13		03/16/2010	Tender Offer		5,325,000	5,000,000	4,990,050	4,996,285		220		220		4,996,505		328,495	328,495	148,958	03/01/2013
	PRUVIENT ENERGY GUAM LLC TAX MUNI (144A)			Redemption																
74438Y-AA-0	5.450% 09/01/11		09/01/2010	100.0000		1,190,000	1,190,000	1,187,025	1,189,087		555		555		1,189,642		358	358	64,855	09/01/2011
	AEP GENERATING CO RGS FUNDING 9.810%			Redemption																
74955D-AA-9	12/07/22		12/07/2010	100.0000		244,867	244,867	246,397	245,967		(31)		(31)		245,936		(1,069)	(1,069)	18,160	12/07/2022
				Redemption																
74955D-AB-7	AEP GENERATING CO 9.820% 12/07/22		12/07/2010	100.0000		245,584	245,584	237,424	239,476		169		169		239,645		5,939	5,939	18,521	12/07/2022
	INDIANA-MICHIGAN PWR CO RGS FUNDING			Redemption																
74955E-AA-7	9.810% 12/07/22		12/07/2010	100.0000		78,542	78,542	78,542	78,542						78,542				5,825	12/07/2022
	INDIANA-MICHIGAN PWR CO RGS FUNDING			Redemption																
74955E-AB-5	9.820% 12/07/22		12/07/2010	100.0000		599,635	599,635	612,378	609,151		(274)		(274)		608,878		(9,242)	(9,242)	45,221	12/07/2022
	RESIDENTIAL FUNDING MTG 2006-S5 A16																			
74957E-AR-8	6.000% 06/25/36		12/01/2010	Paydown		6,949,076	6,949,076	6,959,934	6,934,140		14,936		14,936		6,949,076				267,842	03/25/2014
758202-AB-1	REED ELSEVIER CAPITAL 6.750% 08/01/11		12/15/2010	Call 103.9443		8,938,168	8,599,000	9,103,761	8,761,696		(96,374)		(96,374)		8,665,323		272,845	272,845	796,482	08/01/2011
	REGENCY CENTERS LP UNSEC'D NTS 8.450%																			
75884R-AF-0	09/01/10		09/01/2010	Maturity		1,500,000	1,500,000	1,746,150	1,530,352		(30,352)		(30,352)		1,500,000				126,750	09/01/2010
	RESIDENTIAL ACCREDIT LOANS INC 2003-QS22 A3																			
76110H-MX-4	5.375% 12/26/33		12/01/2010	Paydown		663,476	663,476	660,781	660,875		2,601		2,601		663,476				22,362	12/26/2033
	RESIDENTIAL FUNDING MTG 2005-HI1 A4																			
76110V-RC-4	4.700% 08/25/34		04/01/2010	Paydown		74,915	74,915	73,999	74,047		868		868		74,915				610	08/25/2034
				Credit Suisse First																
785583-AC-9	SABINE PASS LNG BASIC 7.250% 11/30/13		12/14/2010	Boston		4,143,750	4,250,000	4,025,000	4,020,687		50,580	19,947	30,633		4,051,320		92,430	92,430	322,675	11/30/2013
786514-BL-2	SAFEWAY INC 4.950% 08/16/10		08/16/2010	Various		23,000,000	23,000,000	23,166,400	23,020,075		(20,075)		(20,075)		23,000,000				1,138,500	08/16/2010
	SALTON SEA FUNDING CORP SER F 7.475%			Redemption																
795770-AN-6	11/30/18		11/30/2010	100.0000		64,623	64,623	64,633	64,630		(1)		(1)		64,630		(6)	(6)	3,784	11/30/2018
	SARA LEE CORP UNSEC'D NTS 6.250%																			
803111-AK-9	09/15/11		10/08/2010	Call 105.3921		11,508,818	10,920,000	12,173,275	11,213,785		(129,288)		(129,288)		11,084,496		424,322	424,322	726,104	09/15/2011
	SBA CMBS TRUST SERIES 144A 7.825%																			
80585B-AU-4	11/15/36		05/15/2010	Paydown		1,070,000	1,070,000	1,069,977	1,069,989		11		11		1,070,000				75,220	11/15/2036
	SCIENTIFIC GAMES INTERNA 144A 9.250%																			
80874Y-AH-3	06/15/19		05/27/2010	Tax Free Exchange		202,933	200,000	203,051	203,039		(106)		(106)		202,933				8,325	06/15/2019
	SELKIRK COGEN FUNDING CORP FMB 8.980%			Redemption																
816391-AD-8	06/26/12		12/26/2010	100.0000		1,963,848	1,963,848	1,963,848	1,963,848						1,963,848				130,021	06/26/2012

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
826428-AN-4	SIERRA PACIFIC RESOURCES 6.750% 08/15/17		01/04/2010	Deutsche Bank Securities, Inc.		4,267,750	4,300,000	4,189,426	4,189,465		237		237		4,189,701		78,049	78,049	114,488	08/15/2017
828807-BA-4	SIMON PROPERTY GROUP INC NTS 4.875% 03/18/10		03/18/2010	Maturity		1,165,000	1,165,000	1,137,576	1,163,980		1,020		1,020		1,165,000				28,397	03/18/2010
844741-AG-3	SOUTHWEST AIR PTC 1993-B 6.260% 09/24/12		09/24/2010	Redemption 100.0000		97,447	97,447	95,546	97,085		170		170		97,255		192	192	6,100	09/24/2012
852060-AD-4	SPRINT CAP CORP 6.875% 11/15/28		09/30/2010	UBS Securities		9,200,000	10,000,000	10,254,150	10,233,886		(4,882)		(4,882)		10,229,004		(1,029,004)	(1,029,004)	611,111	11/15/2028
852061-AA-8	SPRINT CORP COM DEB 9.250% 04/15/22		09/29/2010	UBS Securities		1,040,000	1,000,000	820,000	827,518		4,979		4,979		832,497		207,503	207,503	89,674	04/15/2022
857477-AB-9	STATE STREET CORP SUB NTS 7.650% 06/15/10		06/15/2010	Maturity		14,500,000	14,500,000	16,974,565	14,675,770		(175,770)		(175,770)		14,500,000				554,625	06/15/2010
867914-AR-4	SUNTRUST BANK INC SUB NOTES 7.750% 05/01/10		05/01/2010	Maturity		22,580,000	22,580,000	24,034,538	22,684,401		(104,401)		(104,401)		22,580,000				874,975	05/01/2010
871928-AX-5	TIERS CORP BND BKD CTF-AGC 144A 8.125% 09/15/17		09/15/2010	Various		994,658	994,658	1,027,092	1,013,080		(1,226)		(1,226)		1,011,853		(17,196)	(17,196)	61,014	09/15/2017
87255M-AA-8	TL ACQUISITIONS INC SERIES 144A 10.500% 01/15/15		01/04/2010	Goldman Sachs & Co.		1,940,000	2,000,000	1,974,480	1,980,935		46		46		1,980,981		(40,981)	(40,981)	100,333	01/15/2015
873050-BS-9	TTX CORP NTS 144A 4.500% 12/15/10		12/15/2010	Maturity		10,000,000	10,000,000	9,995,900	9,999,359		641		641		10,000,000				450,000	12/15/2010
87875U-AB-8	TECO FINANCE INC BASIC 7.000% 05/01/12		12/02/2010	Call 108.9730		4,343,664	3,986,000	4,097,427	4,054,767		(25,892)		(25,892)		4,028,875		314,789	314,789	303,056	05/01/2012
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS 144A 6.125% 03/30/23		12/30/2010	Various		55,720	55,720	55,720	55,720						55,720				2,133	03/30/2023
880349-AH-8	TENNECO AUTO INC BASIC 8.625% 11/15/14		12/22/2010	Tender Offer		190,475	190,000	160,075	165,045		3,909		3,909		168,955		21,520	21,520	23,817	11/15/2014
881448-AG-9	TERREMARK WORLDWIDE INC 144A 12.000% 06/15/17		06/17/2010	Tax Free Exchange		663,696	695,000	661,181	662,455		1,241		1,241		663,696				44,836	06/15/2017
882389-CA-5	TEXAS EASTERN TRANSMISSION UNSEC'D NTS 7.300% 12/01/10		12/01/2010	Maturity		6,475,000	6,475,000	7,623,924	6,638,221		(163,221)		(163,221)		6,475,000				472,675	12/01/2010
88576P-AB-9	HENDERSON RECEIVABLES I LLC SER 2003-A (ABS-144A) MBIA 4.855% 11/15/33		12/15/2010	Paydown		746,677	746,677	746,638	746,657		20		20		746,677				17,862	11/15/2033
88830M-AD-4	TITAN INTL INC 8.000% 01/15/12		10/01/2010	Tender Offer		1,374,175	1,315,000	1,329,152	1,321,939		(2,443)		(2,443)		1,319,496		54,680	54,680	166,859	01/15/2012
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS 144A 6.040% 01/31/18		01/31/2010	Various		1,012,519	1,012,519	1,057,881	1,038,253		(326)		(326)		1,037,927		(25,409)	(25,409)	30,578	01/31/2018
89816W-AA-4	TRUMP ENTERTAINMENT RES 8.500% 06/01/15		07/19/2010	Tax Free Exchange		1,000	800,000	1,000	16,500			15,500	(15,500)		1,000					06/01/2015
898404-AB-4	Trustreet Properties Inc. 7.500% 04/01/15		04/30/2010	Call 103.7500		2,142,438	2,065,000	2,078,478	2,071,905		(624)		(624)		2,071,281		71,156	71,156	89,914	04/01/2015
90333L-AB-8	U S CONCRETE INC 8.375% 04/01/14		04/20/2010	Various		766,763	1,275,000	752,250	766,698		9,270	23,718	(14,448)		752,250		14,513	14,513		04/01/2014
904764-AG-2	UNILEVER CAPITAL NTS 7.125% 11/01/10		11/01/2010	Various		8,000,000	8,000,000	9,286,252	8,173,108		(173,108)		(173,108)		8,000,000				570,000	11/01/2010
907818-CK-2	UNION PACIFIC CORP UNSEC'D NTS 6.650% 01/15/11		11/01/2010	Various		12,413,389	12,256,000	13,646,343	12,477,388		(177,346)		(177,346)		12,300,042		113,347	113,347	1,055,003	01/15/2011
907818-CP-1	UNION PACIFIC CORP NTS 6.500% 04/15/12		03/22/2010	Call 110.8147		2,770,368	2,500,000	2,825,150	2,603,325		(9,451)		(9,451)		2,593,874		176,494	176,494	70,868	04/15/2012
908584-DE-2	UNION TANK CAR CO DEBS 8.625% 07/02/13		07/02/2010	Redemption 100.0000		168,818	168,818	168,818	168,818						168,818				12,377	07/02/2013
91019P-CL-4	UNITED DOMINION RLTY TR NTS 3.900% 03/15/10		03/15/2010	Maturity		5,000,000	5,000,000	4,968,850	4,998,833		1,167		1,167		5,000,000				97,500	03/15/2010
913017-BD-0	UNITED TECHNOLOGIES UNSEC'D NTS 6.350% 03/01/11		09/30/2010	Various		11,134,868	10,863,000	12,183,772	11,084,608		(140,325)		(140,325)		10,944,282		190,586	190,586	745,368	03/01/2011
918204-AN-8	V F CORP UNSEC'D NTS 8.500% 10/01/10		10/01/2010	Maturity		5,000,000	5,000,000	6,238,650	5,157,219		(157,219)		(157,219)		5,000,000				425,000	10/01/2010
92336G-99-9	VERASUN ENERGY Escrow - Priced at 0 0.000% 12/15/12		10/15/2010	Corporate Action		12,615	720,000										12,615	12,615		12/15/2012
925524-AQ-3	CBS CORP SR UNSEC'D CO GTY 6.625% 05/15/11		12/29/2010	Various		25,026,149	24,452,000	27,363,999	25,112,619		(474,414)		(474,414)		24,638,205		387,944	387,944	1,817,938	05/15/2011
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT 2007-WHL8 Class A1 144A 0.340% 06/15/20		11/15/2010	Paydown		166,389	166,389	155,782	164,273		2,117		2,117		166,389				531	06/15/2020
93114K-AC-7	WAL-MART STORES P/T TRUSTS SER 94-A1 8.570% 01/02/10		01/02/2010	Redemption 100.0000		103,859	103,859	105,971	103,861		(1)		(1)		103,859				4,450	01/02/2010
94106L-AK-5	WASTE MANAGEMENT INC UNSEC'D SR NTS 7.375% 08/01/10		08/01/2010	Maturity		5,000,000	5,000,000	5,443,750	5,041,761		(41,761)		(41,761)		5,000,000				368,750	08/01/2010
949748-AE-7	WELLS FARGO BANK NA UNSEC'D GLOBAL NTS 7.550% 06/21/10		06/21/2010	Various		13,820,000	13,820,000	16,199,969	13,991,754		(171,754)		(171,754)		13,820,000				521,705	06/21/2010

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
949761-AC-4	WELLS FARGO MBS TRUST SER 2003-11 1A3 (PAC-SUB) 4.750% 10/25/18		09/01/2010	Paydown		3,235,735	3,235,735	3,266,070	3,228,392		7,343		7,343		3,235,735				62,523	09/25/2010
94978#-HS-9	Old National Bank Private Placement 6.640% 09/19/27		12/21/2010	Redemption 100.0000		647,817	647,817	647,817	647,817						647,817				23,315	09/19/2027
94984H-AA-3	Wells Fargo Series 2006-12 A1 6.000% 10/25/36		08/31/2010	Direct																10/25/2036
94984H-AA-3	Wells Fargo Series 2006-12 A1 6.000% 10/25/36		12/01/2010	Paydown		3,453,043	3,453,043	3,471,939	3,448,605		2,994		2,994		3,451,599		1,444	1,444	111,370	05/25/2011
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2010	Call 100.0000		226,000	226,000	245,714	241,982		(98)		(98)		241,883		(15,883)	(15,883)	8,645	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2010	Redemption 100.0000		1,450,000	1,450,000	1,537,435	1,502,272		(2,185)		(2,185)		1,500,087		(50,087)	(50,087)	54,375	06/15/2027
963320-AK-2	WHIRLPOOL CORP UNSEC'D NTS 8.600% 05/01/10		05/01/2010	Maturity		10,000,000	10,000,000	12,274,750	10,119,826		(119,826)		(119,826)		10,000,000				430,000	05/01/2010
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE 144A 7.840% 01/15/21		07/15/2010	Redemption 100.0000		91,175	91,175	76,037	79,710		226		226		79,936		11,239	11,239	5,988	01/15/2021
98388M-AA-5	XCEL ENERGY INC UNSEC'D SR NTS 7.000% 12/01/10		12/01/2010	Various		7,600,000	7,600,000	8,332,012	7,708,075		(108,075)		(108,075)		7,600,000				532,000	12/01/2010
989701-AM-9	ZIONS BANCORP BASIC 5.500% 11/16/15		01/06/2010	Various		4,331,000	6,100,000	4,312,615	4,313,206		5,914		5,914		4,319,120		11,880	11,880	51,257	11/16/2015
BL5336-55-9	Gentek Holding 7.250% 10/29/14		02/25/2010	Barclays Capital, Inc.		301,500	300,000	294,000	294,163		181		181		294,344		7,156	7,156	3,616	10/29/2014
BL5409-55-4	BL Cit Group Exp Bank Loans 5.501% 01/18/12		08/11/2010	Redemption 99.5943		661,427	664,121	630,915	632,577		4,578		4,578		637,155		24,273	24,273	37,795	01/18/2012
BL5409-55-4	BL Cit Group Exp Bank Loans 5.501% 01/18/12		08/11/2010	Taxable Exchange		343,912	335,879	319,085	319,925		2,840		2,840		322,765		21,147	21,147	34,627	01/18/2012
BL5427-65-5	Michaels Stores Bank Loans 3.285% 07/31/16		04/09/2010	Deutsche Bank Securities, Inc.		527,530	539,672	422,541	424,080		3,586		3,586		427,666		99,864	99,864	10,018	07/31/2016
BL5427-65-5	Michaels Stores Bank Loans 3.285% 07/31/16		03/31/2010	Redemption 100.0000		31,087	31,087	24,340	24,428		189		189		24,617		6,470	6,470	415	07/31/2016
BL5502-45-7	TASC Inc. Term Loan A 5.500% 12/18/14		12/31/2010	Redemption 100.0000		9,000	9,000	8,910	8,910		31		31		8,942		58	58	296	12/18/2014
BL5502-49-9	TASC Inc. Term Loan B 5.750% 12/18/14		12/31/2010	Redemption 100.0000		1,800	1,800	1,782	1,782		6		6		1,788		12	12	62	12/18/2014
LN0135-81-1	BL CHARTER COMM CHARTER COMMUNICATIONS 2.188% 09/06/14		02/22/2010	JP Morgan Securities, Inc.		2,783,122	2,964,710	2,252,650	2,381,441		20,600		20,600		2,402,041		381,081	381,081	16,378	09/06/2014
LN1953-14-7	Vought Aircraft Company Bank Loan 0.234% 12/22/11		06/16/2010	Redemption 100.0000		172,395	172,395	137,916	146,267		5,645		5,645		151,912		20,483	20,483	5,983	12/22/2011
LN1986-74-1	Accuride Corporation Bank Loan Bank Loan 9.750% 01/31/12		07/29/2010	Redemption 100.0000		1,600,000	1,600,000	1,541,000	1,548,686		12,707		12,707		1,561,393		38,607	38,607	95,174	01/31/2012
LN2303-11-0	Neiman Marcus Group Inc Bank Loans 3.988% 04/06/13		10/07/2010	Redemption 100.0000		22,806	22,806	17,047	17,743		783		783		18,526		4,279	4,279	1,966	04/06/2013
LN2303-11-0	Neiman Marcus Group Inc Bank Loans 3.988% 04/06/13		11/17/2010	Tax Free Exchange		307,258	370,642	277,055	288,366		18,892		18,892		307,258				6,990	04/06/2013
LN2406-68-1	Georgia Pacific		01/01/2010	Various															4,038	12/20/2013
LN2641-10-5	BL SENSATA TLB 1.359% 04/27/13		11/08/2010	Morgan Stanley & Co., Inc.		896,406	917,040	419,546	486,446		97,453		97,453		583,899		312,508	312,508	19,414	04/27/2013
LN2641-10-5	BL SENSATA TLB 1.359% 04/27/13		09/30/2010	Redemption 100.0000		7,183	7,183	3,286	3,810		423		423		4,233		2,950	2,950	74	04/27/2013
LN2683-18-0	Kansas City Southern Railway Kansas City Southern Railway 2.043% 04/28/13		12/31/2010	Redemption 100.0000		10,230	10,230	8,504	8,910		227		227		9,137		1,094	1,094	147	04/28/2013
LN2710-10-8	BL UTD COMP INC Bank Loan 2.235% 06/30/12		09/23/2010	Redemption 100.0000		1,750,000	1,750,000	1,250,145	1,362,650		95,115		95,115		1,457,765		292,235	292,235	30,642	06/30/2012
LN2813-80-3	REXNORD CORP TLB1 BANK LOAN 2.620% 07/19/13		03/26/2010	Citigroup Global Markets		1,045,725	1,095,000	777,450	847,542		12,968		12,968		860,510		185,215	185,215	19,791	07/19/2013
LN2849-00-5	NIELSEN FINANCE LLC/CO 1.977% 08/09/13		02/22/2010	Deutsche Bank Securities, Inc.		696,935	733,616	592,395	620,544		4,667		4,667		625,211		71,724	71,724	(11,914)	08/09/2013
LN2849-00-5	NIELSEN FINANCE LLC/CO 1.977% 08/09/13		01/01/2010	Redemption - Prior Period Adjustment		16,341	16,341	13,195	13,822		(8)		(8)		13,814		2,527	2,527	(357)	08/09/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
LN2915-11-1	WESCO AIRCRAFT H Bank Loans 6.020% 03/29/14		11/23/2010	Redemption 100.0000		98,000	98,000	71,050	72,883		3,430		3,430		76,313		21,687	21,687	4,506	03/29/2014
LN2966-30-4	REYNOLDS & REYNOLDS CO Bank Loans 6.027% 04/24/14		02/24/2010	Deutsche Bank Securities, Inc.		210,788	210,000	207,900	208,314		55		55		208,369		2,419	2,419	3,099	04/24/2014
LN3029-72-2	FREESCALE SEMICONDUCTOR INC Bank Loans 4.362% 12/01/13		12/01/2010	Redemption 100.0000		126,480	126,480	96,441	99,618		908		908		100,526		25,954	25,954	856	12/01/2013
LN3032-49-4	FORD MOTOR COMPANY Bank Loan 2.989% 12/16/13		12/03/2010	JMP Securities		1,106,400	1,113,359	737,061	791,065		59,823		59,823		850,888		255,512	255,512	39,578	12/16/2013
LN3032-49-4	FORD MOTOR COMPANY Bank Loan 2.989% 12/16/13		12/15/2010	Redemption 100.0000		334,943	334,943	221,291	237,612		15,888		15,888		253,500		81,443	81,443	10,641	12/16/2013
LN3034-50-8	BL REVLON CONSUM Bank Loans 4.125% 01/15/12		03/11/2010	Redemption 100.0000		1,500,000	1,500,000	1,337,500	1,369,502		11,895		11,895		1,381,397		118,603	118,603	26,712	01/15/2012
68824B-AJ-5	OSHKOSH TRUCK Bank Loans 8.151% 12/06/13		02/25/2010	Banc of America Securities		132,377	132,047	130,727	132,796		378		378		133,174		(796)	(796)	3,202	12/06/2013
68824B-AJ-5	OSHKOSH TRUCK Bank Loans 8.151% 12/06/13		03/03/2010	Redemption 100.0000		78,189	78,189	77,407	78,632		160		160		78,792		(603)	(603)	729	12/06/2013
LN3039-03-6	BL MOMENTIVE TL 2.562% 12/04/13		12/31/2010	Redemption 100.0000		10,236	10,236	7,779	8,161		285		285		8,446		1,790	1,790	145	12/04/2013
LN3098-57-8	HUDSON PRODUCTS Bank Loan 8.384% 08/24/15		06/23/2010	Redemption 100.0000		129,143	129,143	125,269	125,863		(57)		(57)		125,806		3,337	3,337	5,681	08/24/2015
LN3129-21-7	BUILDING MAT COR Bank Loans 2.722% 02/22/14		09/24/2010	Deutsche Bank Securities, Inc.		259,132	262,080	222,768	227,045		5,478		5,478		232,522		26,610	26,610	6,392	02/22/2014
LN3129-21-7	BUILDING MAT COR Bank Loans 2.722% 02/22/14		08/12/2010	Redemption 100.0000		235,423	235,423	200,110	203,952		3,842		3,842		207,794		27,629	27,629	5,146	02/22/2014
LN3161-09-5	BL OPEN SOLUTION TB Bank Loan 2.385% 01/23/14		12/30/2010	Redemption 100.0000		10,227	10,227	5,625	6,249		445		445		6,694		3,534	3,534	189	01/23/2014
LN3194-71-6	BL WEST CORP TLB Bank Loan 1.619% 12/24/13		03/26/2010	Deutsche Bank Securities, Inc.		1,927,647	1,974,542	1,434,072	1,513,529		31,857		31,857		1,545,386		382,261	382,261	11,389	12/24/2013
LN3194-71-6	BL WEST CORP TLB Bank Loan 1.619% 12/24/13		03/31/2010	Redemption 100.0000		5,101	5,101	3,571	3,797		81		81		3,878		1,223	1,223	22	12/24/2013
LN3230-10-6	SUNGARD DATA SYSTEMS INC SUNGARD DATA SYSTEMS INC 3.897% 02/28/14		02/01/2010	JP Morgan Securities, Inc.		1,570	7,374	5,714	6,051		46		46		6,097		(4,528)	(4,528)	2,647	02/28/2014
LN3230-10-6	SUNGARD DATA SYSTEMS INC SUNGARD DATA SYSTEMS INC 3.897% 02/28/14		02/01/2010	Redemption 100.0000		(7,374)	(7,374)	(5,714)	(6,051)		7		7		(6,045)		(1,329)	(1,329)		02/28/2014
LN3237-17-6	Consolidate Container Co 2.424% 03/28/14		12/03/2010	Deutsche Bank Securities, Inc.		439,981	464,360	401,671	408,460		11,679		11,679		420,139		19,842	19,842	11,128	03/28/2014
LN3237-17-6	Consolidate Container Co 2.424% 03/28/14		09/30/2010	Redemption 100.0000		31,814	31,814	27,519	27,984		277		277		28,261		3,553	3,553	196	03/28/2014
LN3246-74-8	Harland Clarke Holdings Bank Loan 0.364% 06/30/14		04/09/2010	Barclays Capital, Inc.		1,144,482	1,237,277	899,949	938,934		15,135		15,135		954,069		190,413	190,413	10,407	06/30/2014
LN3246-74-8	Harland Clarke Holdings Bank Loan 0.364% 06/30/14		03/31/2010	Redemption 100.0000		3,181	3,181	2,513	2,584		20		20		2,605		576	576	22	06/30/2014
LN3249-94-0	EDUCATION MGT Bank Loan 2.063% 06/01/13		02/01/2010	Deutsche Bank Securities, Inc.		(232)	2,092	1,797	1,833		8		8		1,841		(2,073)	(2,073)		06/01/2013
LN3249-94-0	EDUCATION MGT Bank Loan 2.063% 06/01/13		02/01/2010	Redemption 100.0000		(2,092)	(2,092)	(1,797)	(1,833)						(1,833)		(259)	(259)		06/01/2013
LN3281-04-2	Pinnacle Foods Finance Bank Loan 2.979% 04/02/14		04/01/2010	Morgan Stanley & Co., Inc.		332,218	341,612	304,889	309,642		1,637		1,637		311,279		20,939	20,939	3,645	04/02/2014
LN3281-04-2	Pinnacle Foods Finance Bank Loan 2.979% 04/02/14		03/26/2010	Redemption 84.4191		4,825	5,716	5,101	5,185		16		16		5,201		(376)	(376)	43	04/02/2014
LN3286-03-3	BERRY PLASTICS Bank Loans 2.257% 04/03/15		04/01/2010	Credit Suisse First Boston		374,107	396,931	337,391	340,833		2,442		2,442		343,275		30,833	30,833	2,985	04/03/2015
LN3286-03-3	BERRY PLASTICS Bank Loans 2.257% 04/03/15		03/31/2010	Redemption 100.0000		1,023	1,023	870	878		5		5		884		139	139	6	04/03/2015
LN3288-53-4	Catalent PTS Acquisition Bank Loan 2.511% 04/10/14		12/31/2010	Redemption 100.0000		31,889	31,889	29,727	30,310		204		204		30,514		1,375	1,375	504	04/10/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
LN3311-68-2	VERINT SYSTEMS Bank Loans 5.104% 05/25/14		05/24/2010	Redemption 100.0000		37,428	37,428	32,563	32,932		286		286		33,218		4,211	4,211	369	05/25/2014
LN3319-68-5	VERTRUE INC Bank Loans 3.310% 08/18/14		04/05/2010	Redemption 100.0000		10,819	10,819	8,871	9,023		39		39		9,061		1,757	1,757	88	08/18/2014
LN3337-14-1	VENOCO INC Bank Loans 4.059% 09/20/11		12/15/2010	Redemption 100.0000		24,724	24,724	19,470	20,243		1,240		1,240		21,482		3,242	3,242	590	09/20/2011
LN3337-30-7	SWIFT TRANS CO Bank Loans 8.153% 05/10/14		10/21/2010	Deutsche Bank Securities, Inc.		485,175	490,696	375,382	385,592		25,153		25,153		410,745		74,431	74,431	28,928	05/10/2014
LN3337-30-7	SWIFT TRANS CO Bank Loans 8.153% 05/10/14		04/08/2010	Redemption 100.0000		9,304	9,304	7,118	7,311		74		74		7,386		1,919	1,919	78	05/10/2014
LN3343-09-9	Michaels Stores Inc Bank Loan 2.477% 10/31/13		04/09/2010	Deutsche Bank Securities, Inc.		383,970	401,013	304,770	315,700		5,171		5,171		320,871		63,098	63,098	4,954	10/31/2013
LN3343-09-9	Michaels Stores Inc Bank Loan 2.477% 10/31/13		03/31/2010	Redemption 100.0000		23,100	23,100	17,556	18,185		237		237		18,423		4,677	4,677	164	10/31/2013
LN3385-88-4	Rite Aid Corp Bank Loans 3.385% 06/04/14		12/31/2010	Redemption 100.0000		12,626	12,626	10,480	10,722		188		188		10,910		1,716	1,716	858	06/04/2014
LN3391-63-5	NRG ENERGY 2.041% 02/01/13		12/31/2010	Redemption 100.0000		132,001	132,001	132,001	132,001						132,001				1,638	02/01/2013
LN3411-16-9	ASURION CORP Bank Loan 3.046% 07/07/14		02/22/2010	Banc of America Securities		1,455,103	1,496,250	1,129,669	1,177,880		10,683		10,683		1,188,563		266,540	266,540	1,673	07/07/2014
LN3416-15-0	AMWINS 2.800% 06/11/13		05/06/2010	Redemption 100.0000		6,451	6,451	4,645	5,306		100		100		5,406		1,045	1,045	44	06/11/2013
LN3452-87-4	Novelis Strip BL NOVELUS STRIP 1.077% 07/06/14		03/26/2010	Morgan Stanley & Co., Inc.		1,368,371	1,414,337	975,787	1,047,690		19,527		19,527		1,067,218		301,153	301,153	8,023	07/06/2014
LN3452-87-4	Novelis Strip BL NOVELUS STRIP 1.077% 07/06/14		03/31/2010	Redemption 100.0000		3,630	3,630	2,215	2,417		52		52		2,469		1,161	1,161	20	07/06/2014
LN3457-28-7	NIAGRA BANK 9.250% 06/29/14		04/15/2010	Taxable Exchange		987,180	1,316,240	715,413	719,626		6,709		6,709		726,336		260,844	260,844	60,454	06/29/2014
LN3469-17-5	DOLLAR GENERAL CORP Dollar General Corp 3.025% 07/06/14		01/01/2010	Citigroup Global Markets		(81,474)	(71,463)	(53,950)	(56,120)		18		18		(56,102)		(25,372)	(25,372)	4,373	07/06/2014
LN3469-17-5	DOLLAR GENERAL CORP Dollar General Corp 3.025% 07/06/14		02/03/2010	Redemption 98.9157		70,688	71,463	53,950	56,120		700		700		56,820		13,868	13,868		07/06/2014
LN3486-82-3	New World Gaming 19.509% 07/16/14		10/04/2010	Taxable Exchange		354,063	355,842	323,026	337,854		(697)	9,342	(10,039)		327,815		26,248	26,248		07/16/2014
LN3486-86-4	New World Gaming 5.828% 07/16/14		10/04/2010	Taxable Exchange		1,748,073	1,756,857	1,594,355	1,667,288		(3,572)	45,613	(49,185)		1,618,102		129,971	129,971		07/16/2014
LN3522-96-5	ALLISON TRANS Bank Loans 2.958% 08/07/14		12/29/2010	Redemption 100.0000		25,210	25,210	19,475	19,800		620		620		20,420		4,790	4,790	437	08/07/2014
LN3532-96-4	AEROFLEX INC 4.313% 08/15/14		09/30/2010	Redemption 99.0661		94,348	95,237	83,771	85,193		1,103		1,103		86,296		8,052	8,052	2,551	08/15/2014
LN3605-19-0	First Data Corporation Bank Loan 2.634% 09/24/14		09/30/2010	Redemption 100.0000		69,602	69,602	51,854	53,582		1,593		1,593		55,175		14,427	14,427	1,223	09/24/2014
LN3633-92-9	CATALINA MKTG Bank Loans 3.011% 10/11/14		12/31/2010	Redemption 100.0000		53,539	53,539	40,690	43,339		703		703		44,042		9,498	9,498	697	10/11/2014
LN3634-53-9	CDW Corp Bank Loan 3.988% 10/12/14		12/17/2010	Redemption 100.0000		329,465	329,465	227,331	234,702		13,805		13,805		248,507		80,957	80,957	14,697	10/12/2014
LN3634-53-9	CDW Corp Bank Loan 3.988% 10/12/14		12/17/2010	Tax Free Exchange		568,230	752,799	519,431	536,275		31,955		31,955		568,230				34,006	10/12/2014
LN3634-69-5	Energy Future Holdings 3.639% 10/10/14		12/31/2010	Redemption 100.0000		25,307	25,307	21,512	22,162		272		272		22,435		2,873	2,873	2,320	10/10/2014
LN3647-53-1	NUVEEN INVESTM Bank Loans 6.992% 11/13/14		12/31/2010	Taxable Exchange		232,787	245,362	187,702	192,400		2,920		2,920		195,320		37,467	37,467	9,773	11/13/2014
LN3684-91-4	SEQUA CORP Bank Loan 3.500% 12/03/14		09/15/2010	Redemption 100.0000		343	343	228	244		10		10		254		90	90	10	12/03/2014
LN3764-54-2	BL FED MOGUL STR 2.121% 12/27/14		12/31/2010	Redemption 100.0000		4,171	4,171	2,847	2,942		124		124		3,066		1,105	1,105	36	12/27/2014
LN3764-58-3	BL FED MOGUL STR Bank Loans 2.050% 12/27/15		12/31/2010	Redemption 100.0000		2,139	2,139	1,460	1,499		52		52		1,551		587	587	52	12/27/2015
LN3764-58-3	BL FED MOGUL STR Bank Loans 2.050% 12/27/15		02/01/2010	Tax Free Exchange		15	21	15	15						15					12/27/2015
LN3775-66-2	SOLUTIA INC Bank Loans 6.912% 02/28/14		03/01/2010	Barclays Capital, Inc.		372,392	369,620	340,051	342,693		1,018		1,018		343,711		28,681	28,681	5,433	02/28/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
LN3782-14-8	BL CALPINE TLB Bank Loan 3.165% 03/29/14		04/01/2010	Goldman Sachs & Co.		397,384	409,674	360,513	369,729		2,194		2,194		371,923		25,460	25,460	3,870	03/29/2014
LN3782-14-8	BL CALPINE TLB Bank Loan 3.165% 03/29/14		04/05/2010	Redemption 100.0000		1,324	1,324	1,165	1,195		6		6		1,202		123	123	10	03/29/2014
LN4025-71-1	FOX ACQUISITION SUB LLC Bank Loans 7.397% 07/14/15		12/31/2010	Redemption 100.0000		16,988	16,988	12,911	13,206		(59)		(59)		13,147		3,841	3,841	669	07/14/2015
LN4389-26-5	Freescale Semiconductor Inc 12.500% 12/15/14		04/13/2010	Redemption 100.0000		1,832,949	1,832,949	925,639	977,718		21,606		21,606		999,323		833,626	833,626	91,177	12/15/2014
LN4679-57-4	BL NALCO CO BANK LOAN		01/01/2010	Various															(5,816)	05/13/2016
LN4730-24-5	Rite Aid Corp 9.500% 06/10/15		04/01/2010	Citigroup Global Markets		1,078,925	1,030,000	988,800	992,417		(13,091)		(13,091)		979,325		99,600	99,600	26,366	06/10/2015
45957@-AD-8	INTERNATIONAL GROUP 5.240% 10/29/11		11/01/2010	Various		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				47,160	10/29/2011
000000-00-0	BRSP LLC Bank Loans 7.212% 06/30/14		12/06/2010	Redemption 100.0000		4,700	4,700	4,418	4,421		33		33		4,454		246	246	278	06/30/2014
000000-00-0	Quebecor Bank Loans 8.877% 06/30/12		07/06/2010	Redemption 100.0000		588,935	588,935	530,041	535,891		7,993		7,993		543,884		45,051	45,051	36,742	06/30/2012
000000-00-0	CASELLA WASTE 6.548% 03/31/14		03/26/2010	Banc of America Securities		380,463	378,100	357,305	359,343		(699)		(699)		358,644		21,819	21,819	8,520	03/31/2014
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2010	Redemption 100.0000		532,800	532,800	532,800	532,800						532,800				19,647	12/31/2018
83787#-AA-9	SO FT MEADE LP (GUAR: CARGILL INC.) 6.920% 12/15/10		12/15/2010	Redemption 100.0000		1,011,961	1,011,961	1,011,961	1,011,961						1,011,961				51,510	12/15/2010
001118-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2010	Redemption 100.0000		404,000	404,000	404,000	404,000						404,000				17,519	06/30/2022
92921*-AA-1	VYTIMNS 1991-1-F TRUST CERTS 40.160% 05/03/10		05/03/2010	Maturity		494,449	494,449	519,666	497,344		(2,894)		(2,894)		494,449				102,102	05/03/2010
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS (MBIA) 7.950% 06/01/28		12/01/2010	Redemption 100.0000		209,858	209,858	154,722	156,956		732		732		157,688		52,170	52,170	9,146	06/01/2028
000000-00-0	BL SKYPE TECH Bank Loans 5.222% 10/19/14		02/23/2010	Redemption 100.0000		345,000	345,000	336,375	336,563		(243)		(243)		336,320		8,680	8,680	6,128	10/19/2014
000000-00-0	BL LEAR EXIT TLB PRIVATE PLACEMENT 5.502% 11/05/14		03/26/2010	Redemption 100.0000		145,313	145,313	143,859	143,909		(50)		(50)		143,859		1,453	1,453	3,726	11/05/2014
000000-00-0	BL Sinclair Tlb PRIVATE PLACEMENT 6.283% 10/13/15		02/25/2010	JP Morgan Securities, Inc.		347,588	345,000	338,100	337,983		(553)		(553)		337,430		10,157	10,157	5,731	10/13/2015
003924-AH-0	ABITIBI CONSOLIDATED INC DEB 8.850% 08/01/30	A	12/20/2010	Taxable Exchange		1,011,750	5,700,000	427,500	435,895						435,895		575,855	575,855		08/01/2030
009037-AM-4	AINSWORTH LUMBER 144A 11.000% 07/29/15	A	01/13/2010	Broadpoint		1,215,138	1,689,425	571,179	552,975		678		678		553,653		661,485	661,485	9,808	07/29/2015
032479-AC-1	ANADARKO FINANCE CO 6.750% 05/01/11	A	10/29/2010	Various		12,898,522	12,500,000	14,122,385	12,811,814		(190,396)		(190,396)		12,621,419		277,104	277,104	839,063	05/01/2011
078149-DP-3	BELL CANADA DEBS 9.500% 10/15/10	A	10/15/2010	Maturity		2,000,000	2,000,000	2,468,280	2,038,733		(38,733)		(38,733)		2,000,000				190,000	10/15/2010
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS 144A SER B 7.390% 12/31/19	A	12/31/2010	Various		640,000	640,000	681,306	662,339		(2,951)		(2,951)		659,388		(19,388)	(19,388)	35,472	12/31/2017
41754W-AB-7	Harvest Operations CORP 7.875% 10/15/11	A	01/22/2010	Various		1,311,188	1,295,000	1,286,250	1,292,063		109		109		1,292,172		19,016	19,016	28,763	10/15/2011
496902-AB-3	KINROSS GOLD CORP Series 144A 1.750% 03/15/28	A	12/02/2010	Credit Suisse First Boston		101,750	100,000	96,948	97,052		127		127		97,179		4,571	4,571	2,149	03/15/2028
552697-AD-6	MDC Partners Inc 144A 11.000% 11/01/16	A	10/29/2010	Tax Free Exchange		479,022	500,000	476,680	477,090		1,932		1,932		479,022				55,917	11/01/2016
66987E-AA-5	NOVAGOLD RESOURCES INC BASIC 5.500% 05/01/15	A	08/31/2010	Various		543,568	525,000	427,594	429,336		7,330		7,330		436,667		106,902	106,902	19,181	05/01/2015
748ESC-AC-4	Quebecor Notes 4.875% 11/12/39	A	03/22/2010	JP Morgan Securities, Inc.		560,000	8,000,000								560,000			560,000		11/12/2039
87971M-AC-7	TELUS CORPORATION NTS 8.000% 06/01/11	A	09/02/2010	Call 105.5640		1,662,633	1,575,000	1,830,434	1,633,768		(27,298)		(27,298)		1,606,470		56,163	56,163	94,850	06/01/2011
887147-AD-8	TIMBERWEST FOREST CRP 9.000% 02/11/14	C	01/04/2010	Various		881	(4,803)	3,819	4,232		(5)		(5)	(655)	(7,045)	(10,608)	7,926	(2,682)	61	02/11/2014
LN2572-27-6	STRATOS GLOBAL Bank Loan 4.932% 02/13/12	A	05/10/2010	Redemption 100.0000		704,545	704,545	688,749	696,219		34,505		34,505		730,724		(26,179)	(26,179)	8,637	02/13/2012
LN3627-44-2	Telesat Canada Inc. 3.270% 10/23/14	A	12/31/2010	Redemption 100.0000		8,666	8,666	8,493	8,532		12		12		8,544		122	122	179	10/23/2014
LN3627-48-3	Telesat Canada Inc. 3.270% 10/23/14	A	12/31/2010	Redemption 100.0000		741	741	726	733		(1)		(1)		732		9	9	15	10/23/2014

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
	ASIA ALUMINUM HOLDINGS L 144A 8.000%			JP Morgan Securities,																
04519D-AA-5	12/23/11	F	09/29/2010	Inc.		195,500	1,150,000	80,500	80,500						80,500		115,000	115,000		12/23/2011
	CEVA GROUP PLC CEVA GROUP PLC 144A																			
125182-AA-3	10.000% 09/01/14	F	03/24/2010	Tender Offer		636,500	670,000	666,650	667,341		102		102		667,443		(30,943)	(30,943)	71,281	09/01/2014
143658-AN-2	CARNIVAL CORP 2.000% 04/15/21	F	06/11/2010	Various		805,486	750,000	720,688	722,172		951		951		723,123		82,363	82,363	9,750	04/15/2021
15114V-AA-0	CELL C PTY LTD 144A 11.000% 07/01/15	F	01/04/2010	Standard Bank		49,250	50,000	46,125	47,180		6		6		47,186		2,064	2,064	2,842	07/01/2015
	CEMEX ESPANA FIN PRIVATE PLACEMENT			Redemption																
15128@-AH-6	8.910% 02/14/14	F	12/15/2010	100.0000		1,843,685	1,843,685	1,702,846	1,711,338		7,712		7,712		1,719,050		124,636	124,636	44,069	02/14/2014
				Tax Free Exchange -																
	CIE GEN GEOPHYSIQUE 144A 9.500% 05/15/16			Prior Period Adjustment																
204386-AL-0		F	01/01/2010			485,575	500,000	484,760	485,589		(14)		(14)		485,575				5,806	05/15/2016
	COMP DE DESAROLLO AEROPU SR NOTES 144A			Redemption																
20444P-AA-4	10.190% 05/31/11	F	11/30/2010	100.0000		55,000	55,000	39,342	50,928		2,360		2,360		53,288		1,712	1,712	4,203	05/31/2011
260540-AA-7	DOW CAPITAL BV DEBS 9.000% 05/15/10	F	05/15/2010	Maturity		1,000,000	1,000,000	1,027,500	1,001,157		(1,157)		(1,157)		1,000,000				45,000	05/15/2010
	FMG FINANCE PTY LTD SERIES 144 A 10.625%																			
30250B-AC-3	09/01/16	F	11/08/2010	Call 147.6739		2,739,351	1,855,000	1,855,000	1,855,000						1,855,000		884,351	884,351	233,775	09/01/2016
	FRANCE TELECOM UNSEC'D NTS (Rtng-Adj Cpn)																			
35177P-AK-3	7.750% 03/01/11	F	10/08/2010	Call 102.8783		3,086,348	3,000,000	3,619,770	3,115,808		(75,597)		(75,597)		3,040,211		46,138	46,138	256,396	03/01/2011
	Galaxy Entertainment Series 144A 9.875%																			
36318M-AA-0	12/15/12	F	05/24/2010	Call 104.9380		362,036	345,000	227,700	240,478		7,377		7,377		247,855		114,181	114,181	15,047	12/15/2012
	GLOBAL CROSSING LTD 144A 12.000% 09/15/15																			
37932J-AB-9		F	07/30/2010	Tax Free Exchange		698,119	710,000	695,402	696,652		1,467		1,467		698,119				72,893	09/15/2015
	HOLDEN FUNDING CORP SEC GTD AMORT NTS 144A			Redemption																
434808-AA-9	(AMBAC) 7.345% 11/01/35	F	03/19/2010	100.0000		764,549	764,549	755,604	757,297		79		79		757,375		7,173	7,173	43,818	11/01/2035
	HOLDEN FUNDING CORP SEC GTD AMORT NTS 144A																			
434808-AA-9	(AMBAC) 7.345% 11/01/35	F	04/08/2010	Taxable Exchange		2,087,734	3,286,063	3,247,616	3,254,893		547		547		3,255,441		(1,167,707)	(1,167,707)	118,051	11/01/2035
64016A-AA-3	BASELL AF SCA 144A 8.375% 08/15/15	F	05/04/2010	Taxable Exchange		115,000	500,000	12,500	14,351						14,351		100,649	100,649	31,500	08/15/2015
	PEMEX FINANCE LTD SER 00-1 CL A1 9.030%			Redemption																
706448-BK-2	02/15/11	F	11/15/2010	100.0000		620,000	620,000	684,127	627,336		(3,605)		(3,605)		623,730		(3,730)	(3,730)	34,991	02/15/2011
	REGIONAL DIVERSIFIED FUNDING Series 144A			Redemption																
75902A-AA-6	6.735% 03/15/30	F	09/15/2010	103.4005		2,706,464	2,617,458	2,559,298	916,110	1,648,759	625		1,649,384		2,565,514		140,950	140,950	218,334	03/15/2030
82668L-A@-3	Singet Group PLC 8.110% 05/23/16	F	11/26/2010	Various		10,318,000	10,318,000	10,318,000	10,318,000						10,318,000				3,006,216	05/23/2016
858577-AH-2	Stena AB 7.500% 11/01/13	F	04/29/2010	Call 102.5000		2,306,250	2,250,000	2,276,875	2,257,237		(1,583)		(1,583)		2,255,654		50,596	50,596	83,438	11/01/2013
	Sutton Bridge Fin Ltd GTD SEC BNDS 144A			Redemption																
869434-AB-6	7.970% 06/30/22	F	12/31/2010	100.0000		728,153	728,153	728,153	728,153						728,153				44,891	06/30/2022
	SYSTEMS 2001 ASSET TRUST Series 144A																			
87203R-AC-6	7.156% 12/15/11	F	12/15/2010	Various		4,664,999	4,664,999	4,739,280	4,678,759		(5,697)		(5,697)		4,673,062		(8,064)	(8,064)	223,600	12/15/2011
	TELEFONICA EUROPE BV GLOBAL 7.750%																			
879385-AC-6	09/15/10	F	09/15/2010	Various		10,000,000	10,000,000	11,741,500	10,216,270		(216,270)		(216,270)		10,000,000				775,000	09/15/2010
	TRISTAN OIL LTD SERIES 144A 10.500%																			
89676X-AA-1	01/01/12	F	01/20/2010	Various		316,750	905,000	208,150	279,505		9,442		9,442		288,947		27,803	27,803	54,318	01/01/2012
	TURANALEM FINANCE BV 144A 7.875%																			
89989E-AC-1	06/02/10	F	03/12/2010	Goldman Sachs & Co.		506,250	1,250,000	437,500	437,500	1,159	1,158		2,317		439,817		66,433	66,433	(49,219)	06/02/2010
	UPM-Kymmene Corp Series 144A 5.625%																			
915436-AE-9	12/01/14	F	09/30/2010	Various		9,122,500	8,900,000	9,176,177	9,063,736		(22,693)		(22,693)		9,041,044		81,456	81,456	422,750	12/01/2014
	VODAFONE GROUP PLC - ADR NEW UNSEC'D NTS																			
92857T-AG-2	7.750% 02/15/10	F	02/15/2010	Maturity		14,075,000	14,075,000	16,536,617	14,129,384		(54,384)		(54,384)		14,075,000				545,406	02/15/2010
BL5073-41-8	BL Warner Chilcott 5.156% 10/30/14	F	02/24/2010	Barclays Capital, Inc.		77,966	77,966	77,186	77,216		(53)		(53)		77,163		803	803	762	10/30/2014
	BL Warner Chilcott Bank Loans 5.391%																			
BL5073-49-1	04/30/15	R	02/24/2010	Barclays Capital, Inc.		124,746	124,746	123,498	123,542		(239)		(239)		123,303		1,443	1,443	1,275	04/30/2015
				Redemption																
EF2365-74-2	DDI HOLDING AS 144A 9.300% 01/19/12	F	01/21/2010	100.0000		283,345	283,345	283,345	283,345						283,345				13,176	01/19/2012
EG0069-37-7	SEVAN MARINE ASA 9.250% 12/20/11	F	08/06/2010	Pareto Securities Inc		1,025,000	1,000,000	1,000,000	1,000,000						1,000,000		25,000	25,000	59,048	12/20/2011
F9181#-AF-9	THOMSON S.A. 8.200% 05/17/11	F	03/09/2010	Various		12,412,500	15,000,000	7,279,500	6,892,500	1,212,277			1,212,277		8,104,777		4,307,723	4,307,723		05/17/2011
	Ineos US Finance ASGN Bank Loan 7.292%			Redemption																
LN2804-18-2	12/16/13	F	12/31/2010	100.0000		6,479	6,479	6,269	6,329		3		3		6,332		147	147	652	12/16/2013

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
LN2804-22-4	Ineos US Finance ASGN Bank Loan 7.775% 12/16/14	F	12/31/2010	Redemption 100.0000		6,016	6,016	5,820	5,869		(42)		(42)		5,827		189	189	704	12/16/2014
LN3623-11-0	Flextronics Semiconductor 2.508% 10/01/14	F	12/31/2010	Redemption 100.0000		13,693	13,693	13,556	13,597		9		9		13,606		87	87	226	10/01/2014
LN3623-15-1	Flextronics Semiconductor 2.511% 10/01/14	F	12/31/2010	Redemption 100.0000		3,935	3,935	3,895	3,913		1		1		3,914		20	20	71	10/01/2014
P4948@-AC-2	CEMENTOS DE CHIHUAHUA 5.914% 07/31/16	F	06/01/2010	Various		10,896,595	10,925,000	10,925,000	10,925,000						10,925,000		(28,405)	(28,405)	483,804	07/31/2016
Q1297#-AA-6	CSL FINANCE PTY LTD 5.300% 12/19/12	F	12/19/2010	Redemption 100.0000		900,000	900,000	924,327	910,207		(3,161)		(3,161)		907,046		(7,046)	(7,046)	47,700	12/19/2012
98883#-AA-0	CSL USA, INC 5.300% 12/19/12	F	12/19/2010	Redemption 100.0000		385,710	385,714	396,140	390,089		(1,355)		(1,355)		388,734		(3,025)	(3,025)	20,443	12/19/2012
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,123,191,072	1,136,308,001	1,135,250,506	1,087,518,983	2,862,195	(216,022)	2,826,845	(180,672)	(655)	1,087,327,057	(10,608)	35,864,021	35,853,413	59,766,575	XXX
20036C-AA-7	Commercial Capital Trust II 6.576% 02/20/37		10/01/2010	Call 100.0000		15,000,000	15,000,000	15,000,000	15,262,618		(4,160)	258,458	(262,618)		15,000,000				1,098,740	02/20/2037
844030-AH-9	SOUTHERN UNION CO 7.200% 11/01/66		10/06/2010	Wells Fargo Brokerage Svcs.		906,250	1,000,000	1,005,874	1,002,503		(1,085)		(1,085)		1,001,417		(95,167)	(95,167)	68,200	11/01/2066
906548-BT-8	UNION ELECTRIC CO SUB NOTES 7.690% 12/15/36		09/08/2010	Call 102.6920		16,944,180	16,500,000	16,138,165	16,168,955		2,570		2,570		16,171,524		772,656	772,656	926,965	12/15/2036
91731K-AA-8	USB Capital IX 6.189% 10/29/49		06/10/2010	Tax Free Exchange		39,379,261	39,100,000	39,380,629	39,380,001		(740)		(740)		39,379,261				1,579,656	10/29/2049
4899999. Bonds - Hybrid Securities						72,229,691	71,600,000	71,524,668	71,814,077		(3,415)	258,458	(261,873)		71,552,202		677,489	677,489	3,673,561	XXX
8399997. Total - Bonds - Part 4						1,839,575,295	1,849,619,305	1,820,832,608	1,800,743,744	2,862,195	(539,169)	3,085,303	(762,277)	(655)	1,799,970,213	(10,608)	39,605,089	39,594,481	84,064,892	XXX
8399998. Total - Bonds - Part 5						381,308,023	377,453,177	380,165,876			(689,604)		(689,604)		379,476,323	1	1,831,757	1,831,758	3,731,901	XXX
8399999. Total - Bonds						2,220,883,318	2,227,072,482	2,200,998,484	1,800,743,744	2,862,195	(1,228,773)	3,085,303	(1,451,881)	(655)	2,179,446,536	(10,607)	41,436,846	41,426,239	87,796,793	XXX
75913Y-30-1	REGIONS FINANCIAL ASSET MGMT 8.44% PFD 4/30/10 (144A)		04/30/2010	Redemption 1000.0000	4,500.000	4,500,000	0.00	4,337,564	4,487,851		12,149		12,149		4,500,000				189,900	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,500,000	XXX	4,337,564	4,487,851		12,149		12,149		4,500,000				189,900	XXX
8999997. Total - Preferred Stocks - Part 4						4,500,000	XXX	4,337,564	4,487,851		12,149		12,149		4,500,000				189,900	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						4,500,000	XXX	4,337,564	4,487,851		12,149		12,149		4,500,000				189,900	XXX
093671-10-5	H & R Block		08/16/2010	Various	163,100.000	2,655,460		3,396,574	3,689,322	(292,748)			(292,748)		3,396,574		(741,114)	(741,114)	60,555	
125581-80-1	CIT GROUP INC		03/24/2010	Various	170,477.000	6,541,466		4,746,656	4,706,870	39,786			39,786		4,746,656		1,794,810	1,794,810		
131347-30-4	CALPINE CORP COMMON		12/15/2010	Various	291,500.000	3,713,992		2,956,380	3,206,500	(250,120)			(250,120)		2,956,380		757,612	757,612		
171798-10-1	Cimarex Energy Co COMMON		05/10/2010	Various	77,600.000	4,876,980		2,450,323	4,110,472	(1,660,149)			(1,660,149)		2,450,323		2,426,657	2,426,657	4,530	
191219-10-4	Coca-Cola Enterprises COMMON		10/04/2010	Taxable Exchange	90,400.000	2,830,925		1,545,296	1,916,480	(371,184)			(371,184)		1,545,296		1,285,629	1,285,629	24,408	
263534-10-9	DUPONT (EI) DE NEMOURS		12/17/2010	Various	3,200.000	127,932		156,809	107,744	49,065			49,065		156,809		(28,876)	(28,876)	1,968	
28336L-10-9	EL PASO CORPORATION		11/10/2010	Execution LTD	2,000.000	27,326		40,871	19,660	21,211			21,211		40,871		(13,546)	(13,546)	80	
283677-85-4	EL PASO ELECTRIC CO		10/26/2010	Various	13,351.000	312,351		249,643	270,758	(21,115)			(21,115)		249,643		62,707	62,707		
346233-10-9	Forestar Real Estate Group COMMON		05/05/2010	Various	3,400.000	75,713		19,033	74,732	(55,699)			(55,699)		19,033		56,680	56,680		
349631-10-1	FORTUNE BRANDS, INC.		12/17/2010	Various	3,000.000	183,741		238,018	129,600	108,418			108,418		238,018		(54,277)	(54,277)	2,280	
363576-10-9	GALLAGHER (ARTHUR J.) & CO		12/23/2010	Various	28,900.000	776,206		754,982	650,539	104,443			104,443		754,982		21,223	21,223	29,120	
373200-30-2	GEORGIA GULF CORP		12/16/2010	Various	31,537.000	557,235		154,377	548,113	(393,736)			(393,736)		154,377		402,858	402,858		
388689-10-1	GRAPHIC PACKAGING HOLDING CO COMMON		02/22/2010	Various	187,200.000	631,826		445,651	649,584	(203,933)			(203,933)		445,651		186,174	186,174		
42809H-10-7	HESS CORP		11/10/2010	Various	7,000.000	435,991		375,001	423,500	(48,499)			(48,499)		375,001		60,990	60,990	1,900	
447011-10-7	HUNTSMAN CORP COMMON		01/05/2010	Various	8,300.000	101,374		22,530	93,707	(71,177)			(71,177)		22,530		78,843	78,843		
459506-10-1	INTL FLAVORS & FRAGRANCES		11/12/2010	Various	24,400.000	1,229,329		799,010	1,003,816	(204,806)			(204,806)		799,010		430,320	430,320	23,744	
46146P-10-2	Investors Bancorp Inc		05/11/2010	Various	19,000.000	263,909		267,615	207,860	59,755			59,755		267,615		(3,707)	(3,707)		
521865-20-4	Lear Corp		10/28/2010	Various	15,399.000	1,265,383		226,920	1,041,588	(814,668)			(814,668)		226,920		1,038,463	1,038,463		
540424-10-8	LOEWS CORP		08/18/2010	Various	4,000.000	142,549		171,399	145,400	25,999			25,999		171,399		(28,850)	(28,850)	500	
582411-10-4	MCMORAN EXPLORATION CO COMMON		02/23/2010	Various	137,600.000	2,025,693		730,207	1,103,552	(373,345)			(373,345)		730,207		1,295,486	1,295,486		
587902-10-7	MERCER INSURANCE GROUP INC COMMON		03/08/2010	Direct Trading	500.000	9,583		8,280	9,085	(805)			(805)		8,280		1,303	1,303		
589433-10-1	Meredith Corp		12/20/2010	Various	87,900.000	2,970,910		2,877,235	2,711,715	165,520			165,520		2,877,235		93,674	93,674	43,539	
60467R-10-0	MIRANT CORP		01/19/2010	Various	7,100.000	113,543		274,264	108,417	165,847			165,847		274,264		(160,721)	(160,721)		
60467R-10-0	MIRANT CORP		12/06/2010	Taxable Exchange	494,904.000	5,142,053		5,226,186	7,557,184	(524,079)		1,806,919	(2,330,998)		5,226,186		(84,134)	(84,134)		
640079-10-9	NEENAH PAPER INC		08/10/2010	Various	22,400.000	409,922		444,822	312,480	132,342			132,342		444,822		(34,900)	(34,900)	4,480	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
650111-10-7	THE NEW YORK TIMES COMPANY CL A		12/17/2010	Various	5,500.000	51,160		129,305	67,980	61,325			61,325		129,305		(78,145)	(78,145)		
651639-10-6	NEWMONT MINING CORP		06/17/2010	Cantor Fitzgerald & Company	200.000	11,903		9,648	9,462	186			186		9,648		2,255	2,255	40	
67073Y-10-6	NV Energy		12/14/2010	Various	275,600.000	3,501,126		2,851,189	3,411,928	(560,739)			(560,739)		2,851,189		649,938	649,938	57,203	
737464-10-7	POST PROPERTIES INC		12/31/2010	Various	129,800.000	3,237,813		4,733,385	2,544,080	2,189,305			2,189,305		4,733,385		(1,495,572)	(1,495,572)	58,640	
74973W-10-7	RTI INTERNATIONAL METALS INC		09/28/2010	Various	9,800.000	302,243		223,552	246,666	(23,114)			(23,114)		223,552		78,691	78,691		
774186-10-0	ROCKVILLE FINANCIAL INC		05/19/2010	Various	17,100.000	204,922		234,421	179,550	54,871			54,871		234,421		(29,499)	(29,499)	1,026	
77581P-10-9	Roma Financial Corp		05/05/2010	Various	10,600.000	128,329		150,979	131,016	19,963			19,963		150,979		(22,650)	(22,650)	1,520	
798241-10-5	San Juan Basin Royalt TR		04/26/2010	Various	35,100.000	791,177		522,134	605,124	(82,990)			(82,990)		522,134		269,043	269,043	18,226	
803111-10-3	SARA LEE CORP		07/19/2010	Various	3,100.000	44,687		36,016	37,758	(1,742)			(1,742)		36,016		8,671	8,671	1,023	
884453-10-1	THOMAS PROPERTIES GROUP		02/03/2010	Various	40,800.000	116,205		104,910	120,768	(15,858)			(15,858)		104,910		11,295	11,295		
890516-10-7	Tootsie Roll		03/05/2010	Cash Adjustment	0.000	1		1	1						1					
909205-10-6	Unisource Energy Corp		11/09/2010	Various	71,500.000	2,360,406		1,723,881	2,301,585	(577,704)			(577,704)		1,723,881		636,525	636,525	43,173	
969490-10-1	CLAYTON WILLIAM COMMON		03/08/2010	Various	6,200.000	240,440		187,238	217,186	(29,948)			(29,948)		187,238		53,201	53,201		
067901-10-8	Barrick Gold Corp	A	12/31/2010	Various	6,500.000	342,576		249,640	255,970	(6,330)			(6,330)		249,640		92,936	92,936	2,288	
257559-20-3	DOMTAR CORP	A	12/28/2010	Various	21,400.000	1,723,374		1,120,822	1,185,774	(64,952)			(64,952)		1,120,822		602,552	602,552	10,700	
666416-10-2	NORTHGATE MINERALS CORP	A	10/19/2010	Various	117,300.000	342,040		228,165	361,284	(133,119)			(133,119)		228,165		113,876	113,876		
887147-13-0	TIMBERWEST FOREST CRP	C	11/08/2010	Corby Northbridge	1.000	3		2	3	4		3	1	(1)	3					
92849T-10-8	VITERRA INC.	C	01/19/2010	Various	11,000.000	111,691		84,027	103,563	(13,405)			(13,405)	(6,131)	91,656	7,630	20,035	27,665		
981442-10-6	WORLD COLOR PRESS INC	A	03/03/2010	Citigroup Global Markets	50,642.000	565,671		110,000	466,413	(356,413)			(356,413)		110,000		455,671	455,671		
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD	F	09/13/2010	Various	13,800.000	301,120		324,558	307,740	16,818			16,818		324,558		(23,438)	(23,438)	15,032	
G0450A-10-5	Arch Capital Group Ltd	F	11/24/2010	Various	2,100.000	179,721		148,351	150,255	(1,904)			(1,904)		148,351		31,370	31,370		
H89128-10-4	TYCO International	F	09/08/2010	Various	16,100.000	621,362		598,497	574,448	24,053			24,053		598,497		22,868	22,868	9,475	
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						52,599,362	XXX	42,348,803	48,077,232	(3,915,370)		1,806,922	(5,722,292)	(6,132)	42,356,433	7,630	10,242,927	10,250,557	415,450	XXX
084670-20-7	BERKSHIRE HATHAWAY INC CLASS B		01/21/2010	Tax Free Exchange	1,444.000	4,405,552		4,405,552	4,744,984	(339,432)			(339,432)		4,405,552					
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						4,405,552	XXX	4,405,552	4,744,984	(339,432)			(339,432)		4,405,552					XXX
723682-10-0	Pioneer Fund A		12/31/2010	Pioneer	1,168.413	42,052		33,236	48,870	(15,634)			(15,634)		33,236		8,816	8,816		
724010-10-3	Pioneer Value Fund A		12/31/2010	Pioneer	100.316	1,024		1,202	1,087	114			114		1,202		(177)	(177)		
723750-10-8	Pioneer Mid Cap Value Fund A		12/31/2010	Pioneer	158.397	2,808		2,657	3,154	(497)			(497)		2,657		151	151		
72387W-40-8	Pioneer Growth Opportunities Fund A		12/31/2010	Pioneer	2,017.719	46,960		26,182	54,872	(28,690)			(28,690)		26,182		20,778	20,778		
72387P-72-6	Pioneer Government Income Fund A		12/31/2010	Pioneer	153.899	1,515		1,526	4,865	(3,338)			(3,338)		1,526		(11)	(11)		
9299999. Common Stocks - Mutual Funds						94,359	XXX	64,803	112,848	(48,045)			(48,045)		64,803		29,557	29,557		XXX
9799997. Total - Common Stocks - Part 4						57,099,273	XXX	46,819,158	52,935,064	(4,302,847)		1,806,922	(6,109,769)	(6,132)	46,826,788	7,630	10,272,484	10,280,114	415,450	XXX
9799998. Total - Common Stocks - Part 5						7,575,402	XXX	6,984,856		(5,966)		58,223	(64,189)		6,920,818	151	654,585	654,736	13,675	XXX
9799999. Total - Common Stocks						64,674,675	XXX	53,804,014	52,935,064	(4,308,813)		1,865,145	(6,173,958)	(6,132)	53,747,606	7,781	10,927,069	10,934,850	429,125	XXX
9899999. Total - Preferred and Common Stocks						69,174,675	XXX	58,141,578	57,422,915	(4,308,813)	12,149	1,865,145	(6,161,809)	(6,132)	58,247,606	7,781	10,927,069	10,934,850	619,025	XXX
9999999 - Totals						2,290,057,993	XXX	2,259,140,062	1,858,166,659	(1,446,618)	(1,216,624)	4,950,448	(7,613,690)	(6,787)	2,237,694,142	(2,826)	52,363,915	52,361,089	88,415,818	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Government National Mortgage A Pool No																			
3620A9-ZD-6	725340 5.000% 12/15/39		01/22/2010	JP Morgan Securities, Inc.	12/01/2010	Paydown	2,747,360	2,856,004	2,747,360	2,747,360		(108,644)		(108,644)					87,656	7,112
36225B-5P-9	GNMA Pool #781754 5.000% 06/15/19		04/01/2010	Credit Suisse First Boston	12/01/2010	Paydown	1,140,899	1,223,793	1,140,899	1,140,899		(82,893)		(82,893)					21,419	792
	Government National Mortgage A 5.461%																			
36297E-YU-3	08/20/59		10/01/2010	Interest Capitalization	11/01/2010	Paydown	7,075	7,075	7,075	7,075									129	
	Government National Mortgage A Pool #																			
36297E-YV-1	710024 5.460% 08/20/59		07/01/2010	Interest Capitalization	11/01/2010	Paydown	30,901	30,901	30,901	30,901									739	
	GNMA Pool No 711032 5.000% 12/15/39																			
36297F-4R-0			01/22/2010	Morgan Stanley & Co., Inc.	12/01/2010	Paydown	2,184,736	2,279,294	2,184,736	2,184,736		(94,558)		(94,558)					63,328	5,158
912828-MP-2	US Treasury NOTES 3.625% 02/15/20		05/12/2010	Various	12/02/2010	Various	45,000,000	45,485,256	46,938,101	45,481,457		(3,799)		(3,799)			1,456,644	1,456,644	640,089	386,032
912828-NA-4	US Treasury NOTES 3.125% 04/30/17		05/17/2010	Various	11/29/2010	Various	85,000,000	86,208,073	88,987,233	86,190,059		(18,014)		(18,014)			2,797,174	2,797,174	487,728	105,724
912828-ND-8	US Treasury NOTES 3.500% 05/15/20		05/17/2010	Banc of America Securities	12/09/2010	Various	40,000,000	40,150,160	41,869,762	40,143,206		(6,954)		(6,954)			1,726,556	1,726,556	786,050	11,413
912828-NT-3	US Treasury 2.625% 08/15/20		10/25/2010	Banc of America Securities	12/08/2010	Various	75,000,000	75,987,605	72,600,169	75,977,586		(10,019)		(10,019)			(3,377,417)	(3,377,417)	574,468	342,391
912828-NZ-9	US Treasury 1.250% 09/30/15		10/25/2010	Banc of America Securities	12/02/2010	Various	75,000,000	75,411,384	74,335,354	75,402,815		(8,569)		(8,569)			(1,067,460)	(1,067,460)	148,043	46,360
0399999. Bonds - U.S. Governments							326,110,971	329,639,545	330,841,590	329,306,094		(333,450)		(333,450)			1,535,497	1,535,497	2,809,649	904,982
	FNMA REMIC SER 2002-71 PZ (PAC-Z)					BOLI- SA NY Community														
31392E-3V-0	5.500% 11/25/32		08/01/2010	Interest Capitalization	08/27/2010	Bank	85,304	85,304	80,832	80,832		(4,471)		(4,471)					1,698	
	FNMA REMIC SER 2003-66 MZ (PAC Z)					BOLI- SA NY Community														
31393C-5M-1	5.000% 07/25/23		07/01/2010	Interest Capitalization	07/29/2010	Bank	62,212	62,212	57,674	57,674		(4,538)		(4,538)					1,015	
	FNMA REMIC SER 2003-84 PZ (PAC Z)																			
31393E-MJ-5	5.000% 09/25/33		08/01/2010	Various	08/27/2010	Various	63,167	63,167	56,086	56,086		(7,081)		(7,081)					1,112	
	FHLMC REMIC SER 2640 PZ (PAC Z)					BOLI- SA NY Community														
31393W-BR-9	5.000% 07/15/33		07/01/2010	Interest Capitalization	07/29/2010	Bank	103,730	103,730	93,991	93,991		(9,740)		(9,740)					1,693	
	FHLMC REMIC SER 2714 LZ (PAC Z)					BOLI- SA NY Community														
31394M-KN-9	5.500% 12/15/33		08/01/2010	Interest Capitalization	08/27/2010	Bank	256,229	256,229	244,700	244,700		(11,529)		(11,529)					5,100	
	Fannie Mae FNR 2010-29 PA 4.500%																			
31398M-U5-3	10/25/38		06/09/2010	Nomura Securities Int'l, Inc.	12/01/2010	Paydown	738,719	781,657	738,719	738,719		(42,938)		(42,938)					9,652	1,200
	Fannie Mae Pool AC8573 5.000%																			
31417V-03-0	01/01/40		01/28/2010	Barclays Capital, Inc.	12/01/2010	Paydown	3,994,122	4,144,357	3,994,122	3,994,122		(150,234)		(150,234)					118,414	5,547
31419J-N5-3	FNMA Pool AE7611 3.000% 11/01/25		08/26/2010	UBS PaineWebber, Inc.	12/01/2010	Paydown	71,143	71,565	71,143	71,143		(422)		(422)					178	89
31419K-VW-2	FNMA Pool AE8728 3.000% 11/01/25		08/31/2010	UBS PaineWebber, Inc.	12/01/2010	Paydown	80,261	80,838	80,261	80,261		(577)		(577)					201	100
	GNMA REMIC SER 2001-34 Z (PROJ Z-ADJ)																			
38373M-AR-1	7.028% 03/16/41		11/01/2010	Interest Capitalization	12/01/2010	Paydown	245,676	245,676	245,676	245,676									8,547	
	GNMA REMIC 2001-44 Z (ADJ-ACRL/FHA																			
38373M-AX-8	INSD) 6.877% 07/16/41		05/01/2010	Interest Capitalization	12/01/2010	Paydown	243,051	243,051	243,051	243,051									6,715	
	GNMA REMIC GNR 2003-109 AB 4.018%																			
38373M-KF-6	12/16/30		06/10/2010	Cantor Fitzgerald & Company	12/01/2010	Paydown	2,400,714	2,505,183	2,400,714	2,400,714		(104,469)		(104,469)					29,121	3,751
	GNMA REMIC Series 2006-8 Class B																			
38373M-TL-4	4.815% 02/16/30		01/13/2010	RW Pressprich & Co., Inc.	12/01/2010	Paydown	36,403	38,411	36,403	36,403		(2,008)		(2,008)					1,607	88
	GNMA GNR 2010-122 AC 7.000% 02/16/40																			
38376G-VW-7			09/08/2010	Credit Suisse First Boston	12/01/2010	Paydown	27,513	33,119	27,513	27,513		(5,606)		(5,606)					329	155
	GNMA SERIES 2009-120 CLASS V 5.000%																			
38376P-EU-0	12/20/20		10/06/2010	JP Morgan Securities, Inc.	12/01/2010	Paydown	98,891	111,809	98,891	98,891		(12,918)		(12,918)					618	151
	Vendee Mortgage Trust VENDE 2010-1 DV																			
92261X-AB-4	4.250% 05/15/21		04/15/2010	Various	12/01/2010	Paydown	483,766	502,814	483,766	483,766		(19,048)		(19,048)					7,742	1,199
3199999. Bonds - U.S. Special Revenues							8,990,901	9,329,122	8,953,542	8,953,542		(375,579)		(375,579)					193,742	12,280
	Exopack Holding Bank Loans 0.000%					Redemption 100.0000														
000000-00-0	02/01/14		07/13/2010	Goldman Sachs & Co.	09/24/2010		525,000	493,500	525,000	495,154		1,654		1,654			29,846	29,846	6,732	
						Redemption 100.0000														
000000-00-0	Revlon Cons Prod 6.000% 03/11/15		03/09/2010	Citigroup Global Markets	12/31/2010		11,250	11,053	11,250	11,085		32		32			165	165	170	
	International Lease Finance Term Loan					Banc of America														
000000-00-0	B1 6.750% 03/17/15		03/15/2010	Banc of America Securities	10/20/2010	Securities	321,538	315,108	329,577	314,488		(620)		(620)			15,089	15,089	7,175	
	Ocwen Financial Corp Bank Loans					Redemption 100.0000														
000000-00-0	9.000% 05/28/15		07/14/2010	Barclays Capital, Inc.	12/31/2010		108,929	106,750	108,929	107,466		716		716			1,463	1,463	2,424	
	Aquilex Holdings Term Loan 0.000%																			
000000-00-0	03/11/16		03/26/2010	Morgan Stanley & Co., Inc.	04/09/2010	RBC Dain Rauscher, Inc.	140,000	138,600	141,225	138,608		8		8			2,617	2,617	669	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Delos Aircraft Inc Term Loan Tranche B2 7.001% 03/17/16		03/15/2010	Banc of America Securities	10/20/2010	Banc of America Securities Redemption 100.0000	195,000	191,100	199,388	193,805		2,705		2,705			5,583	5,583	13,960	
000000-00-0	DYNCORP INTERNATIONAL LLC 6.250% 07/07/16		12/07/2010	Banc of America Securities	12/31/2010	Redemption 100.0000	1,875	1,894	1,875	1,894							(19)	(19)	6	
000000-00-0	GENTIVA HEALTH SERVICES Bank loans 6.750% 08/17/16		11/29/2010	Banc of America Securities	12/31/2010	Redemption 100.0000	20,313	20,490	20,313	20,488		(2)		(2)			(175)	(175)	91	
000000-00-0	CF Industries 7.500% 11/02/16		03/17/2010	Morgan Stanley & Co., Inc.	04/23/2010	Redemption 100.0000	1,000,000	1,000,000	1,000,000	1,000,000									11,594	
00430X-AC-1	ACCELLENT INC Series 144A 8.375% 02/01/17		01/20/2010	Credit Suisse First Boston	08/17/2010	Tax Free Exchange	750,000	745,118	745,413	745,413		296		296					31,755	
007903-AN-7	ADVANCED MICRO DEVICES 5.750% 08/15/12		04/30/2010	Credit Suisse First Boston	10/13/2010	Merrill Lynch	100,000	101,000	102,375	100,818		(182)		(182)			1,557	1,557	3,881	1,278
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC 0.875% 02/15/14		04/27/2010	Various	10/12/2010	Various	300,000	296,431	310,512	296,805		374		374			13,707	13,707	1,585	527
193459-AE-4	Coleman Cable Inc. Series 144A 9.000% 02/15/18		06/11/2010	Banc of America Securities	07/16/2010	Tax Free Exchange	675,000	662,298	662,674	662,674		377		377					28,013	5,819
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		02/03/2010	JP Morgan Securities, Inc.	04/27/2010	Call 100.0000	3,000	3,000	3,000	3,000									53	
25746U-AT-6	DOMINION RESOURCES 2.125% 12/15/23		03/16/2010	Various	08/23/2010	Various	650,000	741,719	798,503	739,511		(2,208)		(2,208)			58,992	58,992	8,457	3,512
302106-AC-3	EXOPAC HOLDING CORP SERIES 144A 11.250% 02/01/14		09/22/2010	Goldman Sachs & Co.	11/23/2010	Tax Free Exchange	525,000	525,000	525,000	525,000									18,375	8,695
319963-AY-0	FIRST DATA CORP 144A 8.250% 01/15/21		12/15/2010	Tax Free Exchange	12/28/2010	Corporate Action	1,000	823	1,000	823							177	177		
319963-BA-1	FIRST DATA CORP 144A 12.625% 01/15/21		12/15/2010	Tax Free Exchange	12/28/2010	Corporate Action	1,000	823	1,000	823							177	177		
32051D-XY-3	FIRST HORIZON ASSET SECURITIES SER 2003-5 1A5 (ACRL) 5.250% 07/25/33		08/01/2010	Interest Capitalization	12/01/2010	Paydown	133,266	133,266	133,266	133,266									3,673	
368682-AM-2	GENCORP INC Series 144A 4.063% 12/31/39		03/22/2010	JP Morgan Securities, Inc.	12/21/2010	Tax Free Exchange	350,000	310,400	310,894	310,894		494		494					14,219	3,735
37247A-AA-0	GENTIVA HEALTH SERVICES 144A 11.500% 09/01/18		08/12/2010	Barclays Capital, Inc.	12/16/2010	Tax Free Exchange	750,000	750,000	750,000	750,000									28,510	
372917-AP-9	GENZYME CORP Series 144A 3.625% 06/15/15		06/14/2010	Credit Suisse First Boston	10/21/2010	Tax Free Exchange	15,000,000	14,952,600	14,955,587	14,955,587		2,987		2,987					187,292	
372917-AR-5	GENZYME CORP Series 144A 5.000% 06/15/20		06/14/2010	Goldman Sachs & Co.	10/21/2010	Tax Free Exchange	15,000,000	14,877,900	14,881,141	14,881,141		3,241		3,241					258,333	
53219L-AJ-8	LIFEPOINT HOSPITALS INC SERIES 144A 6.625% 10/01/20		09/20/2010	Barclays Capital, Inc.	09/28/2010	JP Morgan Securities, Inc.	600,000	600,000	611,250	600,000							11,250	11,250	883	
55265K-QH-5	MASTR ASSET SECURITIZATION TRU SER 2003-1 2A13 (ACRL) 5.750% 02/25/33		11/01/2010	Interest Capitalization	12/01/2010	Paydown	4,726	4,726	4,726	4,726									135	
693320-AJ-2	PHH CORP BASIC 4.000% 09/01/14		01/19/2010	Deutsche Bank Securities, Inc.	03/15/2010	Deutsche Bank Securities, Inc.	25,000	24,802	27,510	24,808		7		7			2,701	2,701	469	314
693320-AJ-2	PHH CORP BASIC 4.000% 09/01/14		01/27/2010	Deutsche Bank Securities, Inc.	10/08/2010	Tax Free Exchange	975,000	928,782	935,481	935,481		6,699		6,699					39,975	11,233
898ESC-AE-8	TRUMP ESCROW PRIVATE PLACEMENT 0.000% 06/01/15		07/19/2010	Tax Free Exchange	10/21/2010	Corporate Action	800,000		960								960	960		
90333E-AC-2	Usec Inc 3.000% 10/01/14		04/05/2010	Miller Tabak Roberts	12/30/2010	Miller Tabak Roberts	50,000	41,750	45,000	42,941		1,191		1,191			2,059	2,059	1,138	29
BL5409-55-4	BL Cit Group Exp Bank Loans 5.501% 01/18/12		08/11/2010	Banc of America Securities	08/11/2010	Taxable Exchange Redemption 100.0000	78,594	73,611	80,474	73,611							6,863	6,863		
LN3764-54-2	BL FED MOGUL STR 2.121% 12/27/14		02/01/2010	Tax Free Exchange	03/31/2010	Redemption 100.0000	21	15	21	15							6	6		
PP5P0N-Z6-7	Niagara Bank Bank Loans 10.500% 06/29/14		11/29/2010	Interest Capitalization	12/31/2010	Redemption 100.0000	58	58	58	48		(10)		(10)			10	10	2	
PP5P0N-Z6-7	Niagara Bank Bank Loans 10.500% 06/29/14		04/15/2010	Taxable Exchange	12/31/2010	Redemption 100.0000	184,373	149,827	184,373	149,913		86		86			34,460	34,460	318	
000000-00-0	Gateway Casinos Bank loans 0.000% 09/16/15	A	10/04/2010	Taxable Exchange	11/12/2010	Redemption 100.0000	2,171,305	2,102,136	2,171,305	2,103,604		1,469		1,469			67,701	67,701	36,098	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	TIMBERWEST FOREST CRP 9.000% 02/11/14																			
887147-AD-8		C	01/15/2010	Direct	03/29/2010	Bank of Montreal	57		61	57						1	61	62		
87900Y-AA-1	Teekay Corp 8.500% 01/15/20	F	01/15/2010	JP Morgan Securities, Inc.	05/10/2010	Goldman Sachs & Co.	900,000	892,629	933,750	892,740		111		111			41,010	41,010	22,525	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							42,351,305	41,197,209	41,512,891	41,216,687		19,425		19,425		1	296,260	296,261	728,510	35,142
8399998. Total - Bonds							377,453,177	380,165,876	381,308,023	379,476,323		(689,604)		(689,604)		1	1,831,757	1,831,758	3,731,901	952,404
8999998. Total - Preferred Stocks																				
023608-10-2	AMEREN CORP		08/04/2010	Various	08/19/2010	Various	4,100.000	106,710	111,318	106,710							4,607	4,607		
134429-10-9	CAMPBELL SOUP CO		03/19/2010	Bank of Montreal	09/29/2010	Various	2,700.000	95,072	97,092	95,072							2,021	2,021	1,485	
191216-10-0	COCA COLA CO		05/04/2010	Various	12/20/2010	Various	7,500.000	405,961	465,440	405,961							59,479	59,479	7,348	
191219-10-4	Coca-Cola Enterprises COMMON		06/29/2010	Various	10/04/2010	Taxable Exchange	10,800.000	283,860	338,208	283,860							54,348	54,348	1,656	
19122T-10-9	Coca-Cola Enterprises		10/04/2010	Taxable Exchange	11/12/2010	Various	6,300.000	134,288	151,675	134,288							17,387	17,387		
20030N-20-0	Comcast Corp		08/10/2010	Stifel Nicolaus & Co., Inc.	12/23/2010	Various	4,500.000	79,116	90,370	79,116							11,254	11,254	425	
21871D-10-3	Corelogic Inc		06/03/2010	Tax Free Exchange	06/04/2010	Cantor Fitzgerald & Company	1,800.000	34,920	36,537	34,920							1,617	1,617		
21871D-10-3	Corelogic Inc		06/03/2010	Tax Free Exchange	06/03/2010	Spin Off	0.000	26,274	26,274	26,274										
263534-10-9	DUPONT (EI) DE NEMOURS		12/16/2010	Jefferies & Co., Inc.	12/17/2010	Lazard Freres & Co.	200.000	9,901	9,914	9,901							12	12		
28336L-10-9	EL PASO CORPORATION		10/21/2010	CRT Capital	11/10/2010	Execution LTD	100.000	1,318	1,366	1,318							48	48		
318522-30-7	First Amercian Corp		05/28/2010	Direct Trading	06/03/2010	Tax Free Exchange	1,800.000	61,194	61,194	61,194										
349631-10-1	FORTUNE BRANDS, INC.		11/16/2010	First Clearing, LLC	12/08/2010	Merrill Lynch	100.000	5,661	6,115	5,661							454	454		
363576-10-9	GALLAGHER (ARTHUR J.) & CO		02/16/2010	CRT Capital	12/23/2010	Janney Montgomery Scott, Inc.	1,500.000	34,507	44,148	34,507							9,641	9,641	1,440	
37244E-10-7	GenOn Energy Inc		12/06/2010	Taxable Exchange	12/14/2010	Corporate Action	1.000	3	3	3										
459506-10-1	INTL FLAVORS & FRAGRANCES		10/21/2010	Knight Direct LLC	11/12/2010	Various	300.000	14,915	15,941	14,915							1,026	1,026		
521865-20-4	Lear Corp		01/13/2010	Taxable Exchange	09/30/2010	Various	10,778.000	743,682	843,193	743,682							99,511	99,511		
60467R-10-0	MIRANT CORP		11/16/2010	Various	12/06/2010	Taxable Exchange	144,800.000	1,595,280	1,504,472	1,537,057		58,223		(58,223)			(32,585)	(32,585)		
638904-10-2	Navigators Group Inc		10/21/2010	Various	12/07/2010	Various	10,600.000	446,584	526,846	446,584							80,262	80,262		
640079-10-9	NEENAH PAPER INC		05/04/2010	Buckingham Research	07/27/2010	Various	2,500.000	43,645	46,278	43,645							2,634	2,634	250	
67073Y-10-6	NV Energy		10/21/2010	Knight Direct LLC	12/14/2010	Various	1,000.000	13,148	13,780	13,148							633	633	96	
969490-10-1	CLAYTON WILLIAM COMMON		08/23/2010	Investment Tech Group, Inc.	12/31/2010	Knight Direct LLC	100.000	4,344	8,449	4,344							4,105	4,105		
067901-10-8	Barrick Gold Corp	A	11/16/2010	Various	12/03/2010	Various	400.000	19,426	21,050	19,426							1,624	1,624	31	
257559-20-3	DOMTAR CORP	A	11/18/2010	Various	12/28/2010	Various	2,500.000	162,375	195,041	162,375							32,666	32,666	800	
887147-13-0	TIMBERWEST FOREST CRP	C	10/13/2010	Stock Dividend	11/08/2010	Corby Northbridge	0.000													
92849T-10-8	VITERRA INC.	C	09/08/2010	BMO Capital	10/27/2010	BMO Capital	2,400.000	19,133	22,644	19,284						151	3,359	3,510		
981442-10-6	WORLD COLOR PRESS INC	A	02/01/2010	Direct	03/03/2010	Citigroup Global Markets	4,536.000		50,664								50,664	50,664		
G0450A-10-5	Arch Capital Group Ltd	F	02/09/2010	Various	11/24/2010	Various	2,700.000	191,012	225,491	191,012							34,480	34,480		
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS	F	05/17/2010	McAdams, Wright, Ragen, Inc.	10/14/2010	Various	900.000	33,979	39,578	33,979							5,599	5,599	144	
N53745-10-0	LyondellBasell Industries NV	F	05/04/2010	Taxable Exchange	09/17/2010	Citigroup Global Markets	2,465.000	114,999	54,426	114,999							(60,573)	(60,573)		
726505-10-0	Plains Exporation		09/30/2010	Manual Adjustment	09/30/2010	Manual Adjustment	0.000	5,966			(5,966)			(5,966)						
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,687,273	5,007,507	4,623,235	(5,966)		58,223	(64,189)		151	384,273	384,424	13,675	
084670-20-7	BERKSHIRE HATHAWAY INC CLASS B		01/14/2010	Direct Trading	01/21/2010	Tax Free Exchange	47.000	155,324	155,324	155,324										
084670-70-2	BERKSHIRE HATHAWAY INC		06/08/2010	Cantor Fitzgerald & Company	06/25/2010	LANGEN MCALLENEY	1,400.000	99,018	111,681	99,018							12,662	12,662		
084670-70-2	BERKSHIRE HATHAWAY INC		01/21/2010	Tax Free Exchange	10/05/2010	Various	30,450.000	2,043,241	2,300,890	2,043,241							257,650	257,650		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates								2,297,583	2,567,895	2,297,583							270,312	270,312		
9799998. Total - Common Stocks								6,984,856	7,575,402	6,920,818	(5,966)		58,223	(64,189)		151	654,585	654,736	13,675	
9899999. Total - Preferred and Common Stocks								6,984,856	7,575,402	6,920,818	(5,966)		58,223	(64,189)		151	654,585	654,736	13,675	
9999999 - Totals								387,150,732	388,883,425	386,397,141	(5,966)	(689,604)	58,223	(753,793)		152	2,486,342	2,486,494	3,745,576	952,404

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	2CIB1	NO		68,580,269	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	2CIB1	NO		10,751,138	20,000.000	100.0
1299999. Common Stock - U.S. Life Insurer							79,331,407	XXX	XXX
084670-70-2	Berkshire Hathaway			2CIA1	NO		3,829,258	47,800.000	
1799999. Common Stock - Other Affiliates							3,829,258	XXX	XXX
1899999. Total Common Stocks							83,160,665	XXX	XXX
1999999 - Totals							83,160,665	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 1,650,128,367

2.Total amount of intangible assets nonadmitted $ 9,734,468

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																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		
94975H-29-6	Wells Fargo Adv Tr Pl Mm Ins	SD		07/09/2010	Various	XXX	50,000						50,000			0.000	0.000	Monthly		
8899999. Exempt Money Market Mutual Funds							50,000					XXX	50,000			XXX	XXX	XXX		
4812C0-66-2	JP MORGAN OVERNIGHT SWEEP			12/31/2010	Various	XXX	89,588						89,588			0.000	0.000	Monthly	8	
4812C0-67-0	JP MORGAN OVERNIGHT SWEEP			12/31/2010	Various	XXX	207,252,149						207,252,149			0.000	0.000	Monthly	34,222	
8999999. Class One Money Market Mutual Funds							207,341,737					XXX	207,341,737			XXX	XXX	XXX	34,230	
9199999 - Totals							207,391,737					XXX	207,391,737			XXX	XXX	XXX	34,230	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
SP500 INDEX 12/31/2011 Strike 105 SP1187940 SPX		N/A		US - Chicago Board Options Exchange	11/18/2010	12/31/2011	35,000,000		105.000000		2,051,000		1,801,897		1,801,897	(249,103)						0.00/0.00
0349999. Subtotal - Purchased Options - Other - Other											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX
0359999. Subtotal - Purchased Options - Other											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX
0429999. Total Purchased Options											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX
1449999 - Totals											2,051,000		1,801,897	XXX	1,801,897	(249,103)					XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
SP500 INDEX 12/30/2010 Strike 105 SP10TC5J1 .SPX		N/A		US - Chicago Board Option	08/20/2009	12/30/2010	12/30/2010	Closing Sale	30,000,000		105.000000	2,370,000		2,341,270		2,370,000					(28,730)			0.00/0.00
0349999. Subtotal - Purchased Options - Other - Other												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX
0359999. Subtotal - Purchased Options - Other												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX
0429999. Total Purchased Options												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other																	XXX							XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX
1449999 - Totals												2,370,000		2,341,270		2,370,000	XXX				(28,730)			XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		1,801,897		1,801,897	1,801,897		1,801,897		
0899999 - Totals				1,801,897		1,801,897	1,801,897		1,801,897		

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					2,884,635	XXX
JPMorgan	New York, NY					(46,501,694)	XXX
State Street	Kansas City, MO					1,675	XXX
US Bank	Seattle, WA					1,006,471	XXX
Wells Fargo	Seattle, WA					682,631	XXX
Marshall and Illsley	Milwaukee, WI					2,371,525	XXX
First Bank	Clayton, MO					477,096	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			(39,077,661)	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			(39,077,661)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(39,077,661)	XXX

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

1. January	(34,687,278)	4. April	(11,434,748)	7. July	(35,798,175)	10. October	(25,583,829)
2. February	(17,278,950)	5. May	(17,447,877)	8. August	(33,010,906)	11. November	(30,046,982)
3. March	1,940,678	6. June	(23,160,888)	9. September	(25,164,140)	12. December	(39,077,661)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	0	Life Insurance			88,860	100,428
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			145,728	189,106
33. New York NY						
34. North Carolina NC	B	Life Insurance			388,604	504,281
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			54,480	61,820
48. Washington WA	B	Life Insurance	4,974,580	6,326,057		
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,974,580	6,326,057	677,672	855,635
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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