LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)
kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President Thomas Michael Marra
Treasurer Colleen Mary Murphy
Secretary David Seth Goldstein
Chief Actuary Tommie David Brooks

OTHER

Chantel Lee Balkovetz Vice President
Philippe Donald Bouvier II Vice President
Anne-Marie Diouf Vice President
Kathryn Lee Englund # Vice President
Thomas Martin Foran Vice President
Daniel Richard Guilbert Executive Vice President
Laurie Ann Johnson # Vice President
Kevin Daniel Knull Senior Vice President
Richard Joseph Lyons Vice President
George Neil McKinnon Senior Vice President
Michael Fintan Murphy Vice President
Floyd Ernest Orum Jr. # Vice President
John Robert Rafferty # Vice President
Suzanne Webb Sainato # Vice President
Richard Peter Smolinski Vice President
William Michael Tinsley Senior Vice President
Marcus James Wright Vice President
Glenn Allan Black Vice President
Chenelle Schaeffer Chase Vice President
Michaelanne Ehrenberg # Vice President
Andrew Michael Farrell # Vice President
Michael William Fry Executive Vice President
Michael Eugene James # Vice President
Christine Ann Katzmar Holmes Senior Vice President
Richard George LaVoice Executive Vice President
David Elliott Manning Vice President
Margaret Alice Meister Executive Vice President
Harish Nanda # Vice President
James Dwyer Pirak Senior Vice President
Craig Rodolph Raymond # Senior Vice President
Wesley Warren Severin # Vice President
Bridgette Nikko Takeuchi Vice President
Jacqueline Marie Veneziani Vice President
Julie Margaret Bodmer # Vice President
Marien Diaz # Vice President
Colin Michael Elder # Senior Vice President
Lydia May Flora-Barlow # Senior Vice President
David Christopher Fry # Senior Vice President
Laura Ann Johnson Vice President
Joel Carmine Kneisley Vice President
Gregory John Lyons # Vice President
Brent Patrick Martonik Vice President
Richard Thomas Moran Senior Vice President
Curtis Alan Olson # Vice President
Kelly Jean Rabin # Vice President
Dawn Marie Reyes # Vice President
Julie Dawn Shoji # Vice President
Dena Simone Thompson Vice President
Mindi Elaine Work # Vice President

DIRECTORS OR TRUSTEES

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

State of Washington
County of King SS:

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

Thomas Michael Marra
President

Margaret Alice Meister
Chief Financial Officer

Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this
25th day of February, 2013

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)	16,130,186,737		16,130,186,737	16,190,442,273
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	97,182,787		97,182,787	97,776,373
	2.2 Common stocks	594,105,632		594,105,632	466,185,896
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,886,893,665		2,886,893,665	2,382,476,037
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				1,670,000
	4.3 Properties held for sale (less $ encumbrances)	1,670,000		1,670,000	
5.	Cash ($ (35,319,254) , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($ 63,250,317 , Schedule DA)	27,931,063		27,931,063	117,102,625
6.	Contract loans (including $ premium notes)	67,140,389		67,140,389	69,995,174
7.	Derivatives (Schedule DB)	5,497,896		5,497,896	2,583,580
8.	Other invested assets (Schedule BA)	239,070,746		239,070,746	232,153,063
9.	Receivables for securities	5,459,101		5,459,101	5,589,506
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,055,138,016		20,055,138,016	19,565,974,527
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	230,896,033		230,896,033	223,655,477
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	21,658,948	1,503,062	20,155,886	20,183,348
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	46,890,276		46,890,276	47,946,097
	15.3 Accrued retrospective premiums	754,291		754,291	347,665
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,476,007		6,476,007	6,869,003
	16.2 Funds held by or deposited with reinsured companies	84,466,119		84,466,119	80,668,921
	16.3 Other amounts receivable under reinsurance contracts	1,807,513		1,807,513	1,779,688
17.	Amounts receivable relating to uninsured plans	4,635		4,635	
18.1	Current federal and foreign income tax recoverable and interest thereon	40,527,364		40,527,364	2,880,680
18.2	Net deferred tax asset	81,912,010	12,799,745	69,112,265	91,012,600
19.	Guaranty funds receivable or on deposit	7,532,275		7,532,275	8,666,728
20.	Electronic data processing equipment and software	4,270,751	4,270,751		
21.	Furniture and equipment, including health care delivery assets ($)	4,030,125	4,030,125		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	5,482,076		5,482,076	10,752,740
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	39,920,167	38,158,969	1,761,198	1,852,536
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,631,766,606	60,762,652	20,571,003,954	20,062,590,010
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,896,841,181		4,896,841,181	4,708,943,239
28.	Total (Lines 26 and 27)	25,528,607,787	60,762,652	25,467,845,135	24,771,533,249
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Intangible assets	19,958,839	19,958,839		
2502.	Accounts and notes receivable	14,995,304	13,234,106	1,761,198	1,852,536
2503.	Other assets	4,460,300	4,460,300		
2598.	Summary of remaining write-ins for Line 25 from overflow page	505,724	505,724		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	39,920,167	38,158,969	1,761,198	1,852,536

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 15,770,255,239 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 503,149 Modco Reserve)	15,770,255,239	15,260,513,580
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	6,145,836	4,805,800
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,093,083,853	2,096,118,233
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	14,742,809	17,933,660
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	142,968,650	145,798,176
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,669	3,962
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,791,605 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,179,244	3,030,733
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 854,499 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	854,499	811,958
	9.3 Other amounts payable on reinsurance including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	222,374,249	233,980,663
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,006,716 accident and health $ 5,279,468 and deposit-type contract funds $ 86,674	9,372,858	2,746,303
11.	Commissions and expense allowances payable on reinsurance assumed		1,054,477
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	32,613,120	29,713,809
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,276,527) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,276,527)	(4,794,906)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	12,174,650	11,914,274
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,447,980	1,539,843
17.	Amounts withheld or retained by company as agent or trustee	9,033,479	7,265,859
18.	Amounts held for agents' account, including $ 7,521 agents' credit balances	7,521	240,735
19.	Remittances and items not allocated	43,735,360	49,780,385
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)	257,907,575	217,763,677
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	12,697,017	13,238,422
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	5,966,729	85,850
	24.09 Payable for securities	1,573,650	36,384,377
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	100,156,828	155,455,023
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	18,736,018,288	18,285,384,893
27.	From Separate Accounts Statement	4,819,207,534	4,663,311,798
28.	Total Liabilities (Lines 26 and 27)	23,555,225,822	22,948,696,691
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)	645,323,888	639,874,407
34.	Aggregate write-ins for special surplus funds		33,019,899
35.	Unassigned funds (surplus)	1,262,295,425	1,144,942,252
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 $ 77,633,647 in Separate Accounts Statement)	1,907,619,313	1,817,836,558
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,912,619,313	1,822,836,558
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,467,845,135	24,771,533,249
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	65,530,932	83,459,962
2502.	Liability for limited partership investments	34,443,908	71,464,192
2503.	Accrued interest on policy claims	178,186	527,158
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,802	3,711
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	100,156,828	155,455,023
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		33,019,899
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)		33,019,899

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)	1,955,281,199	2,626,706,035
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,053,423,321	1,052,803,397
4.	Amortization of interest maintenance reserve (IMR, Line 5)	32,838,915	28,218,247
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	32,002,206	38,365,123
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	8,255,396	8,339,536
7.	Reserve adjustments on reinsurance ceded	27,504	22,720
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	29,725,893	32,669,726
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	19,561,343	14,744,141
9.	Total (Lines 1 to 8.3)	3,131,115,777	3,801,868,925
10.	Death benefits	103,232,056	99,439,471
11.	Matured endowments (excluding guaranteed annual pure endowments)	125,002	82,258
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	310,490,593	311,084,689
13.	Disability benefits and benefits under accident and health contracts	360,797,112	306,549,918
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,162,876,885	993,683,166
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	125,139,002	133,787,223
18.	Payments on supplementary contracts with life contingencies	8,508	11,111
19.	Increase in aggregate reserves for life and accident and health contracts	449,494,490	1,442,118,062
20.	Totals (Lines 10 to 19)	2,512,163,648	3,286,755,898
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	119,123,763	142,535,580
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,980,474	6,246,205
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	245,093,156	205,043,679
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	24,745,270	24,032,493
25.	Increase in loading on deferred and uncollected premiums	819,619	(312,752)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(59,884,588)	(83,556,281)
27.	Aggregate write-ins for deductions		
28.	Totals (Lines 20 to 27)	2,844,041,342	3,580,744,822
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	287,074,435	221,124,103
30.	Dividends to policyholders	3,784	4,133
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	287,070,651	221,119,970
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	4,883,823	61,259,567
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)	282,186,828	159,860,403
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,440,350) (excluding taxes of $ 11,432,891 transferred to the IMR)	(29,888,603)	(4,026,056)
35.	Net income (Line 33 plus Line 34)	252,298,225	155,834,347
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,822,836,558	1,752,304,900
37.	Net income (Line 35)	252,298,225	155,834,347
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 15,389,260	39,991,767	961,563
39.	Change in net unrealized foreign exchange capital gain (loss)	544,337	(780,226)
40.	Change in net deferred income tax	(7,154,811)	9,785,215
41.	Change in nonadmitted assets	2,931,700	(7,047,743)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	(89,294,312)	
44.	Change in asset valuation reserve	(40,143,898)	(34,836,768)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	5,449,481	4,434,512
	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	(80,000,000)	(52,000,000)
53.	Aggregate write-ins for gains and losses in surplus	5,160,266	(5,819,242)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	89,782,755	70,531,658
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,912,619,313	1,822,836,558
	DETAILS OF WRITE-INS		
08.301.	Other revenue	12,134,793	7,645,157
08.302.	Surrender, set-up and administration fees	7,426,550	6,940,951
08.303.	Reinsurance experience refunds		158,033
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)	19,561,343	14,744,141
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	Life and annuity reserve correction, net of tax	5,160,266	
5302.	Accrued commission correction, net of tax		2,773,527
5303.	Deferred premium asset correction		(1,559,617)
5398.	Summary of remaining write-ins for Line 53 from overflow page		(7,033,152)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	5,160,266	(5,819,242)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,955,927,408	2,620,716,488
2.	Net investment income	1,080,047,591	1,048,984,774
3.	Miscellaneous income	56,121,256	54,946,992
4.	Total (Lines 1 through 3)	3,092,096,255	3,724,648,254
5.	Benefit and loss related payments	2,067,306,458	1,832,250,861
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(60,402,967)	(84,487,426)
7.	Commissions, expenses paid and aggregate write-ins for deductions	366,852,263	365,853,432
8.	Dividends paid to policyholders	4,077	4,403
9.	Federal and foreign income taxes paid (recovered) net of $ 5,168,089 tax on capital gains (losses)	46,523,049	74,598,157
10.	Total (Lines 5 through 9)	2,420,282,880	2,188,219,427
11.	Net cash from operations (Line 4 minus Line 10)	671,813,375	1,536,428,827
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,618,661,484	2,340,606,344
	12.2 Stocks	152,888,142	126,706,044
	12.3 Mortgage loans	241,582,314	151,927,644
	12.4 Real estate		
	12.5 Other invested assets		412,411
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,273	
	12.7 Miscellaneous proceeds	3,234,764	10,801,300
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,016,367,977	2,630,453,743
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,555,819,807	2,822,791,584
	13.2 Stocks	229,159,587	325,742,287
	13.3 Mortgage loans	747,198,212	892,648,377
	13.4 Real estate		
	13.5 Other invested assets	26,787,831	24,518,426
	13.6 Miscellaneous applications	40,114,213	1,943,444
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,599,079,650	4,067,644,118
14.	Net increase (decrease) in contract loans and premium notes	(3,308,328)	(2,507,506)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(579,403,345)	(1,434,682,869)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(24,857,420)	(97,909,394)
	16.5 Dividends to stockholders	80,000,000	52,000,000
	16.6 Other cash provided (applied)	(76,724,172)	(3,048,015)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(181,581,592)	(152,957,409)
	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)	(89,171,562)	(51,211,451)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	117,102,625	168,314,076
	19.2 End of year (Line 18 plus Line 19.1)	27,931,063	117,102,625

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

20.0001. Bonds - exchanges	84,933,074	208,161,515
20.0002. Other invested assets - affordable housing liability present value adjustment	10,261,621	40,723,870
20.0003. Bond interest converted to principal	15,738,963	21,878,944
20.0004. Stocks - exchanges	11,956,328	11,853,123
20.0005. Mortgage loans - refinances	25,421,924	8,729,013
20.0006. Share based compensation - capital contribution from Parent	5,449,481	4,434,512
20.0007. Stocks - spinoffs	2,014,652	3,481,804
20.0008. Bonds and stocks - convertible bonds converted to stock	2,367,786	1,466,532
20.0009. Contract loans - interest converted to principal	453,543	1,231,011
20.0010. Bonds and other invested assets - Bonds converted to other invested assets	1,357,696	517,713
20.0011. Non cash litigation settlement	46,472	

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	1,955,281,199		152,279,805	1,206,886,656			10,122,561	35,490,957	549,791,036		710,184	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,053,423,321		92,617,417	885,318,459	128,166		1,539,861	54,077,606	19,544,794		197,018	
4.	Amortization of Interest Maintenance Reserve (IMR)	32,838,915		2,887,210	27,598,495	3,996		48,003	1,685,789	609,280		6,142	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	32,002,206		22,524,596				9,477,610					
6.	Commissions and expense allowances on reinsurance ceded	8,255,396		8,048,996	2,481					203,919			
7.	Reserve adjustments on reinsurance ceded	27,504		27,504									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	29,725,893		19,208,813	6,937,575			407,430	3,172,075				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	19,561,343		4,763,504	14,215,248	11		76	391,324	191,163		17	
9.	Totals (Lines 1 to 8.3)	3,131,115,777		302,357,845	2,140,958,914	132,173		21,595,541	94,817,751	570,340,192		913,361	
10.	Death benefits	103,232,056		95,304,601				7,927,455					
11.	Matured endowments (excluding guaranteed annual pure endowments)	125,002		125,002									
12.	Annuity benefits	310,490,593			302,524,353				7,966,240				
13.	Disability benefits and benefits under accident and health contracts	360,797,112		406,696						359,902,113		488,303	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,162,876,885		37,399,690	1,010,124,809			12,845	115,339,541				
16.	Group conversions			(771,324)				771,324					
17.	Interest and adjustments on contract or deposit-type contract funds	125,139,002		2,508,946	117,450,064	348,454		38,924	4,786,413	6,201			
18.	Payments on supplementary contracts with life contingencies	8,508				8,508							
19.	Increase in aggregate reserves for life and accident and health contracts	449,494,490		60,679,514	405,195,775	(2,629)		(1,204,099)	(16,514,106)	1,087,799		252,236	
20.	Totals (Lines 10 to 19)	2,512,163,648		195,653,125	1,835,295,001	354,333		7,546,449	111,578,088	360,996,113		740,539	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	119,123,763		19,350,712	50,509,129			3,063,081	2,722,562	43,474,962		3,317	
22.	Commissions and expense allowances on reinsurance assumed	1,980,474		423,595						1,556,879			
23.	General insurance expenses	245,093,156		50,927,776	81,782,273			13,767,626	10,129,093	88,266,278		220,110	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,745,270		5,209,082	4,176,204			834,825	497,869	14,003,633		23,657	
25.	Increase in loading on deferred and uncollected premiums	819,619		819,619									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(59,884,588)		6,669,318	(29,434,158)			(925,777)	(36,193,971)				
27.	Aggregate write-ins for deductions												
28.	Totals (Lines 20 to 27)	2,844,041,342		279,053,227	1,942,328,449	354,333		24,286,204	88,733,641	508,297,865		987,623	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	287,074,435		23,304,618	198,630,465	(222,160)		(2,690,663)	6,084,110	62,042,327		(74,262)	
30.	Dividends to policyholders	3,784		3,784									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	287,070,651		23,300,834	198,630,465	(222,160)		(2,690,663)	6,084,110	62,042,327		(74,262)	
32.	Federal income taxes incurred (excluding tax on capital gains)	4,883,823		5,621,683	(11,141,883)	(50,191)		(930,243)	(167,455)	11,580,749		(28,837)	
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)	282,186,828		17,679,151	209,772,348	(171,969)		(1,760,420)	6,251,565	50,461,578		(45,425)	
	DETAILS OF WRITE-INS												
08.301.	Other revenue	12,134,792		4,722,669	6,914,809	11		76	306,047	191,163		17	
08.302.	Surrender fees, set-up and administration fees	7,426,551		40,835	7,300,439				85,277				
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	19,561,343		4,763,504	14,215,248	11		76	391,324	191,163		17	
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	15,260,513,580		1,645,205,494	12,767,647,433	80,046		13,343,712	834,236,895
2. Tabular net premiums or considerations	1,584,683,615		277,901,219	1,248,502,972			10,122,561	48,156,863
3. Present value of disability claims incurred	436,841		436,841		XXX			
4. Tabular interest	664,386,622		80,514,806	545,796,864	8,508		876,839	37,189,605
5. Tabular less actual reserve released	(21,852,513)		128,373	(21,387,432)	(2,626)			(590,828)
6. Increase in reserve on account of change in valuation basis	67,895,597			67,895,597				
7. Other increases (net)	(41,381,893)		128,188	(40,933,916)			(570,411)	(5,754)
8. Totals (Lines 1 to 7)	17,514,681,849		2,004,314,921	14,567,521,518	85,928		23,772,701	918,986,781
9. Tabular cost	223,178,545		210,665,324		XXX		12,513,221	
10. Reserves released by death	20,486,543		20,484,385	XXX	XXX		2,158	XXX
11. Reserves released by other terminations (net)	1,236,128,950		60,179,321	1,046,315,919			43,486	129,590,224
12. Annuity, supplementary contract and disability payments involving life contingencies	324,517,162		431,569	316,209,346	8,508			7,867,739
13. Net transfers to or (from) Separate Accounts	(59,884,590)		6,669,318	(29,434,159)			(925,777)	(36,193,972)
14. Total Deductions (Lines 9 to 13)	1,744,426,611		298,429,917	1,333,091,106	8,508		11,633,088	101,263,991
15. Reserve December 31, current year	15,770,255,238		1,705,885,004	13,234,430,412	77,420		12,139,613	817,722,790

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,646,780	3,146,942
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 919,085,027	920,607,467
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,469,828	5,461,220
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	11,020,300	11,181,426
2.21	Common stocks of affiliates	1,808,707	1,808,707
3.	Mortgage loans	(c) 159,136,424	160,980,798
4.	Real estate	(d) 44,903	33,626
5	Contract loans	3,212,563	3,838,631
6	Cash, cash equivalents and short-term investments	(e) 274,487	258,460
7	Derivative instruments	(f) 2,222,278	2,230,035
8.	Other invested assets	(28,085,766)	(28,085,766)
9.	Aggregate write-ins for investment income	63,229	63,229
10.	Total gross investment income	1,076,898,760	1,081,524,775
11.	Investment expenses		(g) 27,815,674
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 263,259
13.	Interest expense		(h) 2,717
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		19,804
16.	Total deductions (Lines 11 through 15)		28,101,454
17.	Net investment income (Line 10 minus Line 16)		1,053,423,321
	DETAILS OF WRITE-INS		
0901.	Misc investment income	63,229	63,229
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	63,229	63,229
1501.	Collateral investment expense		19,804
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)		19,804

(a) Includes $ 46,290,483 accrual of discount less $ 61,840,718 amortization of premium and less $ 14,472,224 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 156,130 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 $ 1,436 accrual of discount less $ 1,489 amortization of premium and less $ 1,702 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	18,214,474		18,214,474		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	10,753,846	(30,068,558)	(19,314,712)	5,120,085	2,103,048
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	272,562		272,562		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	9,453,686	(14,594,719)	(5,141,033)	32,564,695	744,616
2.21	Common stocks of affiliates	883,988		883,988	19,471,747	
3.	Mortgage loans		(1,198,270)	(1,198,270)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	1,273		1,273		
7.	Derivative instruments	1,152,768	(690)	1,152,078	(1,157,540)	(2,010,225)
8.	Other invested assets				(617,960)	
9.	Aggregate write-ins for capital gains (losses)		466,078	466,078		
10.	Total capital gains (losses)	40,732,597	(45,396,159)	(4,663,562)	55,381,027	837,439
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		466,078	466,078		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		466,078	466,078		

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	7,788,436		4,624			250,449		7,533,363			
2. Deferred and accrued	704,254		737,442					(33,188)			
3. Deferred , accrued and uncollected:											
3.1 Direct	11,215,970		748,267			834,094		9,633,609			
3.2 Reinsurance assumed	58,724							58,724			
3.3 Reinsurance ceded	2,782,004		6,202			583,645		2,192,157			
3.4 Net (Line 1 + Line 2)	8,492,690		742,065			250,449		7,500,176			
4. Advance	1,776,345		11,043			20,951		1,744,351			
5. Line 3.4 - Line 4	6,716,345		731,022			229,498		5,755,825			
6. Collected during year:											
6.1 Direct	228,599,032		5,293,928	34,118,353		4,660,651	5,798,734	178,727,366			
6.2 Reinsurance assumed	21,986,327							21,986,327			
6.3 Reinsurance ceded	7,767,940		(63,696)			1,783,971		6,047,665			
6.4 Net	242,817,419		5,357,624	34,118,353		2,876,680	5,798,734	194,666,028			
7. Line 5 + Line 6.4	249,533,764		6,088,646	34,118,353		3,106,178	5,798,734	200,421,853			
8. Prior year (uncollected + deferred and accrued - advance)	11,414,616		748,380			134,636		10,531,600			
9. First year premiums and considerations:											
9.1 Direct	232,161,780		5,280,057	34,118,353		5,288,864	5,798,734	181,675,772			
9.2 Reinsurance assumed	15,999,907							15,999,907			
9.3 Reinsurance ceded	10,042,540		(60,209)			2,317,321		7,785,428			
9.4 Net (Line 7 - Line 8)	238,119,147		5,340,266	34,118,353		2,971,543	5,798,734	189,890,251			
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	1,190,505,147		69,812,010	1,120,693,137							
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	1,190,505,147		69,812,010	1,120,693,137							
RENEWAL											
11. Uncollected	12,202,797		(2,950,900)	378		(94,600)		15,244,386		3,533	
12. Deferred and accrued	23,962,908		23,243,656					719,252			
13. Deferred, accrued and uncollected:											
13.1 Direct	42,053,069		24,465,472	71,075		340,056		17,172,933		3,533	
13.2 Reinsurance assumed	102,273		66,000					36,273			
13.3 Reinsurance ceded	5,989,637		4,238,716	70,697		434,656		1,245,568			
13.4 Net (Line 11 + Line 12)	36,165,705		20,292,756	378		(94,600)		15,963,638		3,533	
14. Advance	1,402,899		347,416			8,229		1,047,254			
15. Line 13.4 - Line 14	34,762,806		19,945,340	378		(102,829)		14,916,384		3,533	
16. Collected during year:											
16.1 Direct	582,881,055		118,070,646	53,034,301		10,691,171	29,692,223	370,636,873		755,841	
16.2 Reinsurance assumed	636,800		132,000	3,440		30,229		471,131			
16.3 Reinsurance ceded	60,990,212		40,815,012	955,771		3,906,286		15,272,953		40,190	
16.4 Net	522,527,643		77,387,634	52,081,970		6,815,114	29,692,223	355,835,051		715,651	
17. Line 15 + Line 16.4	557,290,449		97,332,974	52,082,348		6,712,285	29,692,223	370,751,435		719,184	
18. Prior year (uncollected + deferred and accrued - advance)	30,633,548		20,205,447	7,182		(438,731)		10,850,650		9,000	
19. Renewal premiums and considerations:											
19.1 Direct	586,992,281		117,816,651	53,028,569		10,673,776	29,692,223	375,050,688		730,374	
19.2 Reinsurance assumed	639,452		132,000	3,440		30,229		473,783			
19.3 Reinsurance ceded	60,974,828		40,821,122	956,843		3,552,987		15,623,686		20,190	
19.4 Net (Line 17 - Line 18)	526,656,905		77,127,529	52,075,166		7,151,018	29,692,223	359,900,785		710,184	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	2,009,659,208		192,908,718	1,207,840,059		15,962,640	35,490,957	556,726,460		730,374	
20.2 Reinsurance assumed	16,639,359		132,000	3,440		30,229		16,473,690			
20.3 Reinsurance ceded	71,017,368		40,760,913	956,843		5,870,308		23,409,114		20,190	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,955,281,199		152,279,805	1,206,886,656		10,122,561	35,490,957	549,791,036		710,184	

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	354		354								
22.	All other	290		290								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	212,852		8,933					203,919			
	23.2 Reinsurance assumed	1,461,576							1,461,576			
	23.3 Net ceded less assumed	(1,248,724)		8,933					(1,257,657)			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	423,595		423,595								
	24.3 Net ceded less assumed	(423,595)		(423,595)								
25.	Renewal:											
	25.1 Reinsurance ceded	8,042,544		8,040,063	2,481							
	25.2 Reinsurance assumed	95,303							95,303			
	25.3 Net ceded less assumed	7,947,241		8,040,063	2,481				(95,303)			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	8,255,396		8,048,996	2,481				203,919			
	26.2 Reinsurance assumed (Page 6, Line 22)	1,980,474		423,595					1,556,879			
	26.3 Net ceded less assumed	6,274,922		7,625,401	2,481				(1,352,960)			
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	20,689,775		3,817,644	5,826,901		665,915	19,288	10,360,027			
28.	Single	49,441,527		15,007,914	34,147,344		274,752	11,517				
29.	Renewal	42,005,474		525,154	4,701,362		2,122,414	1,538,292	33,114,935		3,317	
30.	Deposit-type contract funds	6,986,987			5,833,522			1,153,465				
31.	Totals (to agree with Page 6, Line 21)	119,123,763		19,350,712	50,509,129		3,063,081	2,722,562	43,474,962		3,317	

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	4,973,765		2,157,009		298,707	7,429,481
2.	Salaries and wages	76,657,874		33,210,796		3,865,430	113,734,100
3.11	Contributions for benefit plans for employees	17,187,589		7,447,368		425,300	25,060,257
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	2,153,326		932,678		17,391	3,103,395
3.32	Other agent welfare						
4.1	Legal fees and expenses	3,368,259		1,433,775		217,580	5,019,614
4.2	Medical examination fees	1,203,718	413	520,846		43,500	1,768,477
4.3	Inspection report fees	80,891		35,029		49,758	165,678
4.4	Fees of public accountants and consulting actuaries	2,343,924		997,744			3,341,668
4.5	Expense of investigation and settlement of policy claims	897,822		382,178			1,280,000
5.1	Traveling expenses	4,073,013		1,787,041		198,225	6,058,279
5.2	Advertising	2,726,795		1,349,135		807	4,076,737
5.3	Postage, express, telegraph and telephone	2,842,781		1,234,858		72,584	4,150,223
5.4	Printing and stationery	2,528,812		1,099,134		25,474	3,653,420
5.5	Cost or depreciation of furniture and equipment	1,083,977		469,989		51,705	1,605,671
5.6	Rental of equipment	415,366		179,870			595,236
5.7	Cost or depreciation of EDP equipment and software	5,614,416		2,432,511		77,320	8,124,247
6.1	Books and periodicals	570,228		246,932		1,204	818,364
6.2	Bureau and association fees	544,312		236,212		2,352	782,876
6.3	Insurance, except on real estate	1,307,560		566,227			1,873,787
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	742,528		321,545		170,778	1,234,851
6.6	Sundry general expenses						
6.7	Group service and administration fees	1,953,301		12,607,021			14,560,322
6.8	Reimbursements by uninsured plans			(18,001)			(18,001)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	58,178		25,194			83,372
7.3	Agency conferences other than local meetings	372,208		200,420			572,628
9.1	Real estate expenses					37,113	37,113
9.2	Investment expenses not included elsewhere					22,071,919	22,071,919
9.3	Aggregate write-ins for expenses	22,906,124		18,630,464		188,527	41,725,115
10.	General expenses incurred	156,606,767	413	88,485,975		27,815,674	(a) 272,908,829
11.	General expenses unpaid December 31, prior year	20,278,336		8,492,787		942,686	29,713,809
12.	General expenses unpaid December 31, current year	21,521,474		10,052,006		1,039,640	32,613,120
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)	155,363,629	413	86,926,756		27,718,720	270,009,518
	DETAILS OF WRITE-INS						
09.301.	Consulting fees	19,043,069		8,251,958		188,497	27,483,524
09.302.	Miscellaneous	3,271,808		1,431,350		30	4,703,188
09.303.	Amortization of goodwill	49,386		7,213,341			7,262,727
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	541,861		1,733,815			2,275,676
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	22,906,124		18,630,464		188,527	41,725,115

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

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

		Insurance			4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes				26,432	26,432
2.	State insurance department licenses and fees	1,439,362	600,053		239	2,039,654
3.	State taxes on premiums	1,293,609	10,588,746			11,882,355
4.	Other state taxes, including $ for employee benefits	2,767,987	663,576		18,802	3,450,365
5.	U.S. Social Security taxes	4,786,050	1,995,248		216,860	6,998,158
6.	All other taxes	430,972	179,667		926	611,565
7.	Taxes, licenses and fees incurred	10,717,980	14,027,290		263,259	25,008,529
8.	Taxes, licenses and fees unpaid December 31, prior year	9,079,821	2,834,453			11,914,274
9.	Taxes, licenses and fees unpaid December 31, current year	9,183,424	2,991,226			12,174,650
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	10,614,377	13,870,517		263,259	24,748,153

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	354	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	290	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	644	
6.	Paid in cash	503	
7.	Left on deposit	2,930	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	4,077	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,669	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	3,669	
16.	Total from prior year	3,962	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,784	
	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)	162,097		162,097		
0100002. 1941 CSO NLP 3% (57 - 63)	3,981,269		3,981,269		
0100003. 1941 CSO CRVM 3% (58 - 63, 71 - 97)	242,343		242,343		
0100004. 1958 CET CRVM 3.5% (75 - 83)	204,087		204,087		
0100005. 1958 CET CRVM 4% (80 - 92)	163,868		163,868		
0100006. 1958 CET NLP 3% (62 - 84)	166,018		166,018		
0100007. 1958 CET NLP 3.5% (74 - 80)	8,389		8,389		
0100008. 1958 CET NLP 4% (78 - 01)	51,620		51,620		
0100009. 1980 CET CRVM 4% (85 - 08)	71,886		71,886		
0100010. 1958 CSO CRVM 2.5% (63 - 67)	35,853		35,853		
0100011. 1958 CSO CRVM 3% (61 - 06)	15,448,607		15,448,607		
0100012. 1958 CSO CRVM 3.5% (67 - 83)	6,638,584		6,638,584		
0100013. 1958 CSO CRVM 3.75% (71 - 71)	26,576		26,576		
0100014. 1958 CSO CRVM 4% (80 - 95)	4,300,409		4,300,409		
0100015. 1958 CSO CRVM 5.5% (80 - 84)	109,069		109,069		
0100016. 58 CSO CRVM 5.5% (1982-92)	42,474,473		42,474,473		
0100017. 58 CSO CRVM 6.0% (1983-86)	81,175,512		81,175,512		
0100018. 1958 CSO FPT 3.5% (77 - 93)	125		125		
0100019. 1958 CSO NLP 3% (62 - 05)	21,584,541		21,584,541		
0100020. 1958 CSO NLP 3.5% (68 - 81)	4,055,088		4,055,088		
0100021. 1958 CSO NLP 4% (71 - 04)	24,581,975		24,581,975		
0100022. 1980 CSO CRVM 3% (64 - 07)	7,364		7,364		
0100023. 1980 CSO CRVM 4% (92 - 07)	41,957,307		39,934,046		2,023,261
0100024. 1980 CSO CRVM 4.5% (95 - 05)	1,242,718,089		1,242,718,089		
0100025. 1980 CSO CRVM 4.75% (99 - 04)	536,257		536,257		
0100026. 1980 CSO CRVM 5% (93 - 04)	52,165,737		52,165,737		
0100027. 1980 CSO CRVM 5.25% (94-98 03)	4,011,484		4,011,484		
0100028. 1980 CSO CRVM 5.5% (1982, 85 - 93)	148,533,515		148,533,515		
0100029. 1980 CSO CRVM 6% (1983 - 93, 98)	34,692,293		34,692,293		
0100030. 1958 CET CRVM 3% (67 - 76)	285,715		285,715		
0100031. 2001 CSO CRVM 4% (06 - NB)	248,489,331		248,489,331		
0100032. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	72,044		72,044		
0100033. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	272,332		272,332		
0100034. Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	15,913		15,913		
0100035. Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%	6,881		6,881		
0100036. GIR - 41 CSO - 2.5%	849		849		
0100037. GIR - 58 CSO - 3.5%	22,083		22,083		
0100038. GIR - 58 CSO - 4.0%	22,453		22,453		
0199997. Totals (Gross)	1,979,292,036		1,977,268,775		2,023,261
0199998. Reinsurance ceded	312,083,746		312,083,746		
0199999. Life Insurance: Totals (Net)	1,667,208,290		1,665,185,029		2,023,261
0200001. Deferred - Sinking Fund - 3.5% (1964-76)	2,571,133	XXX	2,571,133	XXX	
0200002. 1937 Standard 3% (1979-2005)	18,663	XXX		XXX	18,663
0200003. Progressive Annuity 3.5% (1975-77)	418,036	XXX	418,036	XXX	
0200004. Deferred - 1971 IAM 4% (1977-80)	214,358	XXX	214,358	XXX	
0200005. Deferred - 1971 IAM 4.5% (1980-87)	4,344,202	XXX	4,344,202	XXX	
0200006. Deferred - 1971 IAM 5.25% (1994-99)	398,072	XXX	398,072	XXX	
0200007. Deferred - 1971 IAM 5.5% (1993)	11,857	XXX	11,857	XXX	
0200008. Deferred - 1971 IAM 6% (1992, 98)	1,043,444	XXX	61,574	XXX	981,870
0200009. Deferred - 1971 IAM 6.25% (1987, 90-91)	1,501,101	XXX	1,501,101	XXX	
0200010. Deferred - 1971 IAM 6.5% (1989)	647,973	XXX	647,973	XXX	
0200011. Deferred - 1971 IAM 6.75% (1986, 88)	1,696,259	XXX	1,696,259	XXX	
0200012. Deferred - 1983 a - 7.25% (1986)	866,748	XXX	866,748	XXX	
0200013. Deferred - 1983 a - 7.0% (1988-89)	51,323,955	XXX	51,323,955	XXX	
0200014. Deferred - 1983 a - 6.75% (1988, 91)	22,352,553	XXX	22,352,553	XXX	
0200015. Deferred - 1983 a - 6.50% (1987, 89-90)	31,132,306	XXX	30,829,785	XXX	302,521
0200016. Deferred - 1983 a - 6.25% (1990-92)	61,593,177	XXX	61,593,177	XXX	
0200017. Deferred - 1983 a - 6.00% (1992, 95)	42,974,000	XXX	42,974,000	XXX	
0200018. Deferred - 1983 a - 5.75% (1993, 95, 00)	47,551,831	XXX	47,551,831	XXX	
0200019. Deferred - 1983 a - 5.50% (1993-94, 96-98)	84,349,773	XXX	84,349,773	XXX	
0200020. Deferred - 1983 a - 5.25% (1994, 96-97)	60,876,971	XXX	60,876,971	XXX	
0200021. Deferred - 1983 a - 5.00% (2008)	42,846	XXX	42,846	XXX	
0200022. Deferred - Annuity 2000 - 5.5% (2000 - 02)	176,876,650	XXX	176,876,650	XXX	
0200023. Deferred - Annuity 2000 - 5.25% (2001 - 02)	6,939,288	XXX	6,939,288	XXX	
0200024. Deferred - Annuity 2000 - 5.0% (1998-99, 2003, 09)	1,770,385,258	XXX	1,770,385,258	XXX	
0200025. Deferred - Annuity 2000 - 4.75% (2003-04, 2007-08)	1,652,698,220	XXX	1,652,698,220	XXX	
0200026. Deferred - Annuity 2000 - 4.5% (2005-2008, 10)	1,817,740,348	XXX	1,817,740,348	XXX	
0200027. Deferred - Annuity 2000 - 4.25% (2010-11)	1,774,216,395	XXX	1,774,216,395	XXX	
0200028. Deferred - Annuity 2000 - 4.00% (1981-82, 88-91, 94-2004, 06)	44,686,042	XXX	44,686,042	XXX	
0200029. Deferred - Annuity 2000 - 3.75% (NB)	965,904,602	XXX	965,904,602	XXX	
0200030. Deferred - 1963 Exp. Proj. - 4.75% (77-89)	63,492,934	XXX	63,433,402	XXX	59,532
0200031. Deferred - 1963 Exp. Proj. - 5.75% (1974-84)	180,933,031	XXX		XXX	180,933,031
0200032. Deferred - 1963 Exp. Proj. - 6.00% (1977-84)	3,764,996	XXX		XXX	3,764,996
0200033. Deferred - 1983 a Proj. 20 yrs w/G - 3.75% (1977, 79-94)	66,657,864	XXX	66,657,864	XXX	
0200034. Deferred - 1983 a Proj. 20 yrs w/G - 4.25% (1976-94)	16,687,849	XXX	16,687,849	XXX	
0200035. Deferred - 1983 a Proj. 20 yrs w/G - 4.5% (1980-81, 85, 88-94)	1,888,465	XXX	1,888,465	XXX	
0200036. Deferred - 1983 a Proj. 20 yrs w/G - 4.75% (1985-94)	63,433,402	XXX	63,433,402	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200037. Deferred - 1983 a Proj. 20 yrs w/G - 3.75% CRVM (1995-NB)	190,797,080	XXX	190,797,080	XXX	
0200038. Deferred - 1983 a Proj. 20 yrs w/G - 4.25% CRVM (1995-NB)	40,308,170	XXX	40,308,170	XXX	
0200039. Deferred - 1983 a Proj. 20 yrs w/G - 4.5% CRVM (1995-08, 2010)	21,987,133	XXX	21,987,133	XXX	
0200040. Deferred - 1983 a Proj. 20 yrs w/G - 4.75% CRVM (1995-2001, 04)	173,072,014	XXX	173,072,014	XXX	
0200041. Deferred - 1983 GAM Proj. 20 yrs w/H - 3.75% (1984, 93-NB)	85,292,250	XXX		XXX	85,292,250
0200042. Deferred - 1983 GAM Proj. 20 yrs w/H - 4.5% (NB)	377,021	XXX		XXX	377,021
0200043. Deferred - 1983 GAM Proj. 20 yrs w/H - 4.75% (1988-97, 1999-2000, 04)	47,683,410	XXX		XXX	47,683,410
0200044. Deferred - 1983 GAM Proj. 20 yrs w/H - 5.25% (2011)	601,227	XXX		XXX	601,227
0200045. Deferred - 1983 GAM Proj. 20 yrs w/H - 5.50% (2010)	829,968	XXX		XXX	829,968
0200046. Deferred - 1983 GAM Proj. 20 yrs w/H - 5.75% (1985-2007)	389,561,143	XXX		XXX	389,561,143
0200047. Deferred - 1983 GAM Proj. 20 yrs w/H - 6.00% (1985-91, 93, 08)	1,953,370	XXX		XXX	1,953,370
0200048. Immediate - Sinking Fund - 3.5% (1964-79)	35,419	XXX	35,419	XXX	
0200049. Immediate - 1971 IAM - 5.5% (1980-81)	4,246,835	XXX	4,246,835	XXX	
0200050. Immediate - 1971 IAM - 7.5% (1980-81)	7,565,355	XXX	7,565,355	XXX	
0200051. Immediate - 1983 a - 3%-8% (1982-2004, 2006)	1,318,669	XXX	1,318,669	XXX	
0200052. Future Annuity Options	17	XXX	17	XXX	
0200053. 1971 IAM or Sinking Fund - 1982 ISSUES - 13.25%	8,319,686	XXX	8,319,686	XXX	
0200054. 1971 IAM or Sinking Fund - 1982 ISSUES - 12.50%	978,954	XXX	978,954	XXX	
0200055. 1971 IAM or Sinking Fund - 1982 ISSUES - 11.25%	1,415,626	XXX	1,415,626	XXX	
0200056. 1971 IAM or Sinking Fund - 1982 ISSUES - 8.75%	11,509,909	XXX	11,509,909	XXX	
0200057. 1971 IAM or Sinking Fund - 1983 ISSUES - 10.50%	2,665,618	XXX	2,665,618	XXX	
0200058. 1971 IAM or Sinking Fund - 1983 ISSUES - 10.00%	13,127,716	XXX	13,127,716	XXX	
0200059. 1971 IAM or Sinking Fund - 1983 ISSUES - 8.50%	1,753,258	XXX	1,753,258	XXX	
0200060. 1971 IAM or Sinking Fund - 1983 ISSUES - 7.00%	10,722,150	XXX	10,722,150	XXX	
0200061. 1971 IAM or Sinking Fund - 1984 ISSUES - 11.25%	32,429,352	XXX	32,429,352	XXX	
0200062. 1971 IAM or Sinking Fund - 1984 ISSUES - 10.75%	5,076,791	XXX	5,076,791	XXX	
0200063. 1971 IAM or Sinking Fund - 1984 ISSUES - 9.75%	7,158,589	XXX	7,158,589	XXX	
0200064. 1971 IAM or Sinking Fund - 1984 ISSUES - 7.50%	27,566,297	XXX	27,566,297	XXX	
0200065. 1983 a or Sinking Fund - NB ISSUES - 3.250%	76,811,684	XXX	76,811,684	XXX	
0200066. 1983 a or Sinking Fund - 1994, 2011 ISSUES - 4.000%	1,650,050	XXX	1,650,050	XXX	
0200067. 1983 a or Sinking Fund - 2005-07, 10 ISSUES - 4.250%	596,898	XXX	596,898	XXX	
0200068. 1983 a or Sinking Fund - 2000, 2004, 2008, 2011 ISSUES - 4.500%	6,626,442	XXX	6,626,442	XXX	
0200069. 1983 a or Sinking Fund - 1998, 99, 2003, 05, 06, 09-11 ISSUES - 4.750%	7,616,041	XXX	7,616,041	XXX	
0200070. 1983 a or Sinking Fund - 1994, 96, 2002, 04, 07, 08, 10, 11 ISSUES - 5.000%	105,448,753	XXX	105,448,753	XXX	
0200071. 1983 a or Sinking Fund - 1993, 97, 2001, 05-07, 10 ISSUES - 5.250%	164,977,589	XXX	164,977,589	XXX	
0200072. 1983 a or Sinking Fund - 1990, 95, 99, 2000, 04, 07-09 ISSUES - 5.500%	403,108,931	XXX	403,108,931	XXX	
0200073. 1983 a or Sinking Fund - 1992, 2009 ISSUES - 5.750%	11,974,057	XXX	11,974,057	XXX	
0200074. 1983 a or Sinking Fund - 1987, 91, 96, 97, 2001, 03, 09 ISSUES - 6.000%	206,609,223	XXX	206,609,223	XXX	
0200075. 1983 a or Sinking Fund - 1988, 89, 93, 98, 99, 2000 ISSUES - 6.250%	468,881,485	XXX	468,881,485	XXX	
0200076. 1983 a or Sinking Fund - 1986, 94, 95, 2002 ISSUES - 6.500%	139,066,041	XXX	139,066,041	XXX	
0200077. 1983 a or Sinking Fund - 1996, 97, 2001 ISSUES - 6.750%	366,601,741	XXX	366,601,741	XXX	
0200078. 1983 a or Sinking Fund - 1993, 2000 ISSUES - 7.000%	163,508,215	XXX	163,508,215	XXX	
0200079. 1983 a or Sinking Fund - 1987, 95 ISSUES - 7.250%	211,929,049	XXX	211,929,049	XXX	
0200080. 1983 a or Sinking Fund - 1985 ISSUES - 7.500%	52,545,940	XXX	52,545,940	XXX	
0200081. 1983 a or Sinking Fund - 1987, 90, 92 ISSUES - 7.750%	378,574,098	XXX	378,574,098	XXX	
0200082. 1983 a or Sinking Fund - 1986, 87 ISSUES - 8.000%	86,790,101	XXX	86,790,101	XXX	
0200083. 1983 a or Sinking Fund - 1991 ISSUES - 8.250%	223,082,821	XXX	223,082,821	XXX	
0200084. 1983 a or Sinking Fund - 1986, 88, 89 ISSUES - 8.750%	554,477,547	XXX	554,477,547	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200085. 1983 a or Sinking Fund - 1986 ISSUES - 9.250%	104,688,189	XXX	104,688,189	XXX	
0200086. 1983 a or Sinking Fund - 1985 ISSUES - 9.500%	21,523,697	XXX	21,523,697	XXX	
0200087. 1983 a or Sinking Fund - 1985 ISSUES - 10.500%	8,835,835	XXX	8,835,835	XXX	
0200088. 1983 a or Sinking Fund - 1985 ISSUES - 11.000%	45,216,425	XXX	45,216,425	XXX	
0200089. 1994 GAR - 6.25% CARVM (1998,1999)	105,105,726	XXX		XXX	105,105,726
0200090. 1994 GAR - 5.50% CARVM (1999)	55,034	XXX		XXX	55,034
0200091. 1994 GAR - 4.75% CARVM (1998,1999)	192,427	XXX		XXX	192,427
0299997. Totals (Gross)	14,027,081,668	XXX	13,209,369,479	XXX	817,712,189
0299998. Reinsurance ceded	4,548,819	XXX	4,548,819	XXX	
0299999. Annuities: Totals (Net)	14,022,532,849	XXX	13,204,820,660	XXX	817,712,189
0300001. 1983 IAM 4% (1976,1979,1996)	77,417		77,417		
0399997. Totals (Gross)	77,417		77,417		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	77,417		77,417		
0400001. 2001 CSO CRVM 4% (2009 - 10)	3,399		3,399		
0400002. 1926-1933 I-D DI w/41 CSO - 3.0% (1957-62)	114		114		
0400003. 1959 INTERCO DISA - 3.0% (1962-NB)	52,278		52,278		
0400004. 1959 ADB 1958 CSO 3%	195,000		195,000		
0400005. Unearned Premium	39,163		39,163		
0499997. Totals (Gross)	289,954		289,954		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	289,954		289,954		
0500001. 150% MOD. CLASS (3) DISABILITY - 1941	1,416		1,416		
0500002. 1952 Period 2 - 1958 CSO 3%	258,890		258,890		
0500003. 1958 CSO CRVM 3% (68 - 77)	1,086		1,086		
0500004. 1958 CSO CRVM 3.5% (75 - 81)	3,148		3,148		
0500005. 1958 CSO CRVM 4% (80 - 85)	2,446		2,446		
0500006. 1958 CSO NLP 3% (65 - 83)	1,829		1,829		
0500007. 1958 CSO NLP 3.5% (72 - 79)	1,498		1,498		
0500008. 1958 CSO NLP 4% (76 - 04)	37,101		37,101		
0500009. 1980 CSO CRVM 4% (06 - 07)	2,638		2,638		
0500010. 1980 CSO CRVM 4.5% (95 - 05)	830,470		830,470		
0500011. 1980 CSO CRVM 4.75% (99 - 03)	1,298		1,298		
0500012. 1980 CSO CRVM 5% (93 - 04)	30,322		30,322		
0500013. 1980 CSO CRVM 5.25% (94 - 98)	11,037		11,037		
0500014. 1980 CSO CRVM 5.5% (87 - 92)	37,834		37,834		
0500015. 1980 CSO CRVM 6% (85 - 93)	5,775		5,775		
0500016. 1980 CSO NLP 4% (89 - 04)	11,120		11,120		
0500017. 2001 CSO CRVM 4% (06 - 12)	121,097		121,097		
0500018. Unearned Premium	60,894		60,894		
0599997. Totals (Gross)	1,419,899		1,419,899		
0599998. Reinsurance ceded	14		14		
0599999. Disability-Active Lives: Totals (Net)	1,419,885		1,419,885		
0600001. 1952 INTERCO DISA - 3.0% (1962-NB)	6,087,832		6,087,832		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	36,813				36,813
0600003. 1980 CSO CRVM 5% (93)	8,417				8,417
0600004. 1980 CSO CRVM 5.5% (89, 91)	28,785				28,785
0600005. Group - 2005 GTL - 4.00%	489,822				489,822
0600006. Group - Hunter's Disability - 3.00%	33,223				33,223
0600007. Group - 1970 Gp Life PW - 3.50%	522,926				522,926
0600008. Group - 1970 Gp Life PW - 4.50%	1,544,474				1,544,474
0600009. Group - 1970 Gp Life PW - 4.75%	777,359				777,359
0600010. Group - 1970 Gp Life PW - 5.00%	1,289,485				1,289,485
0600011. Group - 1970 Gp Life PW - 5.25%	617,520				617,520
0600012. Group - 1970 Gp Life PW - 5.50%	1,313,273				1,313,273
0600013. Group - 1970 Gp Life PW - 6.00%	924,674				924,674
0600014. Group - 1970 Gp Life PW - 6.50%	51,943				51,943
0600015. Group - 1970 Gp Life PW - 6.75%	28,306				28,306
0600016. Group - 1970 Gp Life PW - 7.25%	24,322				24,322
0699997. Totals (Gross)	13,779,174		6,087,832		7,691,342
0699998. Reinsurance ceded	211,877				211,877
0699999. Disability-Disabled Lives: Totals (Net)	13,567,297		6,087,832		7,479,465
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.	25,974,848		23,340,181		2,634,667
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,809,575		1,809,575		
0700003. Interest on Suspense and Holding Accounts	39,444		39,444		
0700004. AG 32 Reserve for Immediate Payment of Claims	6,566,591		6,564,371		2,220
0700005. AG 43 Aggregate Reinsurance Excess	4,580,907		4,570,308		10,599
0700006. Extra Mortality on Substandard Policies	935,741		935,741		
0700007. GIR - Extra Mortality on GIR options	3,036,303		3,036,303		
0700008. Cash Flow Testing Reserve	25,000,000		25,000,000		
0799997. Totals (Gross)	67,943,409		65,295,923		2,647,486
0799998. Reinsurance ceded	2,783,862		2,783,862		
0799999. Miscellaneous Reserves: Totals (Net)	65,159,547		62,512,061		2,647,486
9999999. Totals (Net) - Page 3, Line 1	15,770,255,239		14,940,392,838		829,862,401

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: $ 1,090,259,493
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: $ 1,279,250,459
Attach statement of methods employed in their valuation.

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

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

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

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Income Annuities issued in 1990	Average Discount Rate 8.10	Average Discount Rate 7.61	11,179,926
Income Annuities issued in 1994	Average Discount Rate 6.49	Average Discount Rate 5.49	31,375,239
Income Annuities issued in 1996	Average Discount Rate 6.73	Average Discount Rate 6.72	19,763
Income Annuities issued in 1997	Average Discount Rate 6.74	Average Discount Rate 6.73	151,914
Income Annuities issued in 2000	Average Discount Rate 6.96	Average Discount Rate 6.21	25,168,754
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	67,895,596
Income Annuities issued in 1990	Average Discount Rate 8.10	Average Discount Rate 7.61	3,033,990
Income Annuities issued in 1994	Average Discount Rate 6.49	Average Discount Rate 5.49	5,962,295
Income Annuities issued in 1996	Average Discount Rate 6.73	Average Discount Rate 6.72	46,949
Income Annuities issued in 1997	Average Discount Rate 6.74	Average Discount Rate 6.73	209,297
Income Annuities issued in 2000	Average Discount Rate 6.96	Average Discount Rate 6.21	12,146,184
0399999. Subtotal	XXX	XXX	21,398,715
9999999 - Total (Column 4, only)			89,294,311

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	114,894	2,127				112,767			
2.	Additional contract reserves (a)	4,813,136	3,170,054				1,643,082			
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)	4,928,030	3,172,181				1,755,849			
8.	Reinsurance ceded	49,623	5,146				44,477			
9.	Totals (Net)	4,878,407	3,167,035				1,711,372			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	57,342,607	55,877,437				1,465,170			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	57,342,607	55,877,437				1,465,170			
15.	Reinsurance ceded	56,075,178	55,577,656				497,522			
16.	Totals (Net)	1,267,429	299,781				967,648			
17.	TOTAL (Net)	6,145,836	3,466,816				2,679,020			
18.	TABULAR FUND INTEREST	195,921	128,874				67,047			
	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	2,096,237,981		1,975,612,166	776,633	260,898	119,588,284
2. Deposits received during the year	191,753,378		157,029,068	2,120,762	2,930	32,600,618
3. Investment earnings credited to the account	110,524,757		105,234,316	105,981	16,804	5,167,656
4. Other net change in reserves	21,398,715		21,398,715			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	326,736,524		291,121,024	162,076	15,659	35,437,765
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)	2,093,178,307		1,968,153,241	2,841,300	264,973	121,918,793
10. Reinsurance balance at the beginning of the year	(119,748)		(119,748)			
11. Net change in reinsurance assumed	(4,889)		(4,889)			
12. Net change in reinsurance ceded	(30,183)		(30,183)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(94,454)		(94,454)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,093,083,853		1,968,058,787	2,841,300	264,973	121,918,793

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	500,000		500,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	500,000		(b) 500,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	42,468,730		12,966,998				37,500		29,460,496		3,736
	2.22 Reinsurance assumed	182,709		182,709								
	2.23 Reinsurance ceded	6,099,236		3,743,326						2,355,910		
	2.24 Net	36,552,203		(b) 9,406,381	(b)		(b)	(b) 37,500		(b) 27,104,586	(b)	(b) 3,736
3. Incurred but unreported:												
	3.1 Direct	124,150,257		3,619,000				1,886,880		118,465,377		179,000
	3.2 Reinsurance assumed	528,636		5,000						523,636		
	3.3 Reinsurance ceded	4,019,637						711,952		3,307,685		
	3.4 Net	120,659,256		(b) 3,624,000	(b)		(b)	(b) 1,174,928		(b) 115,681,328	(b)	(b) 179,000
4. TOTALS	4.1 Direct	167,118,987		17,085,998				1,924,380		147,925,873		182,736
	4.2 Reinsurance assumed	711,345		187,709						523,636		
	4.3 Reinsurance ceded	10,118,873		3,743,326				711,952		5,663,595		
	4.4 Net	157,711,459	(a)	(a) 13,530,381				(a) 1,212,428		142,785,914		182,736

(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 $ 299,781
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 967,648 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	800,790,879		131,335,520	302,538,428	8,508		12,445,822	7,966,240	345,907,908		588,453
1.2 Reinsurance assumed	40,649,701		298,483				22,019		40,329,199		
1.3 Reinsurance ceded	61,159,928		37,689,852	14,075			3,242,025		20,134,169		79,807
1.4 Net	(d) 780,280,652		93,944,151	302,524,353	8,508		9,225,816	7,966,240	366,102,938		508,646
2. Liability December 31, current year from Part 1:											
2.1 Direct	167,118,987		17,085,998				1,924,380		147,925,873		182,736
2.2 Reinsurance assumed	711,345		187,709						523,636		
2.3 Reinsurance ceded	10,118,873		3,743,326				711,952		5,663,595		
2.4 Net	157,711,459		13,530,381				1,212,428		142,785,914		182,736
3. Amounts recoverable from reinsurers December 31, current year	6,476,007		2,125,993				548,443		3,796,329		5,242
4. Liability December 31, prior year:											
4.1 Direct	141,506,269		20,328,106				2,535,637		118,430,180		212,346
4.2 Reinsurance assumed	29,994,234		241,476						29,752,758		
4.3 Reinsurance ceded	7,768,667		4,676,449				495,110		2,597,108		
4.4 Net	163,731,836		15,893,133				2,040,527		145,585,830		212,346
5. Amounts recoverable from reinsurers December 31, prior year	6,869,003		6,380,893				78,181		395,420		14,509
6. Incurred Benefits											
6.1 Direct	826,403,597		128,093,412	302,538,428	8,508		11,834,565	7,966,240	375,403,601		558,843
6.2 Reinsurance assumed	11,366,812		244,716				22,019		11,100,077		
6.3 Reinsurance ceded	63,117,138		32,501,829	14,075			3,929,129		26,601,565		70,540
6.4 Net	774,653,271		95,836,299	302,524,353	8,508		7,927,455	7,966,240	359,902,113		488,303

(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 $ 125,002 in Line 1.1, $ 125,002 in Line 1.4.
$ 125,002 in Line 6.1, and $ 125,002 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 $ 431,569 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		1,718	1,718
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,503,062	2,217,014	713,952
	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	12,799,745	14,884,712	2,084,967
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	4,270,751	6,719,204	2,448,453
21.	Furniture and equipment, including health care delivery assets	4,030,125	3,364,068	(666,057)
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	38,158,969	36,507,636	(1,651,333)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,762,652	63,694,352	2,931,700
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	60,762,652	63,694,352	2,931,700
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Intangible assets	19,958,839	28,721,330	8,762,491
2502.	Accounts and notes receivable	13,234,106	4,419,487	(8,814,619)
2503.	Other assets	4,460,300	3,337,227	(1,123,073)
2598.	Summary of remaining write-ins for Line 25 from overflow page	505,724	29,592	(476,132)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	38,158,969	36,507,636	(1,651,333)

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**

A. Accounting Practices

The accompanying financial statements of Symetra Life Insurance Company (the Company) have been prepared in conformity with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual* and *Annual Statement Instructions*, except to the extent that practices prescribed or permitted by the Office of the Insurance Commissioner of the state of Washington (the Department) differ. No differences exist in the prescribed practices that result in a material effect on surplus as of December 31, 2012 or 2011.

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 less any impairments.

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

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

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.*

The Company determines the carrying value of its affiliated mutual funds using the market valuation method as described in part 5, section 2(ciB3) of the SVO *Practices and Procedures Manual*.

NOTES TO FINANCIAL STATEMENTS

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

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

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

(11) The liabilities for losses and loss/claim adjustment expense for specific medical stop-loss policies are calculated using a gross premium valuation method, with assumptions and adequacy reviewed on a quarterly basis. For aggregate medical stop-loss policies, the liabilities are calculated using the gross premium valuation method (similar to specific medical stop-loss policies) with the assumptions to be reviewed annually. For limited benefit medical 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. 101, *Income Taxes*, *A Replacement of SSAP No. 10R and SSAP No. 10* as of January 1, 2012. This SSAP establishes statutory accounting principles for current and deferred federal and foreign income taxes and current state income taxes. Additionally, the eligibility test under SSAP No. 10R, *Income Taxes-A Temporary Replacement of SSAP No. 10* is eliminated and the admissibility limitation is altered. Upon adoption the Company recorded an adjustment to reclassify $33,019,899 of additional deferred tax assets special surplus funds to unassigned funds. There was no cumulative effect adjustment as a result of adopting SSAP No. 101 or material impact on the Company's assets, liabilities or income.

The Company adopted SSAP No. 94R, *Accounting for Transferable and Non-Transferable State Tax Credits*, as of December 31, 2011. This SSAP revises SSAP No. 94 to allow for the admission of non-transferrable state tax credits. Previously, only transferable state tax credits were allowed to be admitted assets if they complied with certain requirements. The adoption did not have a material impact on the Company's assets, liabilities, income or surplus.

The Company adopted SSAP No. 35R, *Guaranty Funds and Other Assessments* as of January 1, 2011. This SSAP expands guidance on recognition of assets from premium tax offsets to match recognition guidance of related accrued liabilities for assessments. Additionally, estimated premium tax recoverable assets are limited to in-force policies and do not include expected renewals on short-term contracts. The adoption did not have a material impact on the Company's assets, liabilities, income or surplus.

Correction of Errors

During 2012, the Company discovered an error in the calculation and reporting of reserves on its fixed indexed annuity (FIA) product. An incorrect mortality table was used to calculate the guaranteed annuitization feature of this product, which overstated reserves as of December 31, 2011. The Company made a correction to decrease life and annuity reserves by $6,308,394 and recorded an increase in surplus of $5,160,266, net of taxes.

During 2011, the Company discovered an error relating to accrued commissions on two of the Company's deferred annuity products. The Company has agreements with certain distributors to pay a commission if customers transfer their contract to a similar deferred annuity product any time after the surrender charge period. The Company was estimating and accruing commission expense related to these contracts during the initial policy contract period. The Company now records this commission expense as incurred. The Company made a correction to decrease the liability accrued for these commissions to $0 and recorded an increase in surplus of $2,773,527, net of tax.

NOTES TO FINANCIAL STATEMENTS

During 2011, the Company discovered an error in the calculation of the deferred premium asset. For individual ordinary life contracts that result in a deficiency reserve the deferred premium asset was calculated using net premiums instead of gross premiums which overstated the deferred premium asset by $1,559,617. The Company made a correction to decrease the deferred premium asset and recorded a decrease in surplus of $1,559,617.

3. **Business Combinations and Goodwill**

Not applicable

4. **Discontinued Operations**

Not applicable

5. **Investments**

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2012 were 6.20% and 4.20%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2011 were 7.38% and 4.70%, respectively.

(2) During 2012, the Company reduced interest rates on seventeen outstanding mortgage loans:

0.500%	$ 2,529,673	Carrying value	- 1 loan
1.000	648,380	Carrying value	- 1 loan
1.050	4,828,876	Carrying value	- 3 loans
1.100	2,276,256	Carrying value	- 1 loan
1.150	5,084,281	Carrying value	- 2 loans
1.200	3,330,022	Carrying value	- 1 loan
1.225	1,914,435	Carrying value	- 1 loan
1.400	1,067,329	Carrying value	- 1 loan
1.650	4,201,574	Carrying value	- 1 loan
1.940	5,442,657	Carrying value	- 1 loan
2.175	330,787	Carrying value	- 1 loan
2.650	582,478	Carrying value	- 1 loan
2.875	3,311,077	Carrying value	- 1 loan
3.650	329,061	Carrying value	- 1 loan

During 2011, the Company reduced interest rates on three outstanding mortgage loans:

0.585%	$ 1,876,438	Carrying value	- 1 loan
1.050	3,562,962	Carrying value	- 1 loan
2.053	6,195,184	Carrying value	- 1 loan

(3) The maximum percentage of any one loan to value at origination was 75.1% and 75% for loans funded during the years ended December 31, 2012 and 2011, respectively.

		12/31/2012	12/31/2011
(4)	As of year end, mortgages held with interest more than 180 days past due with a recorded investment, excluding accrued interest	$ -	$ -
	a. Total interest due on mortgages with interest more than 180 days past due	-	-
(5)	Taxes, assessments and any amounts advanced and not included in the mortgage loan total	-	-
(6)	Current year impaired loans with a related allowance for credit losses	-	-
	a. Related allowance for credit losses	-	-
(7)	Impaired mortgage loans without an allowance for credit losses	-	6,195,184
(8)	Average recorded investment in impaired loans	2,534,827	2,065,061
(9)	Interest income recognized during the period the loans were impaired	41,635	113,187
(10)	Amount of interest income recognized on a cash basis during the period the loans were impaired	$ 41,635	$ 97,415

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

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

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

		12/31/2012	12/31/2011
(1)	The total recorded investment in restructured loans, as of year end	$ 1,067,329	$ 6,195,184
(2)	The realized capital losses related to these loans	$ 186,000	$ 255,000
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	$ -	$ -
(4)	See Note 5.A.(12)		

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

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

(2) The company did not recognize other-than-temporary impairments (OTTI) for loan backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2012.

(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:

1 CUSIP	2 Book/ Adjusted Carrying Value Amortized Cost before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized OTTI	5 Amortized Cost after OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Statement where reported
02149DAJ8	$ 16,391,766	$ 14,202,559	$ 2,189,207	$ 14,202,559	$ 11,468,675	9/30/2009
12545CAD2	14,406,280	12,872,641	1,533,639	12,872,641	10,332,854	9/30/2009
12613YAB5	6,290,487	6,135,780	154,707	6,135,780	3,770,309	9/30/2009
126694W46	13,353,227	12,578,751	774,476	12,578,751	8,729,940	9/30/2009
126694W79	16,159,185	14,621,308	1,537,877	14,621,308	6,568,734	9/30/2009
126694X52	8,081,983	7,647,295	434,688	7,647,295	4,693,807	9/30/2009
46630UAC8	12,841,287	11,588,885	1,252,402	11,588,885	9,517,990	9/30/2009
02149DAJ8	13,715,616	13,075,372	640,244	13,075,372	10,559,854	12/31/2009
12667F6C4	9,322,882	9,148,753	174,129	9,148,753	4,396,129	12/31/2009
9292272X3	2,304,086	2,192,641	111,445	2,192,641	1,738,159	12/31/2009
12545CAD2	12,938,969	12,598,099	340,870	12,598,099	10,581,541	3/31/2010
126694X52	7,623,858	7,500,569	123,289	7,500,569	5,056,077	3/31/2010
32056FAA0	2,991,830	2,724,852	266,978	2,724,852	2,833,929	3/31/2010
362636AM4	11,877,338	11,694,414	182,924	11,694,414	9,029,965	3/31/2010
12545CAD2	12,654,824	12,218,161	436,663	12,218,161	11,349,095	6/30/2010
12545CAD2	12,306,175	11,971,140	335,035	11,971,140	11,659,160	9/30/2010
126694X52	7,492,015	7,361,604	130,411	7,361,604	5,714,983	9/30/2010
12613YAB5	10,592,041	9,997,145	594,896	9,997,145	7,568,924	12/31/2010
126694JT6	24,155,118	23,813,889	341,229	23,813,889	20,613,224	12/31/2010
126694W79	14,615,778	14,478,539	137,239	14,478,539	8,054,728	12/31/2010
16162YAE5	10,057,356	9,852,619	204,737	9,852,619	8,610,834	12/31/2010
74957EAR8	21,549,228	20,835,364	713,864	20,835,364	19,064,195	12/31/2010
74957EAR8	17,421,216	16,859,542	561,674	16,859,542	15,598,365	6/30/2011
12545CAD2	12,067,812	10,085,365	1,982,447	10,085,365	11,411,287	12/31/2011
46630UAC8	2,895,586	2,634,814	260,772	2,634,814	2,645,853	12/31/2011
65537YAE0	740,750	440,697	300,053	440,697	583,525	12/31/2011
12667F6C4	9,150,599	8,986,194	164,405	8,986,194	7,705,013	3/31/2012
94984HAD7	8,812,063	8,494,512	317,551	8,494,512	8,629,722	3/31/2012
126694W46	11,075,625	10,909,966	165,659	10,909,966	9,931,655	6/30/2012
126694W79	13,054,762	12,751,485	303,277	12,751,485	12,099,845	6/30/2012
126694X52	6,620,031	6,383,228	236,803	6,383,228	6,025,177	6/30/2012
65537YAE0	440,749	276,287	164,462	276,287	538,773	6/30/2012
12667F6C4	8,980,852	8,694,882	285,970	8,694,882	8,563,598	9/30/2012
Total			$ 17,354,022			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate related amount of unrealized losses

1. Less than 12 months	$	(281,718)
2. 12 months or longer		(1,043,142)

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

1. Less than 12 months	$	32,363,080
2. 12 months or longer		22,720,088

(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 for at least six months, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary decline. To make this determination for each security, the Company considers, among other factors:

- Extent and duration of the decline in fair value below cost or amortized cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;
- 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.

F. Real Estate

The Company's investment in real estate was $1,670,000 as of December 31, 2012 and 2011.

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

(2) Real estate sold or classified as held for sale $1,670,000 and $0 as of December 31, 2012 and 2011, respectively.

(a) During 2012, the Company engaged a third party to market our real estate property for lease and sale. The Company expects to complete a sale transaction in the second quarter of 2013.

(b) Not applicable

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

(4) Retail land sales operations - Not applicable

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The Company's limited partnership interests related to LIHTC as December 31, 2011, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	11 Years	14 Years
Boston Financial Institutional Tax Credits XXX	8 Years	14 Years
Centerline Corporate Partners XXX, LP	10 Years	11 Years
PNC MultiFamily Capital Institutional Fund XXXV	9 Years	13 Years
Centerline Corporate Partners XXI, LP	6 Years	7 Years
Centerline Corporate Partners XXXV, LP	12 Years	13 Years
USA Institutional Tax Credit Fund LXXII, LP	11 Years	14 Years
USA Tax Credit Stimulus Fund LP	11 Years	16 Years
Alliant Tax Credit Fund 60	11 Years	15 Years
Countryside Corporate Tax Credits XIX LP	12 Years	14 Years
Sterling Corporate Tax Credit Fund 51	11 Years	15 Years
Hunt Capital Partners Tax Credit Fund 2011-1	12 Years	17 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	8 Years	9 Years
Countryside Corporate Tax Credits XX 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, 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

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 $1,718 as of December 31, 2012 and 2011, respectively.

8. Derivative Instruments

A. The Company uses interest rate swaps to manage risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed-rate and floating rate interest amounts calculated by reference to an agreed notional principal amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. Interest rate swaps are used by the Company in cash flow hedge relationships to hedge the variability of cash flows related to the floating rate component of securities, all of which qualify for hedge accounting and are recorded in a manner consistent with the hedged item, at amortized cost.

B. The Company uses foreign currency swaps to hedge the foreign exchange risk related to its investments in fixed maturity securities denominated in foreign currencies. A foreign currency swap is a contractual agreement to exchange the currencies of two different countries at a fixed rate of exchange in the future. The Company uses foreign currency swaps to convert the cash flow of foreign currency securities into U.S. dollars, all of which qualify for hedge accounting and are recorded at amortized cost on the balance sheet adjusted for fluctuations in the spot exchange rate from trade date to the end of the reporting period.

The Company uses currency forward contracts to manage risks from changes in currency values of investments held which are denominated in foreign currencies and to alter the currency exposures arising from mismatches between such foreign currencies and the U.S. dollar. Forward contracts are customized commitments, requiring no cash exchanged at the outset of the contract, that exchange one currency for another at a specified date in the future at a specified exchange rate which is settled in cash. Currency forwards are used in relationships which do not qualify for hedge accounting and are recorded at fair value with changes in fair value recorded as unrealized gains or losses within surplus.

C. The Company has a closed block of FIA product that credits the policyholders' accounts based on a percentage of the gain in the S&P 500 Index. In 2011, the Company began offering a new FIA product that credits the policyholder's accounts based on movements in the S&P 500 or a commodities-based index. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indexes. The program consists of buying and selling the S&P 500 Index options, commodities-based index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA, they do not qualify as hedging instruments according to the criteria in SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions*. Accordingly, the assets are recorded at fair value as free-standing derivative assets. The options and futures have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk on the options 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 derivatives contracts is with investment-grade counterparties. The Company records unrealized gains in unassigned funds and pre-tax gains (losses) on expired, sold or exercised options as realized capital gains (losses) in the statements of income.

The Company has no market risk on its FIA product because the 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:

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

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

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	12/31/2012		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 139,754,868	$ 31,875,064	$ 171,629,932
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross DTAs (1a - 1b)	139,754,868	31,875,064	171,629,932
(d) DTAs nonadmitted	12,799,745	-	12,799,745
(e) Subtotal net admitted DTAs (1c – 1d)	126,955,123	31,875,064	158,830,187
(f) DTLs	62,555,142	27,162,780	89,717,922
(g) Net admitted DTA (1e - 1f)	$ 64,399,981	$ 4,712,284	$ 69,112,265

	12/31/2011		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 144,353,423	$ 30,846,788	$ 175,200,211
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross DTAs (1a - 1b)	144,353,423	30,846,788	175,200,211
(d) DTAs nonadmitted	3,560,004	11,324,708	14,884,712
(e) Subtotal net admitted DTAs (1c – 1d)	140,793,419	19,522,080	160,315,499
(f) DTLs	69,302,899	-	69,302,899
(g) Net admitted DTA (1e -1f)	$ 71,490,520	$ 19,522,080	$ 91,012,600

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ (4,598,555)	$ 1,028,276	$ (3,570,279)
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted gross DTAs (1a - 1b)	(4,598,555)	1,028,276	(3,570,279)
(d) DTAs nonadmitted	9,239,741	(11,324,708)	(2,084,967)
(e) Subtotal net admitted DTAs (1c – 1d)	(13,838,296)	12,352,984	(1,485,312)
(f) DTLs	(6,747,757)	27,162,780	20,415,023
(g) Net admitted DTA (1e - 1f)	$ (7,090,539)	$ (14,809,796)	$ (21,900,335)

2. The SSAP No. 101 admission calculation components as of December 31, 2012 are as follows:

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

	12/31/2011		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 71,490,520	$ 11,393,937	$ 82,884,457
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	-	8,128,143	8,128,143
1. Adjusted gross DTAs expected to be realized following the balance sheet date	-	8,128,143	8,128,143
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	260,767,033
(c) Adjusted gross DTAs offset by gross DTLs	69,302,899	-	69,302,899
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 140,793,419	$ 19,522,080	$ 160,315,499

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (7,090,539)	$ 4,399,930	$ (2,690,609)
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	-	(4,581,828)	(4,581,828)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	-	(4,581,828)	(4,581,828)
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	52,766,468
(c) Adjusted gross DTAs offset by gross DTLs	(6,747,757)	12,534,882	5,787,125
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (13,838,296)	$ 12,352,984	$ (1,485,312)

3.

	12/31/2012	12/31/2011
(a) Ratio percentage used to determine recovery period and threshold limitation amount	936%	904%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,090,223,341	$ 2,009,644,474

4. Impact of Tax Planning Strategies

	12/31/2012		
	(1) Ordinary %	(2) Capital %	(3) Total % (Col 1+2)
(a) Adjusted gross DTAs (% of total adjusted gross DTAs)	0.00%	0.00%	0.00%
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.00%	0.00%	0.00%

	12/31/2011		
	(4) Ordinary %	(5) Capital %	(6) Total % (Col 4+5)
(a) Adjusted gross DTAs (% of total adjusted gross DTAs)	0.00%	0.00%	0.00%
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.00%	0.00%	0.00%

	Change		
	(7) Ordinary % (Col 1-4)	(8) Capital % (Col 2-5)	(9) Total % (Col 7+8)
(a) Adjusted gross DTAs (% of total adjusted gross DTAs)	0.00%	0.00%	0.00%
(b) Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	0.00%	0.00%	0.00%

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

B. DTLs are not recognized for the following amounts:

The Company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

C. Current Tax and Change in Deferred Tax

			12/31/2012	12/31/2011	Change
1.	Current Income Tax				
	(a)	Federal	$ 4,883,823	$ 61,259,567	$ (56,375,744)
	(b)	Foreign	-	-	-
	(c)	Subtotal	4,883,823	61,259,567	(56,375,744)
	(d)	Federal income tax on net capital gains	3,992,541	11,393,937	(7,401,396)
	(e)	Utilization of capital loss carryforwards	-	-	-
	(f)	Other	-	-	-
	(g)	Federal and foreign income taxes incurred	$ 8,876,364	$ 72,653,504	$ (63,777,140)
2.	DTAs				
	(a)	Ordinary			
		(1) Discounting of unpaid leases	$ -	$ -	$ -
		(2) Unearned premium reserve	-	-	-
		(3) Policyholder reserves	45,566,076	57,520,848	(11,954,772)
		(4) Investments	12,225,598	9,840,971	2,384,627
		(5) Deferred acquisition costs	57,551,708	57,047,699	504,009
		(6) Policyholder dividend accrual	-	-	-
		(7) Fixed assets	2,946,483	9,142,210	(6,195,727)
		(8) Compensation and benefits accrual	1,268,223	1,137,913	130,310
		(9) Pension accrual	-	-	-
		(10) Receivables - nonadmitted	16,787,018	7,030,909	9,756,109
		(11) Net operating loss carryforward	-	-	-
		(12) Tax credit carryforward	-	-	-
		(13) Other	3,409,762	2,632,873	776,889
		(99) Subtotal	139,754,868	144,353,423	(4,598,555)
	(b)	Statutory valuation allowance adjustment	-	-	-
	(c)	Nonadmitted	12,799,745	3,560,004	9,239,741
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	126,955,123	140,793,419	(13,838,296)
	(e)	Capital			
		(1) Investments	31,875,064	30,846,788	1,028,276
		(2) Net capital loss carryforward	-	-	-
		(3) Real estate	-	-	-
		(4) Other	-	-	-
		(99) Subtotal	31,875,064	30,846,788	1,028,276
	(f)	Statutory valuation allowance adjustment	-	-	-
	(g)	Nonadmitted	-	11,324,708	(11,324,708)
	(h)	Admitted capital DTAs (2e99-2f-2g)	31,875,064	19,522,080	12,352,984
	(i)	Admitted DTAs (2d+2h)	$ 158,830,187	$ 160,315,499	$ (1,485,312)
3.	DTLs				
	(a)	Ordinary			
		(1) Investments	$ 38,251,592	$ 44,662,070	$ (6,410,478)
		(2) Fixed assets	-	-	-
		(3) Deferred and uncollected premium	15,639,834	16,035,578	(395,744)
		(4) Policyholder reserves	7,163,079	7,042,322	120,757
		(5) Other	1,500,637	1,562,929	(62,292)
		(99) Subtotal	62,555,142	69,302,899	(6,747,757)
	(b)	Capital			
		(1) Investments	27,162,780	-	27,162,780
		(2) Real estate	-	-	-
		(3) Other	-	-	-
		(99) Subtotal	27,162,780	-	27,162,780
	(c)	DTLs (3a99-3b99)	$ 89,717,922	$ 69,302,899	$ 20,415,023
4.	Net DTAs/DTLs (2i-3c)		$ 69,112,265	$ 91,012,600	$ (21,900,335)

Net change in DTAs/(DTLs) (2a99+2e99-3c)	$ (23,985,302)
Surplus adjustments	
Tax effect of change in unrealized capital gain(losses)	15,682,363
Tax effect of change in nonadmitted assets	(9,756,109)
Adjustments to prior year net DTAs	7,502,461
Change in net deferred income taxes	$ (10,556,587)

NOTES TO FINANCIAL STATEMENTS

D. Significant Statutory to Tax Adjustments on Current Taxes:

	12/31/2012	12/31/2011
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (35%)	$ 100,474,728	$ 77,391,990
Capital income tax at federal statutory rate (35%)	(1,632,247)	13,591,556
Total income tax	98,842,481	90,983,546
Dividends received deduction	(1,050,000)	(1,400,000)
Tax exempt income	(108,500)	(119,000)
Tax credits	(33,176,700)	(16,569,475)
Other permanent items	52,944	(100,536)
Change in IMR	(12,155,077)	(9,715,217)
Prior year adjustments	(1,719,188)	(1,677,068)
Change in reserve valuation included in surplus	(31,253,009)	-
Amount allocated to cumulative adjustment	-	(1,493,436)
Federal income tax expense (benefit)	$ 19,432,951	$ 59,908,814
Federal and foreign taxes incurred	8,876,364	72,653,504
Change in net deferred income taxes	10,556,587	(12,744,690)
Total statutory income taxes	$ 19,432,951	$ 59,908,814

E. 1. At December 31, 2012 the Company had no net operating loss, capital loss or tax credit carryforward amounts.

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

	2012	2011	2010
Ordinary income	$ 6,603,013	$ 62,315,897	$ 60,363,492
Capital gain	3,992,541	11,801,326	-

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

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

2. The method of allocation between the companies is subject to written agreement, approved by each respective company's board of directors. Allocation is based upon separate return calculations, except that current credit for tax credits and net operating loss carryforwards are determined on the basis of the consolidated group. Intercomapny 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, 2008.

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

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

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

During the year ended December 31, 2012:

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

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

NOTES TO FINANCIAL STATEMENTS

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

During the year ended December 31, 2011:

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

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 4, 2011	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp.	$ 20,000,000		Cash
June 23, 2011	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 4,000,000		Cash
September 9, 2011	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 14,000,000		Cash
December 9, 2011	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 14,000,000		Cash

On June 23, 2011, the Company received a cash dividend of $1,000,000 from Symetra National Life Insurance Company, its subsidiary.

During 2011, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and employee stock purchase plan in the amounts of $3,046,032 and $1,388,480, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

D. As of December 31, 2012 and 2011, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2012	2011
Symetra Financial Corporation	$ (3,766,284)	$ (4,140,240)
White Mountains Advisors, LLC	(3,751,975)	(3,779,329)
Symetra Life Separate Accounts	2,924,520	9,345,784
Symetra Investment Services, Inc.	630,696	394,208
Symetra Assigned Benefits Service Company	(438,475)	(2,445,381)
Symetra National Life Insurance Co	14,837	20,566
First Symetra National Life Insurance Co of NY	(784,702)	365,113
Symetra Securities, Inc.	107,754	36,658
Clearscape Funding Corporation	66,815	101,379
Medical Risk Managers, Inc.	(3,955,581)	(2,873,469)
TIF Invest III, LLC	56	39,635
BHG Structured Settlements, Inc.	1,476,236	447,394
Symetra Investment Management, Inc.	261,162	2,000
Total	$ (7,214,941)	$ (2,485,682)

As of December 31, 2012 and 2011, payables in the amount of ($8,990,425) and ($5,839,343), respectively, were included in the balances owed to the Parent for performance share plan expense and will be settled according to the terms of that agreement. See Note 12D.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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 $26,143,485 and $47,100,684 during the years ended December 31, 2012 and 2011, 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, 2012 and 2011, the Company paid $25,396,505 and $47,088,952, 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, 2012 or 2011.

K. Investments in foreign insurance subsidiaries - Not applicable

L. Investments in downstream noninsurance holding company - Not applicable

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 matching a participant's contributions, up to 6% of eligible compensation. The expense for the matching contributions was $5,331,633 and $4,621,702 for the years ended December 31, 2012 and 2011, respectively.

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

D. Holding Company Plans

As of December 31, 2012, the Company participated in two stock-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.

During 2012 and 2011, the Parent granted performance units to various members of management under the Equity Plan. The value of each performance unit is determined at the discretion of the Parent's board of directors based on the achievement of a growth target. These are accounted for as liability awards as the Company intends to settle such awards in cash. The Company recognized $4,720,166 and $2,588,743 in expense related to performance units granted during 2012 and 2011, respectively.

During 2012 and 2011, the Parent granted restricted stock to various members of management under the Equity Plan. The Company recognized $3,362,620 and $2,032,912 in expense related to restricted stock for the years ended December 31, 2012 and 2011, respectively. The Company recognized $513,765 and $1,013,120 in expense related to stock options for the years ended December 31, 2012 and 2011, respectively, relating to options granted in 2010. No options were granted in 2012 or 2011.

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. Compensation cost recognized for employees under the Stock Purchase Plan for the years ended December 31, 2012 and 2011 was $225,980 and $223,654, respectively.

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.

NOTES TO FINANCIAL STATEMENTS

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 2013 is $282,186,828.

(4) The Company paid dividends of $80,000,000 and $52,000,000 during the years ended December 31, 2012 and 2011, respectively. A dividend schedule is provided in Note 10.

(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, 2012 and 2011 was $476,761 and $492,121, 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 decrease in aggregate write-ins for special surplus funds of $33,019,899 is due to the adoption of SSAP No.101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No 10* as of January 1, 2012. Upon adoption the Company recorded an adjustment to reclassify $33,019,899 of additional deferred tax assets from special surplus funds to unassigned funds. See Note 2 – Accounting Changes and Correction of Errors, for more information.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $100,163,256 and $43,944,791, as of December 31, 2012 and 2011, respectively.

(11) The Company has no surplus notes.

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

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

14. Contingencies

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

As of December 31, 2012, the Company invests in limited partnership interests related tax credit investments. The Company unconditionally committed to provide capital contributions totaling $296,150,942, of which the remaining $40,535,058 is expected to be contributed over a period of six years. Cumulative capital contributions of $255,615,884 were paid as of December 31, 2012, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2013	$ 34,880,813
2014	5,068,424
2015	-
2016	38,279
2017	147,885
2018	399,657
Total expected capital contribution	$ 40,535,058

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 $10,579,644 to $11,414,520 for five years. The Company incurred annual service fee expenses of $13,587,517 and $12,263,326 for the years ended December 31, 2012 and 2011, respectively, which included the fixed fee as well as a variable fee based on usage.

As of December 31, 2012 and 2011, unfunded mortgage loan commitments were $60,264,425 and $102,273,100, respectively.

(2) The Company has made no guarantees as of December 31, 2012 or 2011.

(3) Not applicable

NOTES TO FINANCIAL STATEMENTS

B. (1) The Company has liabilities established under SSAP No. 35R, Guaranty Fund and Other Assessments relating to estimated retrospective premium based guaranty fund assessments in the amounts of $9,200,000 and $9,788,226 as of December 31, 2012 and 2011, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company is notified.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2011	$ 6,005,355
b.	Decreases during current year:	
	Premium tax offset accrual adjustment	(748,944)
	Premium tax offset applied	(156,411)
c.	Increases during year:	-
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2012	$ 5,100,000

C. The Company has no gain contingencies to report

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

E. All Other Contingencies

The Company received notice of an audit on behalf of multiple states' treasury and controllers' offices for compliance with laws and regulations concerning the identification, reporting and escheatment of abandoned or unclaimed money or property. The Company also received notice regarding a market conduct examination focused on its life insurance and annuity claims settlement practices, including practices related to handling of unclaimed property. These audits and related examination activity may result in additional payments to beneficiaries, escheatment of funds deemed abandoned under state laws or interest penalties.

The Company establishes liabilities for litigation and regulatory loss contingencies when information related to the loss contingencies shows that it is both probable that a loss has been incurred and the amount of the loss can be reasonably estimated. The Company is not currently able to estimate the reasonably possible loss or range of loss until developments in this matter have provided sufficient information to support such an assessment.

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, 2012, will have a material adverse effect on its financial condition, future operating results, or liquidity.

15. Leases

A. (1) The amount of rent expense was $7,618,329 and $7,019,249 for the years ended December 31, 2012 and 2011, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

(2) Company has office space and certain equipment under leases that expire at various dates through 2017.

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
2013	$ 2,376,858
2014	2,128,896
2015	1,571,273
2016	1,038,966
2017	905,095
thereafter	2,266,867
Total	$ 10,287,955

(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.

NOTES TO FINANCIAL STATEMENTS

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

Financial Instruments with Off-Balance Sheet Risk

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

	Assets		Liabilities	
	2012	2011	2012	2011
a. Swaps	$ 97,100,000	$ 97,100,000	$ 112,760,900	$ -
b. Forwards	57,649,883	5,020,336	67,584,000	3,300,340
c. Futures	-	-	212,325	-
d. Options	213,726,515	53,461,268	-	-
e. Total	$ 368,476,398	$ 155,581,604	$ 180,557,225	$ 3,330,340

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

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

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

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

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

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

B Transfer and Servicing Financial Assets – Not applicable

C. Wash Sales

The Company had no transactions which met the definition of wash sales as stated in SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with a NAIC designation of 3 or below or unrated securities for the year ended December 31, 2012.

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2012:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 18,001	$ -	$ 18,001
b.	Total net other income or expenses (including interest paid to or received from plans)	-	-	-
c.	Net gain or (loss) from operations	$ 18,001	$ -	$ 18,001
d.	Total claim payment volume	$ -	$ -	$ -

B. ASC Plans

The Company does not have ASC plans.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Plans

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

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

The Company does not use managing general agents. Direct premiums written through third-party administrators totaled $27,438,453 and $25,114,800 for the years ended December 31, 2012 and 2011, respectively.

NOTES TO FINANCIAL STATEMENTS

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. 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, which gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The level within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement. The Company's financial assets recorded at fair value on the balance sheet and financial instruments not carried at fair value, but disclosed at fair value 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 or models. All significant inputs are observable or derived from observable information in the marketplace. The financial instruments in this category 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 annuity and deposit contracts and mortgage loans.

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2012:

a. Assets at fair value

	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 297,900	$ -	$ 297,900
Mortgage-backed/asset-backed securities	-	8,568,493	-	8,568,493
Total bonds	-	8,866,393	-	8,866,393
Common stock				
Industrial and miscellaneous	435,907,405	-	176,596	436,084,001
Mutual funds	477,866	-	-	477,866
Money market mutual funds	2,747	-	-	2,747
Affiliates	62,111,469	-	-	62,111,469
Total common stock	498,499,487	-	176,596	498,676,083
Other invested assets				
Warrants	-	783,897	-	783,897
Total other invested assets	-	783,897	-	783,897
Derivative assets				
Forwards	-	526,828	-	526,828
Options	-	-	4,971,068	4,971,068
Total derivative assets	-	526,828	4,971,068	5,497,896
Variable separate account assets	807,514,860	-	-	807,514,860
Total assets at fair value	$ 1,306,014,347	$ 10,177,118	$ 5,147,664	$ 1,321,339,129

b. Derivative liabilities at fair value

Forwards	$ -	$ 720,616	$ -	$ 720,616
Futures	690	-	-	690
Total liabilities at fair value	$ 690	$ 720,616	$ -	$ 721,306

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

NOTES TO FINANCIAL STATEMENTS

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2012:

	Balance as of 01/01/2012	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Sales	Settlements	Balance as of 12/31/2012
Bonds								
Industrial and miscellaneous	$ 894,068	$ -	$ 6,151	$ 132,046	$ -	$ -	$ (1,032,265)	$ -
Total bonds	894,068	-	6,151	132,046	-	-	(1,032,265)	-
Common stock								
Industrial and miscellaneous	600,661	(452,077)	-	28,012	-	-	-	176,596
Total common stock	600,661	(452,077)	-	28,012	-	-	-	176,596
Other invested assets								
Warrants	44,161	(44,161)	-	-	-	-	-	
Total other invested assets	44,161	(44,161)	-	-	-	-	-	-
Derivative assets								
Options	2,253,460	-	1,055,421	(645,839)	5,433,890	(3,125,864)	-	4,971,068
Total derivative assets	2,253,460	-	1,055,421	(645,839)	5,433,890	(3,125,864)	-	4,971,068
Total	$ 3,792,350	$ (496,238)	$ 1,061,572	$ (485,781)	$ 5,433,890	$ (3,125,864)	$ (1,032,265)	$ 5,147,664

Transfers out of Level 3 are reported at the value as of the beginning of the period in which the transfer occurs. Transfers from Level 3 into Level 2 relate to securities now priced by the Company's pricing services using observable market data within the valuation.

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

(4) For bonds reported and measured at fair value, the Company determines whether the market for a security is active and if significant pricing inputs are observable. The Company predominantly utilizes third party independent pricing services to assist management in determining the fair value of its level 2 bonds. Prices received from the pricing services are not adjusted, and multiple prices for these securities are not obtained. The pricing services provide prices where observable inputs are available. 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 and liabilities (forwards and options) as of December 31, 2012 are included in 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

	As of December 31, 2012					
Type of Financial Instrument	**Fair Value**	**Admitted Values**	**Level 1**	**Level 2**	**Level 3**	**Not Practicable (Carrying Value)**
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 236,462,803	$ 233,668,238	$ -	$ 236,462,803	$ -	$ -
Foreign governments and agencies	12,487,600	9,676,547	-	12,487,600	-	-
States, territories, and possessions	6,371,804	5,410,000	-	6,371,804	-	-
Political subdivisions	26,847,854	22,675,661	-	26,847,854	-	-
Special revenue and assessments	738,915,660	689,694,729	-	738,915,660	-	-
Industrial and miscellaneous	14,040,505,339	12,217,345,218	-	14,018,775,383	21,729,956	-
Hybrid securities	331,735,818	320,425,944	-	314,571,158	17,164,660	-
Mortgage-backed/asset-backed securities	2,948,188,168	2,631,290,400	-	2,876,550,910	71,637,258	-
Total bonds	18,341,515,046	16,130,186,737	-	18,230,983,172	110,531,874	-
Redeemable preferred stocks						
Industrial and miscellaneous	45,819,076	50,437,872	-	45,819,076	-	-
Total redeemable preferred stocks	45,819,076	50,437,872	-	45,819,076	-	-
Perpetual preferred stocks						
Industrial and miscellaneous	49,079,075	46,744,915	-	44,079,075	5,000,000	-
Total perpetual preferred stocks	49,079,075	46,744,915	-	44,079,075	5,000,000	-
Common stocks						
Industrial and miscellaneous	436,084,001	436,084,001	435,907,405	-	176,596	-
Mutual funds	477,866	477,866	477,866	-	-	-
Money market mutual funds	2,747	2,747	2,747	-	-	-
Affiliates (excluding subsidiaries)	62,111,469	62,111,469	62,111,469	-	-	-
Total common stocks	498,676,083	498,676,083	498,499,487	-	176,596	-
Mortgage loans	3,138,641,815	2,886,893,665	-	-	3,138,641,815	-
Cash and short-term investments	27,931,063	27,931,063	27,931,063	-	-	-
Contract loans	-	67,140,389	-	-	-	67,140,389
Derivatives						
Forwards	526,828	526,828	-	526,828	-	-
Options	4,971,068	4,971,068	-	-	4,971,068	-
Swaps	9,755,941	-	-	9,755,941	-	-
Total derivatives	15,253,837	5,497,896	-	10,282,769	4,971,068	-
Other invested assets						
Surplus notes	40,204,054	34,900,628	-	40,204,054	-	-
Warrants	783,897	783,897	-	783,897	-	-
Total other invested assets	40,987,951	35,684,525	-	40,987,951	-	-
Separate account financial instruments	5,301,583,185	4,861,497,060	854,260,885	4,288,807,867	158,514,433	-
Total assets	$27,459,487,131	$24,610,690,205	$ 1,380,691,435	$22,660,959,910	$ 3,417,835,786	$67,140,389
Financial instruments-liabilities						
Annuity and deposit contracts	$18,133,200,235	$15,738,781,722	$ -	$ -	$18,113,200,235	$ -
Derivatives						
Forwards	720,616	720,616	-	720,616	-	-
Futures	690	690	690	-	-	-
Cross currency swaps	4,348,123	2,010,225	-	4,348,123	-	-
Total derivatives	5,069,429	2,731,531	690	5,068,739	-	-
Total liabilities	$18,138,269,664	$15,741,513,253	$ 690	$ 5,068,739	$18,113,200,235	$ -

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	As of December 31, 2011					
	Fair Value	Admitted Values	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Financial investments-assets						
Bonds						
U.S. government and agencies	$ 59,783,872	$ 55,639,235	$ -	$ 59,783,872	$ -	$ -
Foreign governments and agencies	14,119,480	11,284,154	-	14,119,480	-	-
States, territories, and possessions	6,238,138	5,410,000	-	6,238,138	-	-
Political subdivisions	214,086,463	194,150,293	-	214,086,463	-	-
Special revenue and assessments	395,304,464	370,769,793	-	395,304,464	-	-
Industrial and miscellaneous	13,151,731,995	11,728,026,107	-	13,063,287,096	88,444,899	-
Hybrid securities	424,845,356	449,654,721	-	424,845,356	-	-
Mortgage-backed/asset-backed securities	3,669,631,618	3,375,507,970	-	3,577,994,884	91,636,734	-
Total bonds	17,935,741,386	16,190,442,273	-	17,755,659,753	180,081,633	-
Redeemable preferred stocks						
Industrial and miscellaneous	38,884,836	50,594,001	-	38,884,836	-	-
Total redeemable preferred stocks	38,884,836	50,594,001	-	38,884,836	-	-
Perpetual preferred stocks						
Industrial and miscellaneous	49,830,756	47,182,372	-	44,830,756	5,000,000	-
Total perpetual preferred stocks	49,830,756	47,182,372	-	44,830,756	5,000,000	-
Common stocks						
Industrial and miscellaneous	376,674,641	376,674,641	376,073,980	-	600,661	-
Mutual funds	493,024	493,024	493,024	-	-	-
Money market mutual funds	2,747	2,747	2,747	-	-	-
Affiliates (excluding subsidiaries)	4,997,650	4,997,650	4,997,650	-	-	-
Total common stocks	382,168,062	382,168,062	381,567,401	-	600,661	-
Mortgage loans	2,534,286,683	2,382,476,037	-	-	2,534,286,683	-
Cash and short-term investments	117,102,625	117,102,625	117,102,625	-	-	-
Contract loans	-	69,995,174	-	-	-	69,995,174
Derivatives						
Forwards	330,120	330,120	-	330,120	-	-
Options	2,253,460	2,253,460	-	-	2,253,460	-
Swaps	7,877,358	-	-	7,877,358	-	-
Total derivatives	10,460,938	2,583,580	-	8,207,478	2,253,460	-
Other invested assets						
Surplus notes	40,585,574	34,932,165	-	40,585,574	-	-
Warrants	44,161	44,161	-	-	44,161	-
Total other invested assets	40,629,735	34,976,326	-	40,585,574	44,161	-
Separate account financial instruments	5,014,937,782	4,672,992,605	835,516,373	4,089,771,069	89,650,340	-
Total assets	$26,124,042,803	$23,950,513,055	$1,334,186,399	$21,977,939,466	$2,811,916,938	$69,995,174
Financial instruments-liabilities						
Annuity and deposit contracts	$17,222,919,917	$15,293,005,026	$ -	$ -	$17,222,919,917	$ -
Derivatives						
Forwards	12,206	12,206	-	12,206	-	-
Total derivatives	12,206	12,206	-	12,206	-	-
Total liabilities	$17,222,932,123	$15,293,017,232	$ -	$ 12,206	$17,222,919,917	$ -

NOTES TO FINANCIAL STATEMENTS

D. Reasons Not Practical to Estimate Fair Value as of December 31, 2012

Type of Financial Instrument	Carrying value	Effective Interest Rate	Maturity Date	Explanation
Contract loans	$ 67,140,389	2.5% to 8.0%	NA	See below

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

Reasons Not Practical to Estimate Fair Value as of December 31, 2011

Type of Financial Instrument	Carrying value	Effective Interest Rate	Maturity Date	Explanation
Contract loans	$ 69,995,174	2.5% to 8.0%	NA	See below

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

21. Other Items

A. Extraordinary Items – Not applicable

B. Troubled Debt Restructuring: Debtors – None

C. Other Disclosures
The book/adjusted carrying values of certain bonds on deposit with state regulatory authorities was $5,626,041 and $5,610,417 as of December 31, 2012 and 2011, 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 and Non-Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits by state and in total as of December 31, 2012:

Description of Transferable Tax Credit	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 299,513	$ 299,513
Historic Homes Rehabilitation Tax Credit	Massachusetts	776,361	776,361
Enterprise Zone Tax Credit	Iowa	6,251	6,251
Total Transferable Tax Credits		$ 1,082,125	$ 1,082,125

The Company had no non-transferable state tax credits as of December 31, 2012 or 2011.

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

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

(3) Impairment Loss

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

(4) State tax credits admitted and nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 1,082,125	$ -
b. Non-transferable	$ -	$ -

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, 2012 or 2011.

(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

NOTES TO FINANCIAL STATEMENTS

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 an aggregate write-ins for liabilities.

- Interest rates paid during the year was 1.25% per annum.
- Interest rates are reviewed monthly and changed periodically, based on current market conditions.
- Fees charged are immaterial.
- Symetra suspended it's retained asset program effective 7/2/2012. New retained asset accounts (RAA) are no longer offered, but legacy accounts remain active.

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

		In Force			
		As of 12/31/2012		As of 12/31/2011	
		Number	Balance	Number	Balance
a.	Up and Including 12 months	52	$ 2,666,888	378	$ 16,912,324
b.	13 to 24 months	278	10,491,646	790	27,188,426
c.	25 to 36 months	609	20,090,145	225	8,519,989
d.	37 to 48 months	170	6,223,875	118	4,369,035
e.	49 to 60 months	86	2,834,361	71	2,513,734
f.	Over 60 months	299	7,537,058	278	6,121,606
g.	Total	1,494	$ 49,843,973	1,860	$ 65,625,114

(3) Activity in the RAA for the year ended December 31, 2012:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	1,860	$ 65,625,114
b. Number/balance of RAA issued/added during the year	76	6,067,328
c. Investment earnings credited to RAA during the year	N/A	749,079
d. Fees and other charges in RAA during the year	N/A	554
e. Number/amount of RAA transferred to state unclaimed property funds during the year	27	682
f. Number/amount of RAA closed/withdrawn during the year	415	22,596,312
g. Number/balance of RAA at the end of the year	1,494	$ 49,843,973

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.

Subsequent events have been considered through February 25, 2013 for the statutory statement issued on February 25, 2013.

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)

NOTES TO FINANCIAL STATEMENTS

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, 2012 or 2011.

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company had no commutation of ceded reinsurance as of December 31, 2012 or 2011.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2012 and 2011, the amount of the net premiums written by the Company that are subject to retrospective rating features was $30,213,593 or 5.49%, and $26,582,942 or 5.52% of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act - Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2011 were $146,480,015. As of December 31, 2012, $129,636,245 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $402,614 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $16,441,156 favorable reserve development since December 31, 2011. 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, 2012, premiums under ordinary life participating policies were $2,127 or 0.001% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $4,077 to policyholders and did not allocate any additional income to such policyholders.

NOTES TO FINANCIAL STATEMENTS

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2012 or 2011.

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, 2012 and 2011, the Company had $2,569,242,949 and $2,459,153,170, 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 $25,974,848 and $25,605,018 as of December 31, 2012 and 2011, respectively, and were included in aggregate reserves.

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

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

(6)

Item	Total	Indust. Life	Ordinary			Credit Life Group and individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
Change in cash flow testing reserve	$ (35,000,000)	-	-	$ (35,000,000)	-	-	-	-
Valuation reserve – immediate annuities	67,895,596	-	-	67,895,596	-	-	-	-
Valuation reserve – deposit contract liabilities	21,398,715	-	-	21,398,715	-	-	-	-
Total	$ 54,294,311	-	-	$ 54,294,311	-	-	-	-

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, 2012, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
A. Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 302,696,382	$ -	$ 302,696,382	1.8%
(2) At book value less surrender charge of 5 percent or more	5,741,009,825	-	5,741,009,825	34.1%
(3) At fair value	-	719,144,943	719,144,943	4.3%
(4) Total with adjustment or at fair value	6,043,706,207	719,144,943	6,762,851,150	40.2%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,010,513,751	-	4,010,513,751	23.8%
B. Not subject to discretionary withdrawal	6,066,138,919	-	6,066,138,919	36.0%
C. Total gross annuity actuarial reserves and deposit-fund liabilities	16,120,358,877	719,144,943	16,839,503,820	100.0%
D. Reinsurance ceded	4,664,758	-	4,664,758	
E. Total net annuity actuarial reserves and deposit-fund liabilities*	$16,115,694,119	$ 719,144,943	$16,834,839,062	

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

F. Life & accident & health annual statement:

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

Separate accounts annual statement

(5) Exhibit 3 line 0299999, Column 2	715,201,498
(6) Exhibit 3, line 0399999, Column 2	-
(7) Policyholder dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	3,943,445
(11) Subtotal	719,144,943
(12) Combined total	$ 16,834,839,062

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, 2011, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
A. Subject to discretionary withdrawal :				
(1) With fair value adjustment	$ 360,664,451	$ -	$ 360,664,451	2.2%
(2) At book value less surrender charge of 5 percent or more	6,243,899,021	-	6,243,899,021	38.2%
(3) At fair value	-	709,419,762	709,419,762	4.3%
(4) Total with adjustment or at fair value	6,604,563,472	709,419,762	7,313,983,234	44.7%
(5) At book value without adjustment (minimal or no charge or adjustment)	3,023,797,829	-	3,023,797,829	18.5%
B. Not subject to discretionary withdrawal	6,010,333,065	-	6,010,333,065	36.8%
C. Total gross annuity actuarial reserves and deposit-fund liabilities	15,638,694,366	709,419,762	16,348,114,128	100.0%
D. Reinsurance ceded	4,863,387	-	4,863,387	
E. Total net annuity actuarial reserves and deposit-fund liabilities*	$15,633,830,979	$ 709,419,762	$16,343,250,741	

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

NOTES TO FINANCIAL STATEMENTS

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 13,537,632,700
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	80,046
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,096,118,233
(4) Subtotal	15,633,830,979
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	705,529,877
(6) Exhibit 3, line 0399999, Column 2	-
(7) Policyholder dividend and coupon accumulations	-
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	-
(10) Other contract deposit funds	3,889,885
(11) Subtotal	709,419,762
(12) Combined total	$ 16,343,250,741

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, 2012 are as follows:

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

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2011 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary – new business	758,005	217,940
(3) Ordinary – renewal	20,574,343	45,528,537
(4) Credit life	-	-
(5) Group life	(393,066)	(393,066)
(6) Group annuity	-	-
(7) Total	$ 20,939,282	$ 45,353,411

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

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

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

NOTES TO FINANCIAL STATEMENTS

Separate account assets as of December 31, 2011 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Variable life	$ 8,178,919	$ -	$ 8,178,919
Variable universal life	73,825,046	-	73,825,046
Variable annuities	713,620,447	-	713,620,447
Fixed BOLI	3,852,296,407	61,022,420	3,913,318,827
Total	$ 4,647,920,819	$ 61,022,420	$ 4,708,943,239

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

   As of December 31, 2012 and 2011, the Company had a maximum guarantee for separate account liabilities of $3,795,868 and $13,153,588, respectively, and is related to the Company's variable annuity products. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2012	$ 52
b.	2011	$ -
c.	2010	$ -
d.	2009	$ -
e.	2008	$ -

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

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

For variable universal life contracts, the Company offers a secondary guarantee that the policy remains in force even if the policy account value is below zero.

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

In 2012 the Company started selling variable annuity contracts which offer an optional wealth transfer benefit (WTB). The WTB is calculated as 50% of the net of the gain in the contract less any withdrawals. The premiums charged each month are priced to be sufficient to cover any WTB payments, so a separate reserve is not held for the WTB. The benefit is 80% reinsured. As of December 31, 2012, this was not material as the net amount at risk was $21,000.

NOTES TO FINANCIAL STATEMENTS

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

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

Information regarding the separate accounts of the Company as of December 31, 2011 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, 2011	$ -	$ -	$ 71,367,626	$ 71,367,626
2. Reserves as of December 31, 2011 For accounts with assets at:				
a. Fair value	$ -	$ -	$ 790,829,506	$ 790,829,506
b. Amortized cost	1,924,661,808	1,927,634,599	-	3,852,296,407
c. Total reserves	$ 1,924,661,808	$ 1,927,634,599	$ 790,829,506	$ 4,643,125,913
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ -	$ -	$ -	$ -
b. With FV adjustment	-	-	-	-
c. At book value without FV adjustments and with current surrender charge of 5% or more	556,967,477	-	-	556,967,477
d. At fair value	-	-	790,829,506	790,829,506
e. At book value without FV adjustment and with current surrender charge less than 5%	1,367,694,331	1,927,634,599	-	3,295,328,930
f. Subtotal	1,924,661,808	1,927,634,599	780,829,506	4,643,125,913
g. Not subject to discretionary withdrawal	-	-	-	-
h. Total	$ 1,924,661,808	$ 1,927,634,599	$ 790,829,506	$ 4,643,125,913
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -

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

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

	2012	2011
a. Transfers to separate accounts (page 4, line 1.4)	$ 151,307,266	$ 146,251,381
b. Transfers from separate accounts (page 4, line 10)	(211,191,854)	(229,807,662)
c. Net transfers to (from) separate accounts (a)-(b)	$ 59,884,588)	$ (83,556,281)

2. Reconciling adjustments - -

3. Transfers as reported in the summary of operations of the life, accident and health annual statement (page 4,line 26) line (1(c) + 2) $ (59,884,588) $ (83,556,281)

NOTES TO FINANCIAL STATEMENTS

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2012 and December 31, 2011 was $1,234,000 and $1,113,000 respectively. The Company incurred $2,851,923 and paid $2,730,923 of loss/claim adjustment expenses in the current year, of which $850,299 was attributable to insured or covered events of prior years. For the year ended December 31, 2011, $2,698, 783 of loss/claim adjustment expense was incurred and $2,574,783 was paid, of which $653,702 was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Washington

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/15/2012

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 14.6 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda	Limited Liability Company

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

21.21 Rented from others	$	
21.22 Borrowed from others	$	
21.23 Leased from others	$	
21.24 Other	$	

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$	0
22.22 Amount paid as expenses	$	3,606,432
22.23 Other amounts paid	$	0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Pledged as collateral	$ 0
25.26	Placed under option agreements	$ 0
25.27	Letter stock or other securities restricted as to sale	$ 0
25.28	On deposit with state or other regulatory body	$ 5,626,040
25.29	Other	$ 0

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address
104123	White Mountains Advisors, LLC	200 Hubbard Road Guilford, CT 06437
138756	Pioneer Institutional Asset Management, Inc	60 State Street Boston, MA 02109-1820
106595	Wellington Management Company, LLP	280 Congress Street Boston, MA 02210
105820	Schroder Investment Management North America Inc	875 Third Avenue New York, NY 10022
123546	Prospector Partners, LLC	370 Church Street Guilford, Ct 06437

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
723682-10-0	Pioneer Fund A	207,910
724010-10-3	Pioneer Value Fund A	22,367
72375Q-10-8	Pioneer Mid Cap Value Fund A	31,459
72387W-40-8	Pioneer Growth Opportunities Fund A	215,682
72387P-72-6	Pioneer Government Income Fund A	448
723755-10-4	Pioneer Cash Reserves Fund A	2,747
87151Y-79-4	Symetra DFA International CORE	30,462,307
87151Y-81-0	Symetra DFA U.S. CORE Equity	27,935,582
29.2999 - Total		58,878,502

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Pioneer Fund A	John Wiley & Sons Inc	5,391	12/31/2012
Pioneer Fund A	Apple Inc	4,832	12/31/2012
Pioneer Fund A	Hershey Co	4,632	12/31/2012
Pioneer Fund A	Colgate - Palmolive Co	4,420	12/31/2012
Pioneer Fund A	Wells Fargo & Co	3,959	12/31/2012
Pioneer Value Fund A	Pfizer Inc	1,143	12/31/2012
Pioneer Value Fund A	Chevron Corp	1,012	12/31/2012
Pioneer Value Fund A	Microsoft Corp	995	12/31/2012
Pioneer Value Fund A	Merck & Co Inc	892	12/31/2012
Pioneer Value Fund A	Marathon Oil Corp	843	12/31/2012
Pioneer Mid Cap Value Fund A	Aflac Inc	712	12/31/2012
Pioneer Mid Cap Value Fund A	CIT Group Inc	695	12/31/2012
Pioneer Mid Cap Value Fund A	Cigna Corp	604	12/31/2012
Pioneer Mid Cap Value Fund A	Ensco PLC	603	12/31/2012
Pioneer Mid Cap Value Fund A	Capital One Financial Group	599	12/31/2012
Pioneer Growth Opportunities Fund A	Cabot Oil & Gas Corp	5,735	12/31/2012
Pioneer Growth Opportunities Fund A	Jazz Pharmeceuticals Plc	4,426	12/31/2012
Pioneer Growth Opportunities Fund A	Cinemark Holdings Inc	3,835	12/31/2012
Pioneer Growth Opportunities Fund A	WR Grace & Co	3,667	12/31/2012
Pioneer Growth Opportunities Fund A	Verifone Systems Inc	3,591	12/31/2012
Pioneer Government Income Fund A	Pefco	20	12/31/2012
Pioneer Government Income Fund A	FN 958945	17	12/31/2012
Pioneer Government Income Fund A	FNA 2001-M2 Z1	16	12/31/2012
Pioneer Government Income Fund A	TVA 5.5 06/15/38	15	12/31/2012
Pioneer Government Income Fund A	T 1.875 08/31/17	13	12/31/2012
Pioneer Cash Reserves Fund A	LWR Neches VY DEV-Var	129	12/31/2012
Pioneer Cash Reserves Fund A	Loudoun IDA VAR-A-How	120	12/31/2012
Pioneer Cash Reserves Fund A	Harris Hlth -A1-RF-Met	106	12/31/2012
Pioneer Cash Reserves Fund A	Minneapolis Hlth -B1-A	76	12/31/2012
Pioneer Cash Reserves Fund A	B O 01/31/13	71	12/31/2012
Symetra DFA International CORE	DFA INVT DIMENSIONS GROUP INC INTL SMCAP VAL	7,714,924	12/31/2012
Symetra DFA International CORE	DFA INVT DIMENSIONS GROUP INC VA INTL SMALL	1,486,005	12/31/2012
Symetra DFA International CORE	ROYAL DUTCH SHELL PLC	355,159	12/31/2012
Symetra DFA International CORE	HSBC HLDGS PLC	312,795	12/31/2012
Symetra DFA International CORE	NOVARTIS AG	295,967	12/31/2012
Symetra DFA U.S. CORE Equity	DFA INVT DIMENSIONS GROUP INC US SML CAP	5,698,169	12/31/2012
Symetra DFA U.S. CORE Equity	EXXON MOBIL CORP	553,920	12/31/2012
Symetra DFA U.S. CORE Equity	GENERAL ELECTRIC CO	380,318	12/31/2012
Symetra DFA U.S. CORE Equity	APPLE INC	373,121	12/31/2012
Symetra DFA U.S. CORE Equity	CHEVRON CORP NEW	367,676	12/31/2012

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	16,193,437,054	18,404,765,363	2,211,328,309
30.2 Preferred stocks	97,182,787	94,898,151	(2,284,636)
30.3 Totals	16,290,619,841	18,499,663,514	2,209,043,673

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

The Company has elected to use the same pricing methodology and sources as utilized for obtaining GAAP fair values 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. ...

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

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

32.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 1,406,775

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

1 Name	2 Amount Paid
Fitch Ratings	390,000
Moody's Investor Service	422,000
Standard and Poors	393,646

34.1 Amount of payments for legal expenses, if any? $ 5,019,614

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 36,322

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

1 Name	2 Amount Paid
American Council of Life Insurers	36,322

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	496,125,186	436,406,506
2.2	Premium Denominator	1,955,281,199	2,626,706,035
2.3	Premium Ratio (2.1/2.2)	0.254	0.166
2.4	Reserve Numerator	143,083,544	145,918,263
2.5	Reserve Denominator	15,868,952,987	15,328,818,170
2.6	Reserve Ratio (2.4/2.5)	0.009	0.010

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 $ 3,420,304

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

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

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 645,323,888

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,012,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Return of Premium	None	N/A	N/A	323,782,560		N/A	None	
5, 6, & 8 Yr Ratchet	None	N/A	N/A	864,419,457		N/A	None	
Wealth Transfer Benefit	None	N/A	N/A	1,122,866		N/A	80%	

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

10.1 Amount of loss reserves established by these annuities during the current year: ..... $ 22,113,165

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)
ST PAUL FIRE & MARINE INS CO, TUCKER, GA	4,000,000
MARYLAND MEDICINE COMPREHENSIVE INSURANCE, WA	1,782,288
WESTFIELD INS CO, WESTFIELD CENTER, OH	1,772,025
CONTINENTAL CASUALTY COMPANY, CHICAGO, IL	1,112,375
ARCH INSURANCE COMPANY, JERSEY CITY, NJ	1,000,000
STATE FARM GENERAL INS CO, BLOOMINGTON, IL	919,316
HARTFORD INSURANCE COMPANY OF THE MIDWEST, INDIANAPOLIS, IN	621,171
COLUMBIA CASUALTY COMPANY, CHICAGO, IL	512,108
AMERICAN BANKERS INSURANCE COMPANY OF FL, SCOTTSDALE, AZ	500,000
EVANSTON INSURANCE COMPANY, DEERFIELD, IL	460,300
PHYSICIANS INSURANCE A MUTUAL COMPANY, SEATTLE, WA	395,000
FRANKENMUTH MUTUAL INS CO, FRANKENMUTH, MI	377,188
NORCAL MUTUAL INS CO, SAN FRANCISCO, CA	352,000
HDI-GERLING AMERICA INSURANCE COMPANY, CHICAGO, IL	350,000
CNA CONTINENTAL CASUALTY COMPANY, CHICAGO, IL	326,348
SUNDERLAND MARINE MUTUAL INSURANCE CO LTD, DURHAM, UK	315,000
SOUTHERN STATES INSURANCE EXCHANGE, RICHMOND, VA	280,448
EVEREST INDEMNITY INSURANCE COMPANY, WA	257,624

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2012	2 2011	3 2010	4 2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	17,939,268	18,193,854	18,528,328	19,020,471	19,733,924
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	28,900,595	29,744,029	30,506,015	30,771,622	31,403,831
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	9,006,748	6,240,421	5,825,560	5,123,578	4,564,425
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	55,846,611	54,178,303	54,859,903	54,915,671	55,702,180
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	243,971	197,500	185,411	225,733	215,298
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,146,745	1,225,916	2,001,597	2,039,543	1,807,259
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	3,166,974	871,306	2,142,608	754,430	671,428
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	4,557,690	2,294,722	4,329,615	3,019,705	2,693,985
	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)	152,279,805	162,471,332	122,730,638	107,237,716	109,129,172
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,206,886,656	1,934,623,220	1,961,170,935	2,214,579,089	1,619,646,021
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	10,122,561	8,558,424	468,488,938	33,881,818	29,250,652
17.2	Group annuities (Line 20.4, Col. 7)	35,490,957	38,891,000	44,355,860	57,431,734	82,173,596
18.1	A & H-group (Line 20.4, Col. 8)	549,791,036	481,220,079	414,589,217	413,784,869	433,825,468
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	710,184	941,980	904,846	1,012,330	1,120,123
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	1,955,281,199	2,626,706,035	3,012,240,434	2,827,927,555	2,275,145,032
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	20,571,003,954	20,062,590,010	18,543,130,015	16,677,637,195	14,924,593,061
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	18,736,018,288	18,285,384,893	16,798,091,433	15,262,202,090	13,745,618,402
23.	Aggregate life reserves (Page 3, Line 1)	15,770,255,239	15,260,513,580	13,818,477,506	12,263,550,221	10,579,100,461
24.	Aggregate A & H reserves (Page 3, Line 2)	6,145,836	4,805,800	4,723,814	5,440,087	5,744,537
25.	Deposit-type contract funds (Page 3, Line 3)	2,093,083,853	2,096,118,233	2,194,027,627	2,308,884,223	2,419,277,104
26.	Asset valuation reserve (Page 3, Line 24.01)	257,907,575	217,763,677	182,926,909	119,046,100	112,732,854
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)	1,907,619,313	1,817,836,558	1,747,304,900	1,410,435,105	1,173,974,659
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	671,813,375	1,536,428,827	1,703,626,580	1,796,144,574	1,163,028,237
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,173,963,504	2,043,534,014	1,937,378,378	1,535,864,935	1,292,670,223
31.	Authorized control level risk - based capital	223,606,404	223,478,420	202,186,198	185,719,736	167,811,225
	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)	80.4	82.7	86.5	89.4	84.8
33.	Stocks (Lines 2.1 and 2.2)	3.5	2.9	2.0	1.8	5.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.4	12.2	9.1	7.3	6.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0		
36.	Cash, cash equivalents and short-term investments (Line 5)	0.1	0.6	0.9	0.3	2.1
37.	Contract loans (Line 6)	0.4	0.4	0.4	0.5	0.5
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	XXX	XXX
39.	Other invested assets (Line 8)	1.2	1.2	1.0	0.7	0.8
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)				XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)				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 2012	2 2011	3 2010	4 2009	5 2008
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	157,541,018	89,015,485	83,160,665	76,998,356	56,784,961
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	157,541,018	89,015,485	83,160,665	76,998,356	56,784,961
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	60,762,652	63,694,352	49,613,456	75,323,498	128,483,550
53.	Total admitted assets (Page 2, Line 28, Col. 3)	25,467,845,135	24,771,533,249	23,192,365,853	20,799,084,104	18,646,102,949
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,053,423,321	1,052,803,397	1,005,823,232	947,509,167	842,865,956
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(29,888,603)	(4,026,056)	507,412	(86,414,574)	(62,512,059)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	39,991,767	961,563	31,102,942	34,790,609	(72,916,349)
57.	Total of above Lines 54, 55 and 56	1,063,526,485	1,049,738,904	1,037,433,586	895,885,202	707,437,548
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	1,577,131,232	1,404,667,163	1,207,705,859	1,200,222,368	1,207,538,400
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	360,390,416	306,172,339	269,937,622	283,497,122	288,810,008
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	60,679,514	90,593,895	49,414,297	(103,398,048)	(8,218,833)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	1,340,035	81,987	(716,273)	(304,451)	(441,186)
62.	Dividends to policyholders (Line 30, Col. 1)	3,784	4,133	4,301	5,164	4,090
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	18.3	13.2	10.7	11.8	13.6
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.7	5.2	6.1	7.3	6.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	65.7	71.0	64.9	68.3	66.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	26.8	26.7	26.0	25.3	25.6
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	129,441,439	84,818,264	74,658,778	82,445,199	68,895,303
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	145,618,166	100,884,167	99,729,114	113,989,371	90,064,560
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	597,420	550,233	646,432	1,006,162	1,176,223
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	861,849	886,068	1,440,450	1,298,378	1,145,044
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	17,679,151	29,902,144	35,711,283	35,945,212	31,139,357
74.	Ordinary - individual annuities (Col. 4)	209,772,348	68,328,467	117,943,580	55,806,955	27,278,316
75.	Ordinary-supplementary contracts (Col. 5)	(171,969)	125,304	(32,823)	2,876	257,792
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(1,760,420)	5,821,014	(209,012)	2,909,520	1,325,272
78.	Group annuities (Col. 8)	6,251,565	10,041,168	5,494,220	7,533,967	4,849,982
79.	A & H-group (Col. 9)	50,461,578	45,311,271	34,388,753	27,236,181	33,894,842
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	(45,425)	331,034	669,146	32,130	474,661
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	282,186,828	159,860,403	193,965,147	129,466,841	99,220,222

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2012

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	192,769,599		15,351,822		208,121,421
2. Annuity considerations	1,207,845,794		35,490,957		1,243,336,751
3. Deposit-type contract funds	149,684,929	XXX	31,034,668	XXX	180,719,597
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	1,550,300,322		81,877,447		1,632,177,769
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,433				3,433
6.2 Applied to pay renewal premiums	354				354
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	290				290
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	4,077				4,077
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)	4,077				4,077
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	130,803,821		12,445,822		143,249,643
10. Matured endowments	125,002				125,002
11. Annuity benefits	302,546,937		7,966,240		310,513,177
12. Surrender values and withdrawals for life contracts	1,046,918,689		115,154,323		1,162,073,012
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	406,696				406,696
15. Totals	1,480,801,146		135,566,385		1,616,367,530
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	207	17,636,105			5	1,197,976			212	18,834,081
17. Incurred during current year	1,576	126,759,716			427	11,285,346			2,003	138,045,061
Settled during current year:										
18.1 By payment in full	1,639	130,928,823			427	12,445,822			2,066	143,374,645
18.2 By payment on compromised claims										
18.3 Totals paid	1,639	130,928,823			427	12,445,822			2,066	143,374,645
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,639	130,928,823			427	12,445,822			2,066	143,374,645
19. Unpaid Dec. 31, current year (16+17-18.6)	144	13,466,997			5	37,500			149	13,504,497
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	230,114	47,722,128,149		(a)	4,718	6,236,062,947			234,832	53,958,191,096
21. Issued during year	5,624	1,390,715,825			172	3,166,973,645			5,796	4,557,689,470
22. Other changes to in force (Net)	(16,036)	(2,485,356,686)			(423)	(399,695,004)			(16,459)	(2,885,051,690)
23. In force December 31 of current year	219,702	46,627,487,288		(a)	4,467	9,003,341,588			224,169	55,630,828,876

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	549,364,239	556,726,460		345,907,907	377,440,916
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)	730,968	730,374		588,453	842,862
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)	730,968	730,374		588,453	842,862
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	550,095,207	557,456,834		346,496,360	378,283,778

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 37,209 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			233,278	47,937,883			1,033	130,044	6,240,421	54,178,304
2.	Issued during year			5,624	1,390,716			172	43,299	3,166,974	4,557,690
3.	Reinsurance assumed			737	4,234						4,234
4.	Revived during year				190,899				2	117	191,016
5.	Increased during year (net)				52,767				(1,085)	81,908	134,675
6.	Subtotals, Lines 2 to 5			6,361	1,638,616			172	42,216	3,248,999	4,887,615
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)			239,639	49,576,499			1,205	172,260	9,489,420	59,065,919
	Deductions during year:										
10.	Death			1,511	125,034			XXX	3	140	125,174
11.	Maturity			44	270			XXX			270
12.	Disability							XXX			
13.	Expiry			2,368	255,419						255,419
14.	Surrender			11,511	2,067,826			1	136	6,561	2,074,387
15.	Lapse			1,339	175,249			258	10,398	438,937	614,186
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				105,225				31	37,034	142,259
18.	Reinsurance			250	7,613						7,613
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			17,023	2,736,636			259	10,568	482,672	3,219,308
21.	In force end of year (Line 9 minus Line 20)			222,616	46,839,863			946	161,692	9,006,748	55,846,611
22.	Reinsurance ceded end of year	XXX		XXX	21,266,017	XXX		XXX	XXX	2,860,206	24,126,223
23.	Line 21 minus Line 22	XXX		XXX	25,573,846	XXX	(b)	XXX	XXX	6,146,542	31,720,388
	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	20
25.	Other paid-up insurance			8,193	58,075
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			3,592	192,949
28.	Term policies - other	3,096	1,146,745	101,231	28,310,630
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	389,879
31.	Totals (Lines 27 to 30)	3,096	1,146,745	104,823	28,893,458
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	972	7,137
34.	Totals, whole life and endowment	2,528	243,971	116,821	17,939,268
35.	Totals (Lines 31 to 34)	5,624	1,390,716	222,616	46,839,863

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	1,390,716		46,839,715	148
38.	Credit Life (Group and Individual)				
39.	Group	3,166,974		9,006,747	
40.	Totals (Lines 36 to 39)	4,557,690		55,846,462	148

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	161,692	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)	180,199

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	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certifi-cates	Amount of Insurance (a)
48.	Waiver of Premium			14,432	1,257,738			147,162	6,165,299
49.	Disability Income			333	438				
50.	Extended Benefits			XXX	XXX				
51.	Other			1	10				
52.	Total		(b)	14,766	(b) 1,258,186		(b)	147,162	(b) 6,165,299

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2	18		
2.	Issued during year		3		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2	21		
	Deductions during year:				
6.	Decreased (net)		3		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		3		
9.	In force end of year	2	18		
10.	Amount on deposit	77,417	(a) 1,035,379		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 8,508	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	44,456	147,124	5,869	30,722
2.	Issued during year	1,565	12,704	1	903
3.	Reinsurance assumed				
4.	Increased during year (net)		1,176		144
5.	Totals (Lines 1 to 4)	46,021	161,004	5,870	31,769
	Deductions during year:				
6.	Decreased (net)	3,186	12,371	263	3,784
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3,186	12,371	263	3,784
9.	In force end of year	42,835	148,633	5,607	27,985
	Income now payable:				
10.	Amount of income payable	(a) 574,017,412	XXX	XXX	(a) 8,298,360
	Deferred fully paid:				
11.	Account balance	XXX	(a) 8,374,841,896	XXX	(a) 53,237,683
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,724,992,545	XXX	(a) 875,076,811

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	1,050,663	436,913,334			1,012	722,301
2.	Issued during year	318,098	151,541,731				
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,368,761	XXX		XXX	1,012	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	169,786	XXX		XXX	80	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	169,786	XXX		XXX	80	XXX
10.	In force end of year	1,198,975	(a) 589,644,716		(a)	932	(a) 654,737

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	697	98
2.	Issued during year	2	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	699	98
	Deductions During Year:		
6.	Decreased (net)	53	6
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	53	6
9.	In force end of year	646	92
10.	Amount of account balance	(a) 123,703,444	(a) 255,723

(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	233,980,663
2.	Current year's realized pre-tax capital gains/(losses) of $ 32,665,392 transferred into the reserve net of taxes of $ 11,432,891	21,232,501
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)	255,213,164
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	32,838,915
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	222,374,249

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	30,427,902	2,411,013		32,838,915
2.	2013	28,739,931	4,016,697		32,756,628
3.	2014	26,053,797	3,315,659		29,369,456
4.	2015	23,115,057	2,813,382		25,928,439
5.	2016	20,172,883	2,300,303		22,473,186
6.	2017	17,891,028	1,745,285		19,636,313
7.	2018	15,894,688	1,336,665		17,231,353
8.	2019	13,587,236	1,060,158		14,647,394
9.	2020	11,094,577	764,824		11,859,401
10.	2021	8,789,064	466,028		9,255,092
11.	2022	6,792,349	150,578		6,942,927
12.	2023	5,686,293	(11,119)		5,675,174
13.	2024	4,612,005	1,274		4,613,279
14.	2025	4,449,316	16,991		4,466,307
15.	2026	3,887,902	28,891		3,916,793
16.	2027	3,396,520	44,239		3,440,759
17.	2028	2,752,375	60,141		2,812,516
18.	2029	2,107,555	76,573		2,184,128
19.	2030	1,501,151	95,706		1,596,857
20.	2031	939,671	114,612		1,054,283
21.	2032	556,341	135,441		691,782
22.	2033	586,104	131,657		717,761
23.	2034	433,293	101,304		534,597
24.	2035	250,536	68,474		319,010
25.	2036	182,422	35,023		217,445
26.	2037	76,241	(284)		75,957
27.	2038	11,915	(16,393)		(4,478)
28.	2039	(1,121)	(12,991)		(14,112)
29.	2040	(4,363)	(9,588)		(13,951)
30.	2041	(2,004)	(6,186)		(8,190)
31.	2042 and Later		(1,856)		(1,856)
32.	Total (Lines 1 to 31)	233,980,663	21,232,501		255,213,164

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	163,404,879	22,064,334	185,469,213	28,244,160	4,050,305	32,294,464	217,763,677
2.	Realized capital gains/(losses) net of taxes - General Account	(20,705,392)	(778,875)	(21,484,267)	(2,779,555)	2	(2,779,553)	(24,263,820)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(922,917)		(922,917)				(922,917)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account							
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	2,635,989		2,635,989	26,890,074	(401,674)	26,488,400	29,124,389
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	37,502,105	9,689,211	47,191,316		1,301,373	1,301,373	48,492,689
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	181,914,664	30,974,670	212,889,334	52,354,679	4,950,007	57,304,686	270,194,020
9.	Maximum reserve	172,005,805	28,776,436	200,782,241	68,367,875	4,574,391	72,942,266	273,724,507
10.	Reserve objective	119,107,761	18,173,822	137,281,583	68,367,875	3,112,343	71,480,218	208,761,801
11.	20% of (Line 10 - Line 8)	(12,561,381)	(2,560,170)	(15,121,550)	3,202,639	(367,533)	2,835,107	(12,286,444)
12.	Balance before transfers (Lines 8 + 11)	169,353,283	28,414,500	197,767,783	55,557,318	4,582,474	60,139,792	257,907,575
13.	Transfers				8,083	(8,083)		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)	169,353,283	28,414,500	197,767,783	55,565,401	4,574,391	60,139,792	257,907,575

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	924,922,851	XXX	XXX	924,922,851	0.0000		0.0000		0.0000	
2.	1	Highest Quality	7,638,714,361	XXX	XXX	7,638,714,361	0.0004	3,055,486	0.0023	17,569,043	0.0030	22,916,143
3.	2	High Quality	6,428,606,035	XXX	XXX	6,428,606,035	0.0019	12,214,351	0.0058	37,285,915	0.0090	57,857,454
4.	3	Medium Quality	584,779,615	XXX	XXX	584,779,615	0.0093	5,438,450	0.0230	13,449,931	0.0340	19,882,507
5.	4	Low Quality	447,461,027	XXX	XXX	447,461,027	0.0213	9,530,920	0.0530	23,715,434	0.0750	33,559,577
6.	5	Lower Quality	82,164,963	XXX	XXX	82,164,963	0.0432	3,549,526	0.1100	9,038,146	0.1700	13,968,044
7.	6	In or Near Default	23,537,885	XXX	XXX	23,537,885	0.0000		0.2000	4,707,577	0.2000	4,707,577
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	16,130,186,737	XXX	XXX	16,130,186,737	XXX	33,788,734	XXX	105,766,047	XXX	152,891,302
		PREFERRED STOCK										
10.	1	Highest Quality	16,843,715	XXX	XXX	16,843,715	0.0004	6,737	0.0023	38,741	0.0030	50,531
11.	2	High Quality	80,339,072	XXX	XXX	80,339,072	0.0019	152,644	0.0058	465,967	0.0090	723,052
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	97,182,787	XXX	XXX	97,182,787	XXX	159,382	XXX	504,707	XXX	773,583
		SHORT - TERM BONDS										
18.		Exempt Obligations	3,371	XXX	XXX	3,371	0.0000		0.0000		0.0000	
19.	1	Highest Quality	62,969,459	XXX	XXX	62,969,459	0.0004	25,188	0.0023	144,830	0.0030	188,908
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality	277,487	XXX	XXX	277,487	0.0093	2,581	0.0230	6,382	0.0340	9,435
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)	63,250,317	XXX	XXX	63,250,317	XXX	27,768	XXX	151,212	XXX	198,343

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	104,186	XXX	XXX	104,186	0.0004	42	0.0023	240	0.0030	313
27.	1	Highest Quality	1,065,390	XXX	XXX	1,065,390	0.0004	426	0.0023	2,450	0.0030	3,196
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	1,169,576	XXX	XXX	1,169,576	XXX	468	XXX	2,690	XXX	3,509
34.		Total (Lines 9 + 17 + 25 + 33)	16,291,789,417	XXX	XXX	16,291,789,417	XXX	33,976,352	XXX	106,424,656	XXX	153,866,736
		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	2,885,826,336		XXX	2,885,826,336	0.0032 (a)	9,234,644	0.0060 (a)	17,314,958	0.0095 (a)	27,415,350
40.		In Good Standing With Restructured Terms	1,067,329		XXX	1,067,329	0.0179 (b)	19,105	0.0397 (b)	42,373	0.0640 (b)	68,309
		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)	2,886,893,665		XXX	2,886,893,665	XXX	9,253,749	XXX	17,357,331	XXX	27,483,659
52.		Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	2,886,893,665		XXX	2,886,893,665	XXX	9,253,749	XXX	17,357,331	XXX	27,483,659

(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	436,390,582	XXX	XXX	436,390,582	0.0000		0.1381 (d)	60,265,539	0.1381 (d)	60,265,539
2.		Unaffiliated - Private	174,032	XXX	XXX	174,032	0.0000		0.1600	27,845	0.1600	27,845
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	95,429,549	XXX	XXX	95,429,549	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)	62,111,469	XXX	XXX	62,111,469	0.0000		0.1300	8,074,491	0.1300	8,074,491
17.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18.		Total Common Stock (Sum of Lines 1 through 17)	594,105,632			594,105,632	XXX		XXX	68,367,875	XXX	68,367,875
		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	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	34,900,628	XXX	XXX	34,900,628	0.0004	13,960	0.0023	80,271	0.0030	104,702
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)	34,900,628	XXX	XXX	34,900,628	XXX	13,960	XXX	80,271	XXX	104,702
		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	200,345,307			200,345,307	0.0063	1,262,175	0.0120	2,404,144	0.0190	3,806,561
68.		State Low Income Housing Tax Credit	872,867			872,867	0.0273	23,829	0.0600	52,372	0.0975	85,105
69.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70.		Total LIHTC	201,218,174			201,218,174	XXX	1,286,005	XXX	2,456,516	XXX	3,891,665
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	2,951,945	XXX		2,951,945	0.0000		0.1300	383,753	0.1300	383,753
72.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73.		Total All Other (Sum of Lines 71 + 72)	2,951,945	XXX		2,951,945	XXX		XXX	383,753	XXX	383,753
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	239,070,747			239,070,747	XXX	1,299,965	XXX	2,920,540	XXX	4,380,120

(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
0599999. Death Claims - Disposed Of							XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year							XXX
AA3957940	12L0177	MN	2012	500,000		500,000	Misrepresentation on policy application
2799999. Death Claims - Ordinary				500,000		500,000	XXX
3199999. Death Claims - Resisted				500,000		500,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				500,000		500,000	XXX
5399999 - Totals				500,000		500,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	550,252,885	XXX	549,542,701	XXX		XXX		XXX		XXX	710,184	XXX		XXX		XXX		XXX
2. Premiums earned	550,258,078	XXX	549,542,863	XXX		XXX		XXX		XXX	715,215	XXX		XXX		XXX		XXX
3. Incurred claims	360,976,006	65.6	360,169,558	65.5							806,448	112.8						
4. Cost containment expenses	413	0.0	413	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	360,976,419	65.6	360,169,971	65.5							806,448	112.8						
6. Increase in contract reserves	759,639	0.1	820,517	0.1							(60,878)	(8.5)						
7. Commissions (a)	44,831,239	8.1	44,827,922	8.2							3,317	0.5						
8. Other general insurance expenses	88,485,975	16.1	88,265,865	16.1							220,110	30.8						
9. Taxes, licenses and fees	14,027,290	2.5	14,003,633	2.5							23,657	3.3						
10. Total other expenses incurred	147,344,504	26.8	147,097,420	26.8							247,084	34.5						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	41,177,516	7.5	41,454,955	7.5							(277,439)	(38.8)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	41,177,516	7.5	41,454,955	7.5							(277,439)	(38.8)						
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	114,894	2,127				112,767			
2. Advance premiums	2,791,605	2,791,605							
3. Reserve for rate credits									
4. Total premium reserves, current year	2,906,499	2,793,732				112,767			
5. Total premium reserves, prior year	2,762,305	2,644,507				117,798			
6. Increase in total premium reserves	144,194	149,225				(5,031)			
B. Contract Reserves:									
1. Additional reserves (a)	4,763,513	3,164,908				1,598,605			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	4,763,513	3,164,908				1,598,605			
4. Total contract reserves, prior year.	4,003,874	2,344,391				1,659,483			
5. Increase in contract reserves	759,639	820,517				(60,878)			
C. Claim Reserves and Liabilities:									
1. Total current year	144,236,079	143,085,695				1,150,384			
2. Total prior year	146,480,015	145,618,166				861,849			
3. Increase	(2,243,936)	(2,532,471)				288,535			

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	129,636,245	129,441,439				194,806			
1.2 On claims incurred during current year	233,583,697	233,260,590				323,107			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	402,614					402,614			
2.2 On claims incurred during current year	143,833,465	143,085,695				747,770			
3. Test:									
3.1 Lines 1.1 and 2.1	130,038,859	129,441,439				597,420			
3.2 Claim reserves and liabilities, December 31, prior year	146,480,015	145,618,166				861,849			
3.3 Line 3.1 minus Line 3.2	(16,441,156)	(16,176,727)				(264,429)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	22,457,458	22,457,458							
2. Premiums earned	16,473,690	16,473,690							
3. Incurred claims	11,100,077	11,100,077							
4. Commissions	1,556,879	1,556,879							
B. Reinsurance Ceded:									
1. Premiums written	21,360,808	21,320,618				40,190			
2. Premiums earned	23,434,051	23,411,148				22,903			
3. Incurred claims	28,407,848	28,371,435				36,413			
4. Commissions	203,919	203,919							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	376,538,380		1,745,397	378,283,777
2. Beginning Claim Reserves and Liabilities	172,270,302		1,393,498	173,663,800
3. Ending Claim Reserves and Liabilities	203,803,310		1,647,906	205,451,216
4. Claims Paid	345,005,372		1,490,989	346,496,361
B. Assumed Reinsurance:				
5. Incurred Claims	11,100,077			11,100,077
6. Beginning Claim Reserves and Liabilities	29,752,758			29,752,758
7. Ending Claim Reserves and Liabilities	523,636			523,636
8. Claims Paid	40,329,199			40,329,199
C. Ceded Reinsurance:				
9. Incurred Claims	28,371,435		36,413	28,407,848
10. Beginning Claim Reserves and Liabilities	56,800,314		546,158	57,346,472
11. Ending Claim Reserves and Liabilities	65,037,580		502,764	65,540,344
12. Claims Paid	20,134,169		79,807	20,213,976
D. Net:				
13. Incurred Claims	359,267,022		1,708,984	360,976,006
14. Beginning Claim Reserves and Liabilities	145,222,746		847,340	146,070,086
15. Ending Claim Reserves and Liabilities	139,289,366		1,145,142	140,434,508
16. Claims Paid	365,200,402		1,411,182	366,611,584
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	359,267,435		1,708,984	360,976,419
18. Beginning Reserves and Liabilities	145,222,746		847,340	146,070,086
19. Ending Reserves and Liabilities	139,289,366		1,145,142	140,434,508
20. Paid Claims and Cost Containment Expenses	365,200,815		1,411,182	366,611,997

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total General Account - Affiliates											
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I		2,908,305	3,440			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	3,170,946		30,229			
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	30,345,948		132,000	182,709		
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	182,029,618	84,466,119		5,000		84,466,119
0499999. General Account - U.S. Non-Affiliates						215,546,512	87,374,424	165,669	187,709		84,466,119
0699999. Total General Account - Non-Affiliates						215,546,512	87,374,424	165,669	187,709		84,466,119
0799999. Total General Account						215,546,512	87,374,424	165,669	187,709		84,466,119
1099999. Total Separate Accounts - Affiliates											
1399999. Total Separate Accounts - Non-Affiliates											
1499999. Total Separate Accounts											
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						215,546,512	87,374,424	165,669	187,709		84,466,119
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)											
1799999 - Totals						215,546,512	87,374,424	165,669	187,709		84,466,119

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - Affiliates											
60895	35-0145825	07/01/2011	American United Life Insurance Company	IN	CO/G	15,999,783			433,144		
77828	57-0523959	01/01/2008	Companion Life Insurance Company	SC	OTH/G	473,907			90,492		
0499999. U.S. Non-Affiliates						16,473,690			523,636		
0699999. Total - Non-Affiliates						16,473,690			523,636		
0799999. Total U.S. (Sum of 0199999 and 0499999)						16,473,690			523,636		
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)											
0999999 - Totals						16,473,690			523,636		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - Affiliates						
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	MO	50,353	
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	MO		37,500
97071	13-3126819	03/01/2003	Generali USA Life Reassurance Company	MO		400,000
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	MO	32,001	8,500
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT		60,750
70815	06-0838648	01/01/2006	Hartford Life & Accident Insurance Company	CT	548,443	711,952
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Company	IN	5,837	
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	202,324	
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	225,027	475,000
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	50,258	
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	1,053,363	1,300,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	65,086	80,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	160,004	393,125
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		39,785
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO		494,250
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		30,000
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	NC	5,963	22,500
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE		53,125
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	125,028	100,000
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company	UT		766
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	3	75,000
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT		37,500
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	117,486	26,275
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	11,925	
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT		54,000
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	21,334	55,250
0499999. Life and Annuity - U.S. Non-Affiliates					2,674,435	4,455,278
0699999. Total Life and Annuity - Non-Affiliates					2,674,435	4,455,278
0799999. Total Life and Annuity					2,674,435	4,455,278
38776	13-2997499	10/01/2007	Sirius America Insurance Company	NY	30,098	397,102
0899999. Accident and Health - U.S. Affiliates					30,098	397,102
1099999. Total Accident and Health - Affiliates					30,098	397,102
00000	AA-9995055	01/01/1999	American Disability Reins. Underwriters Syndicate	ME		132,000
70815	06-0838648	01/01/2006	Hartford Life & Accident Insurance Company	CT		186,000
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	5,242	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	61,292	
88099	75-1608507	01/01/2008	Optimum Re Insurance Company	TX		2,448,878
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	48,328	
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	(44,765)	27
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO	1,478,112	92,540
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	120,490	
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	2,102,775	2,063,037
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO		147,396
68721	41-0808596	04/01/2004	Security Life Insurance Company	MN		196,616
1199999. Accident and Health - U.S. Non-Affiliates					3,771,474	5,266,494
1399999. Total Accident and Health - Non-Affiliates					3,771,474	5,266,494
1499999. Total Accident and Health					3,801,572	5,663,596
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					6,476,007	10,118,874
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						
1799999 Totals - Life, Annuity and Accident and Health					6,476,007	10,118,874

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized Affiliates													
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	ADB/L				1,555				
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	YRT/L	84,876,257	86,817	82,452	105,619				
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	YRT/L				129,713				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/L				12,989				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	CT	DIS/L				27				
86258	13-2572994	12/01/1986	General Re Life & Health Corporation	CT	YRT/L	22,373,879	53,855	50,598	115,917				
86258	13-2572994	01/01/1989	General Re Life & Health Corporation	CT	YRT/L	119,404	254	228	3,572				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	CT	DIS/L				906				
86258	13-2572994	06/01/2004	General Re Life & Health Corporation	CT	YRT/L	167,558,663	449,829	442,407	370,038				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	ADB/L				3,864				
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	YRT/L	127,425,263	119,349	113,258	142,095				
86258	13-2572994	09/01/2012	General Re Life & Health Corporation	CT	YRT/L	300,483	150						
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	MO	ADB/L				93				
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	MO	DIS/L				1,034				
97071	13-3126819	04/01/1985	Generali USA Life Reassurance Company	MO	YRT/L	3,756,647	4,046	4,807	50,881				
97071	13-3126819	07/01/1986	Generali USA Life Reassurance Company	MO	YRT/L	323,361	262	236	3,055				
97071	13-3126819	01/01/1988	Generali USA Life Reassurance Company	MO	YRT/L	300,000	897	5,046	(1,305)				
97071	13-3126819	01/01/1989	Generali USA Life Reassurance Company	MO	CO/L	6,747,735	8,378	7,810	65,790				
97071	13-3126819	01/01/1989	Generali USA Life Reassurance Company	MO	DIS/L				420				
97071	13-3126819	01/01/1993	Generali USA Life Reassurance Company	MO	DIS/L				160				
97071	13-3126819	01/01/1993	Generali USA Life Reassurance Company	MO	YRT/L	11,291,653	22,791	22,020	116,964				
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	MO	DIS/L				1,191				
97071	13-3126819	06/01/1996	Generali USA Life Reassurance Company	MO	YRT/L	30,726,727	28,139	29,968	140,242				
97071	13-3126819	01/01/1998	Generali USA Life Reassurance Company	MO	DIS/L				72				
97071	13-3126819	01/01/1998	Generali USA Life Reassurance Company	MO	YRT/L	74,426,131	236,335	247,562	186,731				
97071	13-3126819	03/01/2003	Generali USA Life Reassurance Company	MO	DIS/L				125				
97071	13-3126819	03/01/2003	Generali USA Life Reassurance Company	MO	YRT/L	40,153,771	141,281	128,890	127,760				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	MO	ADB/L				130				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	MO	CO/L	50,666,086	633,412	564,779	152,908				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	MO	DIS/L				610				
97071	13-3126819	01/01/2006	Generali USA Life Reassurance Company	MO	YRT/L	115,038	33	29	202				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	2,860,205,869	211,877	154,542	5,902,928				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/L	18,931,902			217,931			503,149	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/L	1,111			263				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	DIS/L				15				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/L	1,139,402	2,824	2,576	20,965				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/L	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ACO/L		4,664,758	4,863,388	122,988				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/L				1,239				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/L	124,100,740			967,622				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	ADB/L				141				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/L	37,935,972	176,116	259,520	92,530				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	DIS/L				543				
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Co.	IN	YRT/L	37,141			(11,117)				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/L	13,612,500	42,484	38,549	76,031				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/L				985				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/L	1,277,292,505	31,860,108	33,298,194	1,965,026				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	DIS/L				12,923				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/L	21,310,160	60,270	35,306	31,857				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/L	1,244,685	1,779	2,588	6,969				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/L				709				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/L				1,338				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/L	145,318,147	492,602	466,973	477,285				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	YRT/L				151,328				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/L	567,968			109				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	DIS/I				169				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	1,548,002	521	529	7,712				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	ADB/I				52				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	DIS/I				651				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	9,388,534	34,180	31,713	109,302				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	DIS/I				137				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	20,768,680	14,013	21,658	188,132				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I				4,283				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	2,870,395,906	52,755,894	53,945,695	6,144,073				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	DIS/I				40,917				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	4,984,984	6,571	6,348	31,621				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I				398				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	275,933,984	3,444,660	3,521,970	672,168				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	DIS/I				1,843				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	159,872	184	797	1,049				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	DIS/I				718				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	56,788,023	42,199	39,260	207,606				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I				3,685				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	6,446,233,800	151,040,802	145,218,272	12,833,583				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	DIS/I				47,537				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	10,400,130	1,438	1,655	20,709				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	275,081,196	4,163,999	4,147,123	939,795				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	DIS/I				1,072				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	YRT/I	39,038	3	3	41				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I				1,822				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	2,169,716,035	24,105,905	21,194,041	4,055,926				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	DIS/I				11,851				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	3,348,464	381	271	6,034				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ADB/I				173				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	35,479,048	2,520	2,109	126,976				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I				3,332				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	2,924,083,518	2,005,666	1,437,524	1,628,904				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I				3,446				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	136,195,302	132,588	124,744	165,410				
93572	43-1235868	09/01/2012	RGA Reinsurance Company	MO	YRT/I	3,724,490	980		34				
64688	75-6020048	03/01/2003	SCOR Life US Reinsurance Company	TX	YRT/I	3,000,000	8,422	9,887	(3,740)				
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	TX	ADB/I				23				
64688	75-6020048	07/01/2008	SCOR Life US Reinsurance Company	TX	YRT/I	13,006,173			14,029				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	TX	ADB/I				347				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	TX	YRT/I	195,224,318	121,205	91,635	86,134				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I				120				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	208,640,802	2,176,932	1,911,340	276,147				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I				902				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	778,259	96	68	857				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I				776				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	1,232,861,621	24,947,216	24,130,654	1,853,521				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I				6,969				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	11,529,603	9,706	8,974	18,242				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	3,548,480	2,219	2,012	24,028				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	ADB/I				28				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	40,060	128	1,100	1,432				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	216,030	2,906	2,467	5,514				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	324,000	6,218	5,917	9,861				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	99,000	3,432	3,702	3,565				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	519,097	1,090	994	13,582				

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I				180				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	DIS/I				2,714				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	20,524,985	19,181	18,562	207,247				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	823,728	1,478	2,538	16,004				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	DIS/I				467				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	3,291,070	19,576	21,819	44,319				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	DIS/I				475				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	4,313,429	6,504	5,948	38,412				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	815,303	7,162	6,489	19,136				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I				120				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	DIS/I				7,346				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	221,300,822	626,519	615,440	1,472,280				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	34,993,832		121	138,631				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I				566				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	208,408,821			1,510,456				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	YRT/I				21,656				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	CT	CAT/G				15,000				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	DIS/I				559				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	35,402,545	30,820	28,355	262,605				
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	CT	CAT/I				18,000				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I				292				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	126,692,934	1,855,254	1,598,400	320,175				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	DIS/I				942				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	4,765,575			25,009				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I				23				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	26,225,075	1,791	1,547	54,846				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I				461				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	484,274,154	313,211	213,556	355,141				
82627	06-0839705	06/18/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I				59				
82627	06-0839705	09/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	2,360,852	1,007		2				
86231	39-0989781	01/01/1980	Transamerica Life Insurance Company	IA	CO/I	62,500	1,446	2,381	6,082				
86231	39-0989781	01/01/1980	Transamerica Life Insurance Company	IA	YRT/I	84,752	2,845	2,757	3,918				
86231	39-0989781	02/01/1982	Transamerica Life Insurance Company	IA	YRT/I	1,063,369	1,964	1,894	21,567				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I				(203)				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	899,027,051	12,513,311	11,732,207	1,109,491				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I				6,455				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	10,086,748	11,125	327	28,648				
0499999. General Account - Authorized U.S. Non-Affiliates						24,121,533,194	319,743,914	310,936,529	47,057,812			503,149	
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	ADB/I				23				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	4,525,468	344	266	5,442				
0599999. General Account - Authorized Non-U.S. Non-Affiliates						4,525,468	344	266	5,465				
0699999. Total General Account - Authorized Non-Affiliates						24,126,058,662	319,744,258	310,936,795	47,063,277			503,149	
0799999. Total General Account Authorized						24,126,058,662	319,744,258	310,936,795	47,063,277			503,149	
1099999. Total General Account - Unauthorized Affiliates													
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	164,457			7,246				
1199999. General Account - Unauthorized U.S. Non-Affiliates						164,457			7,246				
00000	AA-3194154	05/01/2003	Ace Tempest Life Reinsurance	BMU	YRT/I				517,543				
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates									517,543				
1399999. Total General Account - Unauthorized Non-Affiliates						164,457			524,789				
1499999. Total General Account Unauthorized						164,457			524,789				
1799999. Total General Account - Certified Affiliates													
2099999. Total General Account - Certified Non-Affiliates													
2199999. Total General Account Certified													
2299999. Total General Account Authorized, Unauthorized and Certified						24,126,223,119	319,744,258	310,936,795	47,588,066			503,149	
2599999. Total Separate Accounts - Authorized Affiliates													

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2899999. Total Separate Accounts - Authorized Non-Affiliates													
2999999. Total Separate Accounts Authorized													
3299999. Total Separate Accounts - Unauthorized Affiliates													
3599999. Total Separate Accounts - Unauthorized Non-Affiliates													
3699999. Total Separate Accounts Unauthorized													
3999999. Total Separate Accounts - Certified Affiliates													
4299999. Total Separate Accounts - Certified Non-Affiliates													
4399999. Total Separate Accounts Certified													
4499999. Total Separate Accounts Authorized, Unauthorized and Certified													
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						24,121,697,651	319,743,914	310,936,529	47,065,058			503,149	
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						4,525,468	344	266	523,008				
4799999 - Totals						24,126,223,119	319,744,258	310,936,795	47,588,066			503,149	

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 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
38776	13-2997499	10/01/2007	Sirius America Insurance Company	NY	CO/G	756,659		5,146				
0199999. General Account - Authorized U.S. Affiliates						756,659		5,146				
0399999. Total General Account - Authorized Affiliates						756,659		5,146				
00000	AA-9995055	01/01/1999	American Disability Reinsurance Underwriters Syndicate (ADRUS)	ME	CO/G	4,605,216		52,826,216				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	620,176						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	2,316,207		2,026,379				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	5,643						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/L	40,190		541,999				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	663,047						
88099	75-1608507	01/01/2008	Optimum Reinsurance Insurance Company	TX	CO/G	100,350						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	1,912,898		600,374				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	OTH/G	(79,155)						
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	OTH/G	(67,149)						
93572	43-1235868	01/01/2011	RGA Reinsurance Company	MO	OTH/G	1,863,308						
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	OTH/G	832,651						
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	OTH/G	8,149,856						
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	382,316						
68721	41-0808596	04/01/2004	Security Life Insurance Company of America	MN	OTH/G	1,327,176						
70408	81-0170040	11/01/2005	Union Security Insurance Company	KS	CO/G	(83)		124,687				
0499999. General Account - Authorized U.S. Non-Affiliates						22,672,647		56,119,655				
0699999. Total General Account - Authorized Non-Affiliates						22,672,647		56,119,655				
0799999. Total General Account Authorized						23,429,306		56,124,801				
1099999. Total General Account - Unauthorized Affiliates												
1399999. Total General Account - Unauthorized Non-Affiliates												
1499999. Total General Account Unauthorized												
1799999. Total General Account - Certified Affiliates												
2099999. Total General Account - Certified Non-Affiliates												
2199999. Total General Account Certified												
2299999. Total General Account Authorized, Unauthorized and Certified						23,429,306		56,124,801				
2599999. Total Separate Accounts - Authorized Affiliates												
2899999. Total Separate Accounts - Authorized Non-Affiliates												
2999999. Total Separate Accounts Authorized												
3299999. Total Separate Accounts - Unauthorized Affiliates												
3599999. Total Separate Accounts - Unauthorized Non-Affiliates												
3699999. Total Separate Accounts Unauthorized												
3999999. Total Separate Accounts - Certified Affiliates												
4299999. Total Separate Accounts - Certified Non-Affiliates												
4399999. Total Separate Accounts Certified												
4499999. Total Separate Accounts Authorized, Unauthorized and Certified												
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						23,429,306		56,124,801				
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)												
4799999 - Totals						23,429,306		56,124,801				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity Affiliates									XXX	XXX	XXX					
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company		766		766									
0499999. General Account - Life and Annuity U.S. Non-Affiliates					766		766		XXX	XXX	XXX					
0699999. Total General Account - Life and Annuity Non-Affiliates					766		766		XXX	XXX	XXX					
0799999. Total General Account Life and Annuity					766		766		XXX	XXX	XXX					
1099999. Total General Account - Accident and Health Affiliates									XXX	XXX	XXX					
1399999. Total General Account - Accident and Health Non-Affiliates									XXX	XXX	XXX					
1499999. Total General Account Accident and Health									XXX	XXX	XXX					
1599999. Total General Account					766		766		XXX	XXX	XXX					
1899999. Total Separate Accounts - Affiliates									XXX	XXX	XXX					
2199999. Total Separate Accounts - Non-Affiliates									XXX	XXX	XXX					
2299999. Total Separate Accounts									XXX	XXX	XXX					
2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)					766		766		XXX	XXX	XXX					
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)									XXX	XXX	XXX					
2599999 - Total					766		766		XXX	XXX	XXX					

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	71,017	62,180	60,787	62,476	69,251
2.	Commissions and reinsurance expense allowances	8,255	8,340	8,813	9,835	12,994
3.	Contract claims	63,117	52,801	46,121	47,052	42,117
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	28	23	62	24	24
7.	Increase in aggregate reserve for life and accident and health contracts	10,569	9,563	15,053	18,708	26,439
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	8,772	6,512	6,696	6,810	7,369
9.	Aggregate reserves for life and accident and health contracts	375,753	365,184	355,621	340,568	321,860
10.	Liability for deposit-type contracts	116	146	189	259	337
11.	Contract claims unpaid	10,119	7,769	3,831	8,550	5,080
12.	Amounts recoverable on reinsurance	6,476	6,869	2,375	1,745	2,169
13.	Experience rating refunds due or unpaid	750	719	229		
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	904	819	831	868	1,101
16.	Unauthorized reinsurance offset					47
17.	Offset for reinsurance with Certified Reinsurers		XXX	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					393
19.	Letters of credit (L)					1
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		XXX	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)		XXX	XXX	XXX	XXX
24.	Letters of credit (L)		XXX	XXX	XXX	XXX
25.	Trust agreements (T)		XXX	XXX	XXX	XXX
26.	Other (O)		XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,055,138,016		20,055,138,016
2.	Reinsurance (Line 16)	92,749,639	(92,749,639)	
3.	Premiums and considerations (Line 15)	67,800,453	8,771,641	76,572,094
4.	Net credit for ceded reinsurance	XXX	469,965,163	469,965,163
5.	All other admitted assets (balance)	355,315,846		355,315,846
6.	Total assets excluding Separate Accounts (Line 26)	20,571,003,954	385,987,165	20,956,991,119
7.	Separate Account assets (Line 27)	4,896,841,181		4,896,841,181
8.	Total assets (Line 28)	25,467,845,135	385,987,165	25,853,832,300
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	15,776,401,075	375,753,119	16,152,154,194
10.	Liability for deposit-type contracts (Line 3)	2,093,083,853	115,939	2,093,199,792
11.	Claim reserves (Line 4)	157,711,459	10,118,873	167,830,332
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,669		3,669
13.	Premium & annuity considerations received in advance (Line 8)	3,179,244		3,179,244
14.	Other contract liabilities (Line 9)	223,228,748		223,228,748
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	766	(766)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	482,409,474		482,409,474
20.	Total liabilities excluding Separate Accounts (Line 26)	18,736,018,288	385,987,165	19,122,005,453
21.	Separate Account liabilities (Line 27)	4,819,207,534		4,819,207,534
22.	Total liabilities (Line 28)	23,555,225,822	385,987,165	23,941,212,987
23.	Capital & surplus (Line 38)	1,912,619,313	XXX	1,912,619,313
24.	Total liabilities, capital & surplus (Line 39)	25,467,845,135	385,987,165	25,853,832,300

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	375,753,119
26.	Claim reserves	10,118,873
27.	Policyholder dividends/reserves	
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	115,939
30.	Other contract liabilities	
31.	Reinsurance ceded assets	92,749,639
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	478,737,570
34.	Premiums and considerations	8,771,641
35.	Reinsurance in unauthorized companies	766
36.	Funds held under reinsurance treaties with unauthorized reinsurers	
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	
39.	Other ceded reinsurance payables/offsets	
40.	Total ceded reinsurance payable/offsets	8,772,407
41.	Total net credit for ceded reinsurance	469,965,163

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	2,431,166	35,704,469	4,179,117		42,314,751	1,073,210
2. Alaska	AK	L	1,015,865	2,060,472	15,345,798		18,422,135	585
3. Arizona	AZ	L	2,375,755	30,007,374	23,747,858		56,130,987	3,827,489
4. Arkansas	AR	L	1,630,515	8,920,391	3,702,965		14,253,871	1,092,730
5. California	CA	L	19,690,672	184,028,823	52,693,903		256,413,397	13,095,297
6. Colorado	CO	L	4,426,307	16,343,484	8,808,407		29,578,199	25,370,478
7. Connecticut	CT	L	3,029,250	22,500,019	6,734,103		32,263,373	2,881,713
8. Delaware	DE	L	213,881	248,914	487,552		950,348	1,999,965
9. District of Columbia	DC	L	94,646	2,921,732	2,057,559		5,073,937	
10. Florida	FL	L	17,252,686	140,121,577	51,227,512		208,601,774	17,061,319
11. Georgia	GA	L	4,668,562	33,398,305	14,548,201		52,615,069	4,632,109
12. Hawaii	HI	L	1,714,586	19,877,547	96,421		21,688,554	128,025
13. Idaho	ID	L	2,435,128	4,157,917	1,765,834		8,358,879	554,569
14. Illinois	IL	L	10,306,685	48,973,460	28,182,487		87,462,631	6,531,380
15. Indiana	IN	L	6,074,164	29,604,926	22,296,095		57,975,185	5,000,034
16. Iowa	IA	L	787,741	7,446,183	3,656,573		11,890,497	730,556
17. Kansas	KS	L	1,881,929	1,841,339	3,993,536		7,716,803	531,645
18. Kentucky	KY	L	3,021,892	21,305,858	4,133,850		28,461,600	531,083
19. Louisiana	LA	L	1,747,730	16,749,585	8,011,480		26,508,795	1,397,884
20. Maine	ME	L	294,288	4,935,194	1,925,261		7,154,742	311,578
21. Maryland	MD	L	2,466,172	20,592,955	25,250,893		48,310,021	1,459,594
22. Massachusetts	MA	L	848,928	12,175,315	17,581,245		30,605,487	4,140,034
23. Michigan	MI	L	4,308,140	47,785,482	13,773,912		65,867,534	4,830,527
24. Minnesota	MN	L	2,154,786	10,578,864	2,554,087		15,287,737	1,405,728
25. Mississippi	MS	L	1,812,485	12,002,237	2,400,035		16,214,757	302,931
26. Missouri	MO	L	4,516,976	8,637,835	7,259,586		20,414,396	1,949,909
27. Montana	MT	L	2,865,567	1,314,231	6,970,349		11,150,147	1,241,472
28. Nebraska	NE	L	557,103	1,571,776	4,872,570		7,001,448	465,615
29. Nevada	NV	L	800,383	4,960,085	2,817,944		8,578,412	622,067
30. New Hampshire	NH	L	267,659	2,117,272	3,557,305		5,942,237	1,696,357
31. New Jersey	NJ	L	1,101,760	34,299,616	16,613,690		52,015,066	4,139,012
32. New Mexico	NM	L	1,363,650	2,291,240	2,176,358		5,831,248	847,278
33. New York	NY	N	242,518	1,214,820	4,231,730		5,689,069	361,139
34. North Carolina	NC	L	3,775,305	47,858,801	11,374,919		63,009,026	443,410
35. North Dakota	ND	L	641,533	1,414,532	355,580		2,411,646	96,325
36. Ohio	OH	L	12,294,500	71,548,545	13,143,287		96,986,333	3,624,178
37. Oklahoma	OK	L	2,374,547	7,336,217	6,544,747		16,255,511	2,355,613
38. Oregon	OR	L	9,403,944	10,452,704	9,707,109		29,563,757	2,569,282
39. Pennsylvania	PA	L	26,267,461	42,974,807	13,923,247		83,165,515	4,041,600
40. Rhode Island	RI	L	655,622	1,143,846	774,334		2,573,802	65,487
41. South Carolina	SC	L	1,625,865	14,690,579	4,063,366		20,379,811	1,776,262
42. South Dakota	SD	L	561,384	6,519,169	291,617		7,372,170	
43. Tennessee	TN	L	5,491,310	44,472,534	14,753,722		64,717,566	4,159,816
44. Texas	TX	L	11,353,227	74,177,870	44,169,347		129,700,443	7,248,580
45. Utah	UT	L	1,238,711	5,156,239	7,488,848		13,883,798	1,461,262
46. Vermont	VT	L	31,227	583,717	1,348,962		1,963,906	457,377
47. Virginia	VA	L	2,543,500	31,205,370	11,629,926		45,378,796	586,121
48. Washington	WA	L	17,214,683	60,026,555	23,775,698		101,016,935	36,818,679
49. West Virginia	WV	L	1,070,017	18,416,074	1,043,481		20,529,572	1,484,374
50. Wisconsin	WI	L	1,933,275	13,472,104	15,263,827		30,669,206	2,900,601
51. Wyoming	WY	L	1,081,940	1,077,393	2,711,609		4,870,942	417,322
52. American Samoa	AS	N						
53. Guam	GU	N	978				978	
54. Puerto Rico	PR	N	757	300	60,924		61,981	
55. U.S. Virgin Islands	VI	N	6,427		9,528		15,955	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	53,468	100			53,568	
58. Aggregate Other Alien	OT	XXX	102,165	120,000	6,912		229,077	
59. Subtotal		(a) 50	208,121,421	1,243,336,751	550,095,207		2,001,553,379	180,719,597
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	290				290	
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	406,696		24,873		431,569	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	208,528,407	1,243,336,751	550,120,080		2,001,985,238	180,719,597
96. Plus reinsurance assumed		XXX	162,229	3,440	22,457,457		22,623,126	
97 Totals (All Business)		XXX	208,690,636	1,243,340,191	572,577,537		2,024,608,364	180,719,597
98. Less reinsurance ceded		XXX	46,441,573	955,771	21,360,808		68,758,152	
99. Totals (All Business) less Reinsurance Ceded		XXX	162,249,063	1,242,384,420	(b) 551,216,729		1,955,850,212	180,719,597
DETAILS OF WRITE-INS								
58001. Other Alein		XXX	102,165	120,000	6,912		229,077	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	102,165	120,000	6,912		229,077	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	2,431,166	35,704,469			1,073,210	39,208,844
2. Alaska	AK	1,015,865	2,060,472			585	3,076,922
3. Arizona	AZ	2,375,755	30,007,374			3,827,489	36,210,618
4. Arkansas	AR	1,630,515	8,920,391			1,092,730	11,643,636
5. California	CA	19,690,672	184,028,823			13,095,297	216,814,791
6. Colorado	CO	4,426,307	16,343,484			25,370,478	46,140,270
7. Connecticut	CT	3,029,250	22,500,019			2,881,713	28,410,983
8. Delaware	DE	213,881	248,914			1,999,965	2,462,760
9. District of Columbia	DC	94,646	2,921,732				3,016,378
10. Florida	FL	17,252,686	140,121,577			17,061,319	174,435,581
11. Georgia	GA	4,668,562	33,398,305			4,632,109	42,698,977
12. Hawaii	HI	1,714,586	19,877,547			128,025	21,720,159
13. Idaho	ID	2,435,128	4,157,917			554,569	7,147,614
14. Illinois	IL	10,306,685	48,973,460			6,531,380	65,811,525
15. Indiana	IN	6,074,164	29,604,926			5,000,034	40,679,124
16. Iowa	IA	787,741	7,446,183			730,556	8,964,480
17. Kansas	KS	1,881,929	1,841,339			531,645	4,254,912
18. Kentucky	KY	3,021,892	21,305,858			531,083	24,858,833
19. Louisiana	LA	1,747,730	16,749,585			1,397,884	19,895,199
20. Maine	ME	294,288	4,935,194			311,578	5,541,059
21. Maryland	MD	2,466,172	20,592,955			1,459,594	24,518,721
22. Massachusetts	MA	848,928	12,175,315			4,140,034	17,164,277
23. Michigan	MI	4,308,140	47,785,482			4,830,527	56,924,149
24. Minnesota	MN	2,154,786	10,578,864			1,405,728	14,139,378
25. Mississippi	MS	1,812,485	12,002,237			302,931	14,117,652
26. Missouri	MO	4,516,976	8,637,835			1,949,909	15,104,719
27. Montana	MT	2,865,567	1,314,231			1,241,472	5,421,270
28. Nebraska	NE	557,103	1,571,776			465,615	2,594,494
29. Nevada	NV	800,383	4,960,085			622,067	6,382,535
30. New Hampshire	NH	267,659	2,117,272			1,696,357	4,081,288
31. New Jersey	NJ	1,101,760	34,299,616			4,139,012	39,540,388
32. New Mexico	NM	1,363,650	2,291,240			847,278	4,502,168
33. New York	NY	242,518	1,214,820			361,139	1,818,477
34. North Carolina	NC	3,775,305	47,858,801			443,410	52,077,516
35. North Dakota	ND	641,533	1,414,532			96,325	2,152,390
36. Ohio	OH	12,294,500	71,548,545			3,624,178	87,467,223
37. Oklahoma	OK	2,374,547	7,336,217			2,355,613	12,066,377
38. Oregon	OR	9,403,944	10,452,704			2,569,282	22,425,929
39. Pennsylvania	PA	26,267,461	42,974,807			4,041,600	73,283,868
40. Rhode Island	RI	655,622	1,143,846			65,487	1,864,955
41. South Carolina	SC	1,625,865	14,690,579			1,776,262	18,092,707
42. South Dakota	SD	561,384	6,519,169				7,080,553
43. Tennessee	TN	5,491,310	44,472,534			4,159,816	54,123,659
44. Texas	TX	11,353,227	74,177,870			7,248,580	92,779,677
45. Utah	UT	1,238,711	5,156,239			1,461,262	7,856,212
46. Vermont	VT	31,227	583,717			457,377	1,072,320
47. Virginia	VA	2,543,500	31,205,370			586,121	34,334,991
48. Washington	WA	17,214,683	60,026,555			36,818,679	114,059,917
49. West Virginia	WV	1,070,017	18,416,074			1,484,374	20,970,464
50. Wisconsin	WI	1,933,275	13,472,104			2,900,601	18,305,981
51. Wyoming	WY	1,081,940	1,077,393			417,322	2,576,655
52. American Samoa	AS						
53. Guam	GU	978					978
54. Puerto Rico	PR	757	300				1,057
55. U.S. Virgin Islands	VI	6,427					6,427
56. Northern Mariana Islands	MP						
57. Canada	CAN	53,468	100				53,568
58. Aggregate Other Alien	OT	102,165	120,000				222,165
59. Total		208,121,421	1,243,336,751			180,719,597	1,632,177,769

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	10% or greater owners of record (excludes shares held in “street name” by brokerage firms and other intermediaries): White Mountains Insurance Group, LTD.* and Berkshire Hathaway, Inc.
Symetra Life Insurance Company	91-0742147	68608	WA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	WA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Administrative Services, Inc.	91-1364981		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Symetra Investment Management, Inc.	36-4715812		WA	100% Symetra Financial Corporation
Symetra Investment Services, Inc.	91-1354455		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 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			20-0978027		0001403385	NYSE	SYMETRA FINANCIAL CORPORATION	WA	UDP		Board of Directors		WHITE MOUNTAINS INSURANCE GROUP, LTD.	1
1129	WHITE MOUNTAINS GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	WA		SYMETRA FINANCIAL CORPORATION			WHITE MOUNTAINS INSURANCE GROUP, LTD.	
1129	WHITE MOUNTAINS GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	WA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
1129	WHITE MOUNTAINS GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			91-1364981				SYMETRA ADMINISTRATIVE SERVICES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			36-4715812				SYMETRA INVESTMENT MANAGEMENT, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			91-1354455				SYMETRA INVESTMENT SERVICES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			20-8947838				HEALTH NETWORK STRATEGIES, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	60.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	2
			51-0309072				MEDICAL RISK MANAGERS, INC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	
			26-3530060				TIF INVEST III, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP, LTD.	

Asterisk	Explanation
1	Applicable to columns 11 through 14: General Reinsurance Corporation is the direct owner of 21%, including exercisable warrants. General Reinsurance Corporation's ultimate controlling person, Berkshire Hathaway, Inc., has filed a Disclaimer of Control with the reporting person's domiciliary jurisdiction. White Mountains Insurance Group, Ltd. is the beneficial owner of 21%, including exercisable warrants. No direct owner whose ultimate controlling person is White Mountains Insurance Group, Ltd. has ownership of 10% or greater.
2	40% owned by non-affiliated members.

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

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	Symetra Financial Corporation	80,000,000	(5,449,481)	23,536,885						98,087,404	
68608	91-0742147	Symetra Life Insurance Company	(80,000,000)	5,449,481	(78,256,693)						(152,807,212)	
	36-4715812	Symetra Investment Management, Inc			54,719,808						54,719,808	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES

32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES

33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO

35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES

36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO

38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO

39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO

APRIL FILING

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO

41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES

42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO

43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES

44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES

45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES

46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO

47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO

AUGUST FILING

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

Explanations:

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42.
46. Waived by State of Domicile (WA)
47. Waived by State of Domicile (WA)

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

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

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

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

42. Credit Insurance Experience Exhibit [Document Identifier 230]

46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

47. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Leasehold improvements	505,724	505,724		
2597.	Summary of remaining write-ins for Line 25 from overflow page	505,724	505,724		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Founders' premium benefit certificates	3,802	3,711
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,802	3,711

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Deferred tax asset adjustment related to SSAP #10R		(7,033,152)
5397.	Summary of remaining write-ins for Line 53 from overflow page		(7,033,152)

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			1,499,167			1,499,167
09.305.	Contributions	541,861		234,648			776,509
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	541,861		1,733,815			2,275,676

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	505,724	29,592	(476,132)
2597.	Summary of remaining write-ins for Line 25 from overflow page	505,724	29,592	(476,132)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	218,968,237	1.092	218,968,237		218,968,237	1.092
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	49,582,590	0.247	49,582,590		49,582,590	0.247
	1.22 Issued by U.S. government sponsored agencies		0.000				0.000
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	9,676,547	0.048	9,676,547		9,676,547	0.048
	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	0.027	5,410,000		5,410,000	0.027
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,675,661	0.113	22,675,661		22,675,661	0.113
	1.43 Revenue and assessment obligations	689,694,729	3.439	689,694,729		689,694,729	3.439
	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	656,372,024	3.273	656,372,024		656,372,024	3.273
	1.512 Issued or guaranteed by FNMA and FHLMC	68,645,727	0.342	68,645,727		68,645,727	0.342
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	372,072,474	1.855	372,072,474		372,072,474	1.855
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	1,144,297,283	5.706	1,144,297,283		1,144,297,283	5.706
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,897,188,672	54.336	10,897,188,672		10,897,188,672	54.336
	2.2 Unaffiliated non-U.S. securities (including Canada)	1,995,602,793	9.951	1,995,602,793		1,995,602,793	9.951
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	480,613	0.002	480,613		480,613	0.002
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	97,182,787	0.485	97,182,787		97,182,787	0.485
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	3,713,580	0.019	3,713,580		3,713,580	0.019
	3.32 Unaffiliated	435,909,969	2.174	435,909,969		435,909,969	2.174
	3.4 Other equity securities:						
	3.41 Affiliated	153,827,438	0.767	153,827,438		153,827,438	0.767
	3.42 Unaffiliated	174,031	0.001	174,031		174,031	0.001
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	2,886,893,665	14.395	2,886,893,665		2,886,893,665	14.395
	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 $ ..... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ 1,670,000 property acquired in satisfaction of debt)	1,670,000	0.008	1,670,000		1,670,000	0.008
6.	Contract loans	67,140,389	0.335	67,140,389		67,140,389	0.335
7.	Derivatives	5,497,896	0.027	5,497,896		5,497,896	0.027
8.	Receivables for securities	5,459,101	0.027	5,459,101		5,459,101	0.027
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	27,931,063	0.139	27,931,063		27,931,063	0.139
11.	Other invested assets	239,070,746	1.192	239,070,746		239,070,746	1.192
12.	Total invested assets	20,055,138,015	100.000	20,055,138,015		20,055,138,015	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,670,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
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		2,382,476,037
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	770,084,718	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,535,418	772,620,136
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		267,004,238
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	1,198,270	1,198,270
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,886,893,665
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,886,893,665
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,886,893,665

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		232,153,063
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	28,145,527	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,261,621	38,407,148
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	(617,960)	
	5.2 Totals, Part 3, Column 9		(617,960)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		30,871,505
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)		239,070,746
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		239,070,746

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,754,404,542
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,902,036,669
3.	Accrual of discount		46,290,483
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	4,988,041	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	55,139,855	
	4.4. Part 4, Column 11	(2,971,369)	57,156,527
5.	Total gain (loss) on disposals, Part 4, Column 19		39,049,212
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,874,179,162
7.	Deduct amortization of premium		61,996,848
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	2,103,048	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	110,730	
	8.4. Part 4, Column 15	633,886	2,847,664
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	18,497,431	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	8,225,380	
	9.4. Part 4, Column 13	17,411,122	44,133,933
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		16,821,475,154
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		16,821,475,154

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	924,922,857	987,877,321	928,432,279	908,060,544
Governments	2.	Canada	8,876,547	11,765,381	8,932,250	8,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	800,000	722,219	800,000	800,000
	4.	Totals	934,599,404	1,000,364,921	938,164,529	917,610,544
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,410,000	6,371,804	5,410,000	5,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,675,662	26,847,854	15,023,153	31,785,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	1,130,412,935	1,244,107,236	972,922,225	1,194,984,751
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	12,041,485,944	13,829,099,079	12,103,998,639	11,883,840,064
	9.	Canada	520,276,374	617,758,084	527,307,992	509,597,082
	10.	Other Countries	1,475,326,418	1,616,966,068	1,487,999,959	1,415,572,430
	11.	Totals	14,037,088,736	16,063,823,231	14,119,306,590	13,809,009,576
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	16,130,186,737	18,341,515,046	16,050,826,497	15,958,799,871
PREFERRED STOCKS	14.	United States	86,124,176	82,939,675	86,124,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	11,058,611	11,958,476	12,261,887	
	17.	Totals	97,182,787	94,898,151	98,386,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	97,182,787	94,898,151	98,386,063	
COMMON STOCKS	20.	United States	363,247,166	363,247,166	312,112,765	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	33,457,564	33,457,564	24,927,657	
	22.	Other Countries	39,859,884	39,859,884	33,050,312	
	23.	Totals	436,564,614	436,564,614	370,090,734	
Parent, Subsidiaries and Affiliates	24.	Totals	157,541,018	157,541,018	122,285,402	
	25.	Total Common Stocks	594,105,632	594,105,632	492,376,136	
	26.	Total Stocks	691,288,419	689,003,783	590,762,199	
	27.	Total Bonds and Stocks	16,821,475,156	19,030,518,829	16,641,588,696	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	48,348,843	243,724,261	442,286,494	100,369,246	90,197,384	924,926,228	5.7	397,863,181	2.4	910,226,228	14,700,000
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	48,348,843	243,724,261	442,286,494	100,369,246	90,197,384	924,926,228	5.7	397,863,181	2.4	910,226,228	14,700,000
2. All Other Governments											
2.1 Class 1	2,001,475	1,787,001	4,497,347	1,390,724		9,676,547	0.1	11,284,153	0.1	8,876,547	800,000
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	2,001,475	1,787,001	4,497,347	1,390,724		9,676,547	0.1	11,284,153	0.1	8,876,547	800,000
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			20,063,262			20,063,262	0.1	83,172,228	0.5	20,063,262	
4.2 Class 2			2,612,399			2,612,399	0.0	110,978,065	0.7	2,612,399	
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals			22,675,661			22,675,661	0.1	194,150,293	1.2	22,675,661	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	81,488,495	255,824,801	368,938,948	178,538,499	17,814,089	902,604,832	5.6	1,684,956,065	10.3	893,285,699	9,319,133
5.2 Class 2	33,638,568	138,195,466	21,958,383	20,550,709		214,343,126	1.3	92,740,639	0.6	168,899,885	45,443,241
5.3 Class 3	734,519		6,500,000	237,569	946,665	8,418,753	0.1	12,678,975	0.1	8,418,753	
5.4 Class 4				5,051,568		5,051,568	0.0	5,046,471	0.0	5,051,568	
5.5 Class 5								1,292,278	0.0		
5.6 Class 6											
5.7 Totals	115,861,582	394,020,267	397,397,331	204,378,345	18,760,754	1,130,418,279	7.0	1,796,714,428	11.0	1,075,655,905	54,762,374

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	318,215,482	1,847,676,083	2,970,324,149	851,488,585	741,427,362	6,729,131,661	41.6	6,789,694,841	41.5	5,833,049,879	896,081,782
6.2 Class 2	158,319,512	1,824,502,907	2,590,742,767	871,987,394	645,215,628	6,090,768,208	37.6	5,446,143,818	33.3	4,954,762,180	1,136,006,028
6.3 Class 3	47,699,847	119,243,431	190,970,993	72,098,256	49,515,020	479,527,547	3.0	758,643,659	4.6	341,938,270	137,589,277
6.4 Class 4	9,440,793	93,983,562	214,110,458	70,297,620	3,374,194	391,206,627	2.4	399,412,453	2.4	196,717,698	194,488,929
6.5 Class 5	1,481,059	31,164,586	27,508,932	5,301,574	276,315	65,732,466	0.4	104,434,918	0.6	30,741,273	34,991,193
6.6 Class 6		13,542,852	1,160,801	11,340	8,822,892	23,537,885	0.1	5,180,964	0.0	23,050,153	487,732
6.7 Totals	535,156,693	3,930,113,421	5,994,818,100	1,871,184,769	1,448,631,411	13,779,904,394	85.1	13,503,510,653	82.5	11,380,259,453	2,399,644,941
7. Hybrid Securities											
7.1 Class 1		503,962		12,773,029	21,520,522	34,797,513	0.2	159,836,640	1.0	34,797,513	
7.2 Class 2				34,598,394	86,283,908	120,882,302	0.7	116,773,528	0.7	110,882,302	10,000,000
7.3 Class 3		4,617,771		9,543,254	82,949,777	97,110,802	0.6	62,431,256	0.4	90,201,986	6,908,816
7.4 Class 4				17,461,564	33,741,267	51,202,831	0.3	106,695,243	0.7	17,461,564	33,741,267
7.5 Class 5				16,432,497		16,432,497	0.1	3,878,260	0.0	3,858,769	12,573,728
7.6 Class 6								39,766	0.0		
7.7 Totals		5,121,733		90,808,738	224,495,474	320,425,945	2.0	449,654,693	2.7	257,202,134	63,223,811
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 450,054,295	2,349,516,108	3,810,920,200	1,145,160,083	870,959,357	8,626,610,043	53.3	XXX	XXX	7,705,709,128	920,900,915
9.2 Class 2	(d) 191,958,080	1,962,698,373	2,615,313,549	927,136,497	731,499,536	6,428,606,035	39.7	XXX	XXX	5,237,156,766	1,191,449,269
9.3 Class 3	(d) 48,434,366	123,861,202	197,470,993	81,879,079	133,411,462	585,057,102	3.6	XXX	XXX	440,559,009	144,498,093
9.4 Class 4	(d) 9,440,793	93,983,562	214,110,458	92,810,752	37,115,461	447,461,026	2.8	XXX	XXX	219,230,830	228,230,196
9.5 Class 5	(d) 1,481,059	31,164,586	27,508,932	21,734,071	276,315	(c) 82,164,963	0.5	XXX	XXX	34,600,042	47,564,921
9.6 Class 6	(d)	13,542,852	1,160,801	11,340	8,822,892	(c) 23,537,885	0.1	XXX	XXX	23,050,153	487,732
9.7 Totals	701,368,593	4,574,766,683	6,866,484,933	2,268,731,822	1,782,085,023	(b) 16,193,437,054	100.0	XXX	XXX	13,660,305,928	2,533,131,126
9.8 Line 9.7 as a % of Col. 6	4.3	28.3	42.4	14.0	11.0	100.0	XXX	XXX	XXX	84.4	15.6
10. Total Bonds Prior Year											
10.1 Class 1	667,689,280	2,292,913,289	3,686,304,864	1,322,036,296	1,163,273,379	XXX	XXX	9,132,217,108	55.8	8,312,086,127	820,130,981
10.2 Class 2	256,527,284	1,546,684,655	2,273,280,925	873,175,156	816,968,030	XXX	XXX	5,766,636,050	35.3	4,724,788,530	1,041,847,520
10.3 Class 3	73,336,822	240,127,540	233,279,205	179,038,438	107,971,885	XXX	XXX	833,753,890	5.1	524,062,734	309,691,156
10.4 Class 4	10,416,460	110,818,558	163,586,731	122,342,857	103,989,561	XXX	XXX	511,154,167	3.1	278,397,376	232,756,791
10.5 Class 5	5,222,672	31,844,961	39,611,256	32,485,871	440,696	XXX	XXX	(c) 109,605,456	0.7	81,324,887	28,280,569
10.6 Class 6	20,125	3,277,384	1,490,185		433,036	XXX	XXX	(c) 5,220,730	0.0	1,514,172	3,706,558
10.7 Totals	1,013,212,643	4,225,666,387	6,397,553,166	2,529,078,618	2,193,076,587	XXX	XXX	(b) 16,358,587,401	100.0	13,922,173,826	2,436,413,575
10.8 Line 10.7 as a % of Col. 8	6.2	25.8	39.1	15.5	13.4	XXX	XXX	100.0	XXX	85.1	14.9
11. Total Publicly Traded Bonds											
11.1 Class 1	428,352,592	1,992,558,349	3,520,731,293	936,928,225	827,138,669	7,705,709,128	47.6	8,312,086,127	50.8	7,705,709,128	XXX
11.2 Class 2	165,015,153	1,518,964,598	2,182,122,762	774,515,642	596,538,611	5,237,156,766	32.3	4,724,788,530	28.9	5,237,156,766	XXX
11.3 Class 3	26,751,915	80,400,614	125,805,065	81,234,437	126,366,978	440,559,009	2.7	524,062,734	3.2	440,559,009	XXX
11.4 Class 4	8,431,310	49,400,219	97,963,660	60,061,447	3,374,194	219,230,830	1.4	278,397,376	1.7	219,230,830	XXX
11.5 Class 5		15,651,304	9,788,395	9,160,343		34,600,042	0.2	81,324,887	0.5	34,600,042	XXX
11.6 Class 6		13,542,852	1,160,801	11,340	8,335,160	23,050,153	0.1	1,514,172	0.0	23,050,153	XXX
11.7 Totals	628,550,970	3,670,517,936	5,937,571,976	1,861,911,434	1,561,753,612	13,660,305,928	84.4	13,922,173,826	85.1	13,660,305,928	XXX
11.8 Line 11.7 as a % of Col. 6	4.6	26.9	43.5	13.6	11.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.9	22.7	36.7	11.5	9.6	84.4	XXX	XXX	XXX	84.4	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	21,701,703	356,957,759	290,188,907	208,231,858	43,820,688	920,900,915	5.7	820,130,981	5.0	XXX	920,900,915
12.2 Class 2	26,942,927	443,733,775	433,190,787	152,620,855	134,960,925	1,191,449,269	7.4	1,041,847,520	6.4	XXX	1,191,449,269
12.3 Class 3	21,682,451	43,460,588	71,665,928	644,642	7,044,484	144,498,093	0.9	309,691,156	1.9	XXX	144,498,093
12.4 Class 4	1,009,483	44,583,343	116,146,798	32,749,305	33,741,267	228,230,196	1.4	232,756,791	1.4	XXX	228,230,196
12.5 Class 5	1,481,059	15,513,282	17,720,537	12,573,728	276,315	47,564,921	0.3	28,280,569	0.2	XXX	47,564,921
12.6 Class 6					487,732	487,732	0.0	3,706,558	0.0	XXX	487,732
12.7 Totals	72,817,623	904,248,747	928,912,957	406,820,388	220,331,411	2,533,131,126	15.6	2,436,413,575	14.9	XXX	2,533,131,126
12.8 Line 12.7 as a % of Col. 6	2.9	35.7	36.7	16.1	8.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	5.6	5.7	2.5	1.4	15.6	XXX	XXX	XXX	XXX	15.6

(a) Includes $ 1,833,747,739 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 65,853,636 current year, $ 126,805,905 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 276,315 current year, $ 440,697 prior year of bonds with 5* designations and $ 110,000 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	3,371	19,249,360	209,924,914	4,493,963		233,671,608	1.4	55,639,234	0.3	218,971,608	14,700,000
1.2 Residential Mortgage-Backed Securities	26,238,679	100,290,585	217,357,899	73,755,363	54,118,831	471,761,357	2.9	342,223,947	2.1	471,761,357	
1.3 Commercial Mortgage-Backed Securities	22,106,793	124,184,316	15,003,681	22,119,920	36,078,553	219,493,263	1.4			219,493,263	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	48,348,843	243,724,261	442,286,494	100,369,246	90,197,384	924,926,228	5.7	397,863,181	2.4	910,226,228	14,700,000
2. All Other Governments											
2.1 Issuer Obligations	2,001,475	1,787,001	4,497,347	1,390,724		9,676,547	0.1	11,284,153	0.1	8,876,547	800,000
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	2,001,475	1,787,001	4,497,347	1,390,724		9,676,547	0.1	11,284,153	0.1	8,876,547	800,000
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 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals			4,810,000	600,000		5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations			22,675,661			22,675,661	0.1	194,150,293	1.2	22,675,661	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals			22,675,661			22,675,661	0.1	194,150,293	1.2	22,675,661	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	50,277,826	189,367,573	264,046,800	169,201,282	16,801,249	689,694,730	4.3	370,769,792	2.3	643,619,403	46,075,327
5.2 Residential Mortgage-Backed Securities	61,464,057	187,403,656	117,231,135	14,093,413	62,993	380,255,254	2.3	1,014,907,144	6.2	380,255,254	
5.3 Commercial Mortgage-Backed Securities	4,119,699	17,249,038	16,119,397	21,083,649	1,896,512	60,468,295	0.4	411,037,492	2.5	51,781,248	8,687,047
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	115,861,582	394,020,267	397,397,332	204,378,344	18,760,754	1,130,418,279	7.0	1,796,714,428	11.0	1,075,655,905	54,762,374
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	354,209,418	3,046,764,337	5,763,377,604	1,688,465,258	1,427,770,212	12,280,586,829	75.8	11,896,171,254	72.7	10,254,809,396	2,025,777,433
6.2 Residential Mortgage-Backed Securities	44,571,587	107,871,109	49,702,765	39,195,687	10,712,301	252,053,449	1.6	296,106,428	1.8	252,053,449	
6.3 Commercial Mortgage-Backed Securities	105,849,235	656,577,754	86,105,269	43,711,576		892,243,834	5.5	908,475,720	5.6	725,184,302	167,059,532
6.4 Other Loan-Backed and Structured Securities	30,526,453	118,900,221	95,632,462	99,812,248	10,148,898	355,020,282	2.2	402,757,251	2.5	148,212,306	206,807,976
6.5 Totals	535,156,693	3,930,113,421	5,994,818,100	1,871,184,769	1,448,631,411	13,779,904,394	85.1	13,503,510,653	82.5	11,380,259,453	2,399,644,941
7. Hybrid Securities											
7.1 Issuer Obligations		320,413			14,707,796	15,028,209	0.1	15,026,097	0.1	12,416,751	2,611,458
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		4,801,320		90,808,738	209,787,678	305,397,736	1.9	434,628,596	2.7	244,785,383	60,612,353
7.5 Totals		5,121,733		90,808,738	224,495,474	320,425,945	2.0	449,654,693	2.7	257,202,134	63,223,811
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	406,492,090	3,257,488,684	6,269,332,326	1,864,151,227	1,459,279,257	13,256,743,584	81.9	XXX	XXX	11,166,779,366	2,089,964,218
9.2 Residential Mortgage-Backed Securities	132,274,323	395,565,350	384,291,799	127,044,463	64,894,125	1,104,070,060	6.8	XXX	XXX	1,104,070,060	
9.3 Commercial Mortgage-Backed Securities	132,075,727	798,011,108	117,228,347	86,915,145	37,975,065	1,172,205,392	7.2	XXX	XXX	996,458,813	175,746,579
9.4 Other Loan-Backed and Structured Securities	30,526,453	123,701,541	95,632,462	190,620,986	219,936,576	660,418,018	4.1	XXX	XXX	392,997,689	267,420,329
9.5 Totals	701,368,593	4,574,766,683	6,866,484,934	2,268,731,821	1,782,085,023	16,193,437,054	100.0	XXX	XXX	13,660,305,928	2,533,131,126
9.6 Line 9.5 as a % of Col. 6	4.3	28.3	42.4	14.0	11.0	100.0	XXX	XXX	XXX	84.4	15.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	594,156,340	2,779,076,688	5,573,646,874	1,966,689,612	1,634,881,309	XXX	XXX	12,548,450,823	76.7	10,563,830,907	1,984,619,916
10.2 Residential Mortgage-Backed Securities	248,437,830	465,201,056	539,628,301	252,122,020	147,848,312	XXX	XXX	1,653,237,519	10.1	1,653,237,519	
10.3 Commercial Mortgage-Backed Securities	131,309,493	871,503,175	167,335,279	94,377,683	54,987,582	XXX	XXX	1,319,513,212	8.1	1,157,714,060	161,799,152
10.4 Other Loan-Backed and Structured Securities	39,308,980	109,885,468	116,942,712	215,889,303	355,359,384	XXX	XXX	837,385,847	5.1	547,391,340	289,994,507
10.5 Totals	1,013,212,643	4,225,666,387	6,397,553,166	2,529,078,618	2,193,076,587	XXX	XXX	16,358,587,401	100.0	13,922,173,826	2,436,413,575
10.6 Line 10.5 as a % of Col. 8	6.2	25.8	39.1	15.5	13.4	XXX	XXX	100.0	XXX	85.1	14.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	360,096,213	2,497,296,334	5,408,429,907	1,616,556,237	1,284,400,675	11,166,779,366	69.0	10,563,830,907	64.6	11,166,779,366	XXX
11.2 Residential Mortgage-Backed Securities	132,274,323	395,565,350	384,291,799	127,044,463	64,894,125	1,104,070,060	6.8	1,653,237,519	10.1	1,104,070,060	XXX
11.3 Commercial Mortgage-Backed Securities	128,301,680	704,533,215	87,066,354	40,145,148	36,412,416	996,458,813	6.2	1,157,714,060	7.1	996,458,813	XXX
11.4 Other Loan-Backed and Structured Securities	7,878,753	73,123,036	57,783,918	78,165,587	176,046,395	392,997,689	2.4	547,391,340	3.3	392,997,689	XXX
11.5 Totals	628,550,969	3,670,517,935	5,937,571,978	1,861,911,435	1,561,753,611	13,660,305,928	84.4	13,922,173,826	85.1	13,660,305,928	XXX
11.6 Line 11.5 as a % of Col. 6	4.6	26.9	43.5	13.6	11.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.9	22.7	36.7	11.5	9.6	84.4	XXX	XXX	XXX	84.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	46,395,877	760,192,350	860,902,419	247,594,990	174,878,582	2,089,964,218	12.9	1,984,619,916	12.1	XXX	2,089,964,218
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities	3,774,047	93,477,893	30,161,993	46,769,997	1,562,649	175,746,579	1.1	161,799,152	1.0	XXX	175,746,579
12.4 Other Loan-Backed and Structured Securities	22,647,700	50,578,505	37,848,544	112,455,399	43,890,181	267,420,329	1.7	289,994,507	1.8	XXX	267,420,329
12.5 Totals	72,817,624	904,248,748	928,912,956	406,820,386	220,331,412	2,533,131,126	15.6	2,436,413,575	14.9	XXX	2,533,131,126
12.6 Line 12.5 as a % of Col. 6	2.9	35.7	36.7	16.1	8.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	5.6	5.7	2.5	1.4	15.6	XXX	XXX	XXX	XXX	15.6

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	168,145,128	168,145,128			
2. Cost of short-term investments acquired	4,039,826,598	4,039,826,598			
3. Accrual of discount	1,436	1,436			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	1,273	1,273			
6. Deduct consideration received on disposals	4,144,722,629	4,144,722,629			
7. Deduct amortization of premium	1,489	1,489			
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)	63,250,317	63,250,317			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	63,250,317	63,250,317			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			2,571,374
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	5,306,893		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	126,997		5,433,890
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(529,611)		
	3.2 Section 2, Column 19	(627,930)		(1,157,540)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			1,164,318
5.	Considerations received/(paid) on terminations, Section 2, Column 15			3,234,760
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(2,010,225)		
	8.2 Section 2, Column 20			(2,010,225)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			2,767,056
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			2,767,056

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)			104,186
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(690)		
	3.12 Section 1, Column 15, prior year		(690)	
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	(690)		
	3.24 Section 1, Column 16, prior year	(690)	(690)	
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	(11,550)		
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)	(11,550)	(11,550)	
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)			104,186
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			104,186

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	2,767,056	
2.	Part B, Section 1, Column 14	104,186	
3.	Total (Line 1 plus Line 2)		2,871,242
4.	Part D, Column 5	5,602,083	
5.	Part D, Column 6	(2,730,841)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	10,185,099	
8.	Part B, Section 1, Column 13	104,186	
9.	Total (Line 7 plus Line 8)		10,289,285
10.	Part D, Column 8	15,358,024	
11.	Part D, Column 9	(5,068,739)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,926,502	
14.	Part B, Section 1, Column 19	10,500	
15.	Part D, Column 11	2,937,002	
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			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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)			

NONE

(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	12/18/2012	1,670,000		1,670,000	1,840,000						68,708	63,545
0599999. Properties held for sale						1,670,000		1,670,000	1,840,000						68,708	63,545
0699999 - Totals						1,670,000		1,670,000	1,840,000						68,708	63,545

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

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
422		S PASADENA	CA		03/31/1988	6.500	73,723						4,000,000	12/23/1987
434		CHATSWORTH	CA		06/22/1988	7.500	53,127						1,520,300	04/21/1988
628		KENT	WA		12/11/1992	7.625	490,815						1,900,000	11/05/1992
641		SANTEE	CA		06/17/1993	6.375	34,770						1,000,000	04/28/1993
711		EL CERRITO	CA		07/31/1995	6.000	232,376						1,800,000	06/02/1995
764		YORBA LINDA	CA		04/03/1996	8.125	143,399						1,000,000	03/08/1996
778		KIRKLAND	WA		07/29/1996	6.500	377,680						2,000,000	05/10/1996
830		TACOMA	WA		05/20/1997	4.950	330,787						840,000	03/12/1997
890		WOODLAND	CA		01/05/1998	7.750	307,117						1,200,000	10/20/1997
901		CANOGA PARK	CA		03/27/1998	7.500	251,370						1,100,000	01/07/1998
907		KIRKLAND	WA		05/29/1998	8.375	19,045						575,000	01/30/1998
910		LAS VEGAS	NV		05/07/1998	7.375	367,401						1,167,000	02/12/1998
913		FRESNO	CA		06/03/1998	7.250	26,672						2,684,000	02/26/1998
918		DANVILLE	CA		06/12/1998	7.750	50,542						1,310,000	04/03/1998
920		CLOVIS	CA		05/28/1998	7.500	293,184						1,150,000	04/06/1998
931		LAGUNA NIGUEL	CA		10/06/1998	7.375	416,257						1,370,000	06/01/1998
938		LITTLETON	CO		09/18/1998	6.625	965,396						3,175,800	07/16/1998
939		TORRANCE	CA		07/30/1998	7.500	345,818						1,100,000	07/17/1998
962		CANOGA PARK	CA		11/12/1998	7.000	235,258						715,000	09/16/1998
963		CHATSWORTH	CA		10/20/1998	7.000	854,304						2,800,000	09/16/1998
964		PACOIMA	CA		10/20/1998	7.000	539,478						3,000,000	09/16/1998
966		El Segundo	CA		12/01/1998	7.500	296,657						1,660,000	09/25/1998
967		BOISE	ID		12/03/1998	7.625	740,335						2,612,000	10/05/1998
980		LAKEWOOD	CA		02/22/1999	7.250	238,077						1,060,000	12/10/1998
983		SHERMAN OAKS	CA		03/31/1999	7.500	67,392						650,000	12/11/1998
984		INDIANAPOLIS	IN		04/09/1999	7.125	797,875						2,360,000	12/22/1998
994		BOULDER	CO		03/26/1999	6.100	646,584						2,100,000	01/13/1999
1000		SALINAS	CA		04/14/1999	6.625	193,218						2,500,000	01/21/1999
1007		FRESNO	CA		07/30/1999	7.875	2,212,505						7,250,000	03/03/1999
1017		ROCKY MOUNT	NC		06/28/1999	7.250	807,120						2,400,000	03/23/1999
1036		ALISO VIEJO	CA		07/01/1999	7.375	153,890						1,750,000	04/29/1999
1046		GOLETA	CA		08/18/1999	7.375	180,940						3,900,000	06/16/1999
1048		SAN ANGELO	TX		08/23/1999	5.800	289,901						2,760,000	06/21/1999
1061		PLEASANTON	CA		09/20/1999	7.750	374,452						1,290,000	07/15/1999
1067		OREM	UT		12/14/1999	7.500	160,321						1,050,000	08/13/1999
1071		LITTLETON	CO		11/09/1999	5.810	545,333						1,360,000	08/27/1999
1077		ENGLEWOOD	CO		11/30/1999	6.250	1,103,082						2,440,000	09/23/1999
1083		LINCOLN	NE		12/01/1999	8.000	676,139						4,550,000	09/30/1999
1085		BEAVERTON	OR		02/17/2000	5.500	951,714						1,680,000	10/14/1999
1089		SAN JOSE	CA		01/11/2000	8.125	278,206						2,300,000	10/27/1999
1096		FRESNO	CA		01/28/2000	8.125	500,953						1,275,000	11/10/1999
1098		MONTGOMERY	AL		01/25/2000	8.125	692,039						2,050,000	11/12/1999
1104		PITTSBURGH	PA		02/01/2000	5.870	11,848,210						33,500,000	01/19/2000
1122		GULFPORT	MS		05/16/2000	8.500	1,002,290						2,915,000	04/04/2000
1133		KENT	WA		06/16/2000	6.645	403,713						2,250,000	05/09/2000
1141		DALLAS	TX		08/31/2000	8.440	1,322,437						3,000,000	06/14/2000
1143		AUSTIN	TX		10/18/2000	8.530	304,490						4,000,000	06/23/2000
1144		FRESNO	CA		08/01/2000	6.000	877,477						2,300,000	06/28/2000
1155		TUCSON	AZ		10/31/2000	5.750	1,630,406						2,900,000	08/14/2000
1173		CLOVIS	CA		01/22/2001	7.625	256,669						1,900,000	11/02/2000
1174		SEATTLE	WA		02/22/2001	8.875	467,958						8,650,000	11/02/2000
1191		CLOVIS	CA		04/11/2001	7.580	632,621						1,458,000	02/20/2001
1192		LOUISVILLE	KY		05/18/2001	7.800	734,016						1,660,000	03/05/2001
1195		BOULDER	CO		04/10/2001	6.000	558,766						1,350,000	03/20/2001
1201		GOLDEN	CO		04/19/2001	7.250	138,553						1,450,000	03/23/2001
1202		BELLEVUE	WA		05/31/2001	5.625	1,170,584						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	321,978						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	323,846						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	464,102						1,595,000	04/24/2001
1221		NORTHRIDGE	CA		08/08/2001	7.560	853,671						2,400,000	05/17/2001
1222		LUBBOCK	TX		08/15/2001	7.750	1,268,441						6,000,000	05/17/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	679,108						1,530,000	05/24/2001
1227		DENVER	CO		08/14/2001	7.625	838,325						3,640,000	05/30/2001

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
1246		VALENCIA	CA		12/18/2001	6.800	1,356,314						3,230,000	08/03/2001
1247		TARZANA	CA		12/18/2001	6.800	854,518						2,000,000	08/03/2001
1257		REDMOND	WA		10/30/2001	6.500	725,035						1,860,000	09/14/2001
1267		FORT BRAGG	CA		12/28/2001	7.500	524,252						1,860,000	10/02/2001
1277		SAN ANTONIO	TX		01/25/2002	7.625	1,244,320						5,860,000	11/21/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	582,478						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	847,592						2,450,000	03/06/2002
1296		RANCHO DOMINGUEZ	CA		05/13/2002	6.750	373,035						3,100,000	03/08/2002
1297		SAN DIEGO	CA		11/12/1998	7.500	801,501						2,550,000	02/28/2002
1301		LAKEWOOD	CO		06/17/2002	7.700	792,250						3,165,000	04/04/2002
1310		DALLAS	TX		07/22/2002	7.000	9,585,518						19,950,000	05/20/2002
1311		BOISE	ID		08/27/2002	7.700	1,050,708						5,148,000	05/22/2002
1313		COLUMBIA	SC		09/05/2002	6.500	4,255,149						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	648,380						1,450,000	07/12/2002
1325		LOUISVILLE	CO		02/28/2003	5.500	2,933,739						5,970,000	12/16/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	1,914,435						5,200,000	10/28/2002
1344		GRAPEVINE	TX		12/26/2002	6.625	5,206,860						13,900,000	10/29/2002
1345		FRESNO	CA		04/04/2003	5.750	465,980						1,050,000	11/12/2002
1349		AUSTIN	TX		03/31/2003	6.500	441,986						1,400,000	12/04/2002
1352		SAN ANTONIO	TX		02/10/2003	5.375	546,516						1,380,000	12/12/2002
1353		DENVER	CO		02/25/2003	5.500	1,030,363						2,125,000	12/19/2002
1354		MIAMISBURG	OH		03/10/2003	5.500	1,689,163						3,620,000	01/06/2003
1358		ANAHEIM	CA		03/27/2003	6.500	336,212						1,750,000	01/10/2003
1363		FRESNO	CA		04/03/2003	5.750	188,704						1,510,000	01/21/2003
1367		MESA	AZ		05/06/2003	6.500	809,422						1,870,000	02/21/2003
1369		RENTON	WA		04/15/2003	6.125	55,305						2,400,000	02/24/2003
1371		MILWAUKIE	OR		04/18/2003	5.625	483,538						5,815,000	02/27/2003
1372		TUALATIN	OR		04/29/2003	5.650	1,357,032						3,050,000	03/11/2003
1374		SAN DIEGO	CA		05/13/2003	5.750	457,122						1,750,000	03/11/2003
1375		CAMARILLO	CA		04/23/2003	6.000	291,840						1,500,000	03/18/2003
1376		LITTLETON	CO		05/20/2003	6.250	1,213,580						2,600,000	03/21/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	857,887						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.375	608,062						2,385,000	04/01/2003
1384		HILLSBORO	OR		06/27/2003	6.000	659,199						2,270,000	04/10/2003
1385		SAN DIEGO	CA		05/22/2003	6.500	203,877						775,000	04/14/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	883,574						2,775,000	04/14/2003
1387		ARVADA	CO		06/20/2003	5.750	403,164						2,800,000	04/17/2003
1396		ENGLEWOOD	CO		08/22/2003	6.125	1,126,134						2,260,000	06/05/2003
1401		POMONA	CA		08/18/2003	5.500	3,217,126						6,150,000	06/16/2003
1404		BAKERSFIELD	CA		08/28/2003	6.250	184,420						1,800,000	06/20/2003
1406		TUSTIN	CA		08/28/2003	5.750	387,724						850,000	07/01/2003
1407		SIMI VALLEY	CA		09/18/2003	6.100	629,383						1,860,000	07/17/2003
1409		WESTLAND	MI		09/19/2003	6.100	542,568						1,650,000	07/24/2003
1410		RENTON	WA		09/24/2003	6.200	3,732,785						7,520,000	08/01/2003
1416		HILLSBORO	OR		10/10/2003	6.250	2,029,405						4,850,000	08/08/2003
1417		OREM	UT		10/16/2003	6.375	1,738,309						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	462,049						1,900,000	09/09/2003
1427		PORTLAND	OR		11/24/2003	5.250	2,681,581						4,800,000	09/18/2003
1433		TURLOCK	CA		07/30/1997	5.000	3,311,077						12,500,000	04/29/1997
1434		TURLOCK	CA		08/14/2000	5.000	334,352						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	6.000	796,186						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	949,523						2,225,000	11/12/2003
1441		ROBBINSDALE	MN		03/12/2004	7.670	559,515						12,611,300	12/10/2003
1444		LOS ANGELES	CA		02/11/2004	6.250	424,447						1,300,000	12/15/2003
1445		OREM	UT		02/11/2004	6.250	1,758,514						3,570,000	12/16/2003
1449		FRESNO	CA		03/31/2004	5.750	1,470,748						3,000,000	01/20/2004
1451		BOISE	ID		05/13/2004	6.500	1,350,959						3,345,000	01/30/2004
1454		SAN DIEGO	CA		05/11/2004	6.375	376,776						2,085,000	03/12/2004
1456		CORVALLIS	OR		05/25/2004	5.775	1,699,541						3,600,000	03/29/2004
1459		TUCSON	AZ		06/17/2004	5.875	58,705						2,000,000	04/14/2004
1462		PORTLAND	OR		06/22/2004	5.750	611,595						2,570,000	04/22/2004
1463		DENVER	CO		07/01/2004	6.000	1,719,830						3,950,000	04/27/2004
1464		VANCOUVER	WA		07/15/2004	7.000	1,357,103						4,098,700	04/27/2004

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
1469		PHOENIX	AZ		07/29/2004	6.625	509,874						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	6.500	594,289						2,850,000	06/29/2004
1473		NORTH LAS VEGAS	NV		08/19/2004	6.750	1,097,489						2,430,000	07/21/2004
1475		SAN JOSE	CA		09/24/2004	6.250	878,552						3,100,000	07/22/2004
1478		SAN DIMAS	CA		10/21/2004	6.525	926,180						2,260,000	08/24/2004
1480		TACOMA	WA		10/28/2004	6.250	956,102						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	6.000	880,862						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	571,357						2,060,000	09/15/2004
1484		PHOENIX	AZ		12/10/2004	5.188	970,372						1,635,000	10/06/2004
1485		PORTAGE	IN		12/14/2004	5.125	1,878,224						3,700,000	10/20/2004
1487		DOWNEY	CA		12/27/2004	5.750	823,204						2,330,000	10/27/2004
1488		FRESNO	CA		12/28/2004	5.900	1,975,085						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	648,162						1,320,000	12/03/2004
1493		FRESNO	CA		02/01/2005	5.875	354,074						1,400,000	12/17/2004
1495		LAKEWOOD	CO		03/24/2005	5.850	356,760						1,720,000	01/20/2005
1497		SAN DIEGO	CA		04/04/2005	6.450	2,539,929						5,200,000	02/15/2005
1499		FERNDALE	WA		05/17/2005	5.785	1,248,775						3,200,000	03/01/2005
1500		CHARLESTON	SC		05/04/2005	5.650	2,398,478						4,400,000	03/02/2005
1502		VERADALE	WA		05/03/2005	5.600	764,349						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	543,148						1,200,000	03/11/2005
1505		SANTA ANA	CA		08/10/2005	5.375	4,964,384						10,350,000	03/11/2005
1506		BRIGHTON	MI		05/12/2005	5.710	2,472,427						4,400,000	03/15/2005
1508		GRAND ISLAND	NE		04/26/2005	5.875	2,683,630						4,500,000	03/17/2005
1510		AUSTIN	TX		05/05/2005	5.750	540,757						1,000,000	03/17/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,410,559						4,510,000	03/23/2005
1513		MIDLOTHIAN	VA		06/01/2005	6.125	612,633						1,475,000	03/29/2005
1516		REDMOND	WA		06/14/2005	6.000	1,952,700						4,500,000	04/05/2005
1519		LOS ANGELES	CA		06/23/2005	5.750	938,521						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	5.750	667,418						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	1,257,390						2,140,000	04/15/2005
1523		FRESNO	CA		07/27/2005	5.700	509,562						850,000	04/20/2005
1524		BEND	OR		06/23/2005	5.750	753,514						1,820,000	04/19/2005
1532		ISSAQUAH	WA		07/13/2005	6.150	3,077,834						6,500,000	05/12/2005
1535		LAS VEGAS	NV		07/06/2005	5.750	564,210						2,190,000	05/17/2005
1536		MESA	AZ		06/29/2005	5.750	896,684						3,150,000	05/17/2005
1537		OAK HILL	VV		08/02/2005	5.500	2,356,434						6,000,000	05/27/2005
1538		CAMBRIDGE	MN		07/12/2005	6.250	1,031,341						1,680,000	05/26/2005
1539		GLENDALE	AZ		10/17/2005	5.800	791,611						2,740,000	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	1,605,514						3,670,000	01/08/2003
1541		FRESNO	CA		08/18/2005	5.500	755,219						1,800,000	06/22/2005
1542		SEATTLE	WA		02/26/2002	6.750	877,276						2,850,000	01/02/2002
1543		FRESNO	CA		11/10/2005	5.920	1,786,574						7,125,000	07/14/2005
1544		MATTHEWS	NC		09/14/2005	5.625	782,760						2,431,000	07/18/2005
1545		FOLSOM	CA		01/18/2006	6.135	883,580						3,050,000	07/21/2005
1547		PHOENIX	AZ		09/20/2005	5.500	654,298						1,150,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	5.690	1,381,757						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	734,196						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	2,516,509						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	384,829						1,010,000	08/15/2005
1554		SPOTSYLVANIA	VA		12/16/2005	5.885	2,715,180						5,000,000	08/18/2005
1556		BLOOMINGTON	MN		10/24/2005	5.700	765,687						2,300,000	08/21/2005
1557		NASHVILLE	TN		11/18/2005	5.625	733,235						1,300,000	08/25/2005
1558		CAMDEN	SC		11/10/2005	5.850	3,438,966						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	4,281,428						7,200,000	03/15/2004
1560		FRESNO	CA		11/22/2005	5.500	538,060						925,000	09/01/2005
1563		MURFREESBORO	TN		10/21/2005	5.750	712,964						1,285,000	09/15/2005
1566		EVERETT	WA		01/06/2006	5.950	2,559,029						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	889,296						1,800,000	10/06/2005
1568		TULSA	OK		12/27/2005	5.750	1,391,896						2,550,000	10/07/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	847,379						3,100,000	10/18/2005
1570		BEND	OR		08/12/2003	6.125	221,400						1,090,000	06/24/2003
1573		CHANDLER	AZ		01/06/2006	5.750	1,158,132						2,700,000	11/02/2005
1574		EVERETT	WA		01/05/2006	5.750	1,351,596						3,530,000	11/02/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1575		RENTON	WA		03/28/2006	5.920	6,429,678						12,425,000	11/04/2005
1576		WHITE BEAR LAKE	MN		02/21/2006	6.000	882,913						1,900,000	11/21/2005
1580		TROUTDALE	OR		02/23/2006	5.825	2,342,463						7,260,000	12/09/2005
1581		SEATTLE	WA		02/28/2006	5.990	1,569,212						3,800,000	12/28/2005
1582		BELLINGHAM	WA		04/18/2006	5.740	1,991,339						4,000,000	12/28/2005
1583		ESCONDIDO	CA		03/15/2006	6.000	941,707						1,959,000	12/29/2005
1584		LA MESA	CA		03/15/2006	6.000	906,451						1,931,000	12/10/2005
1586		FRESNO	CA		03/13/2006	5.840	1,112,640						5,260,000	01/04/2006
1588		ALBUQUERQUE	NM		03/21/2006	5.920	2,752,694						15,250,000	01/10/2006
1589		SCOTTSDALE	AZ		03/09/2006	5.920	2,336,056						3,900,000	01/12/2006
1591		INDIANA	PA		04/27/2006	6.077	951,098						2,000,000	01/26/2006
1594		BELLEVUE	WA		05/24/2005	6.000	1,617,571						12,500,000	04/01/2005
1597		REDMOND	WA		04/18/2006	5.970	1,398,050						3,400,000	02/21/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	557,266						1,790,000	02/21/2006
1599		SAN DIEGO	CA		04/25/2006	5.880	3,346,462						6,500,000	02/27/2006
1600		PHILIPSBURG	PA		06/05/2006	6.430	1,961,550						5,200,000	03/13/2006
1601		WILSONVILLE	OR		05/11/2006	6.000	1,423,750						2,815,000	03/15/2006
1602		ROY	UT		04/07/2006	6.250	1,556,951						2,800,000	03/16/2006
1603		LAKE FOREST	CA		05/17/2006	6.375	1,446,029						3,900,000	03/16/2006
1604		CHENEY	WA		05/01/2006	5.625	1,851,059						3,800,000	03/21/2006
1605		PARAMOUNT	CA		06/22/2006	6.700	1,902,098						4,200,000	03/24/2006
1606		MERCER ISLAND	WA		06/10/2004	6.000	1,074,877						3,275,000	04/13/2004
1607		WESTLAND	MI		05/26/2006	6.250	404,714						2,300,000	03/30/2006
1609		OCEANSIDE	CA		05/31/2006	6.250	798,533						1,800,000	04/06/2006
1611		DALLAS	TX		06/19/2006	6.420	3,486,951						7,000,000	04/13/2006
1612		ENGLEWOOD	CO		07/11/2006	6.600	682,931						1,450,000	04/25/2006
1613		GOLDEN VALLEY	MN		08/03/2006	6.600	1,220,202						2,000,000	04/21/2006
1614		PLANO	TX		10/09/1999	6.500	5,997,402						13,700,000	07/09/1999
1616		ARCADIA	CA		05/27/2004	6.500	2,854,578						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	919,810						1,550,000	05/09/2006
1619		BELLEVUE	WA		07/19/2006	6.400	2,576,465						7,140,000	05/18/2006
1620		SALINAS	CA		08/11/2006	6.695	3,078,966						6,300,000	05/23/2006
1621		LOCUST GROVE	GA		07/10/2006	6.813	1,054,825						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	2,200,151						7,000,000	05/30/2006
1624		SAN JOSE	CA		07/31/2006	6.530	1,925,862						3,350,000	05/31/2006
1625		MURFREESBORO	TN		07/21/2006	6.630	3,200,730						5,200,000	05/31/2006
1626		LIVINGSTON	TN		07/26/2006	6.630	1,709,953						2,800,000	05/31/2006
1628		FLORENCE	KY		08/14/2006	6.480	1,030,670						1,790,000	06/14/2006
1630		GREENWOOD	MN		08/10/2006	6.550	877,482						1,500,000	07/07/2006
1634		TULSA	OK		09/15/2006	6.470	1,466,158						2,877,000	08/02/2006
1636		HEALDSBURG	CA		10/13/2006	6.250	1,953,250						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	406,538						870,000	08/30/2006
1639		FRESNO	CA		10/26/2006	6.385	676,406						1,350,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	6.125	5,250,423						21,730,000	08/31/2006
1645		CAMPBELLSPORT	WI		12/28/2006	6.290	1,137,163						2,410,000	10/28/2006
1646		BELLEVUE	WA		12/21/2006	6.260	483,312						1,800,000	11/07/2006
1647		FEDERAL WAY	WA		01/12/2007	6.125	949,198						7,100,000	11/20/2006
1648		MEMPHIS	TN		02/08/2007	6.050	4,075,128						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.125	1,695,844						2,600,000	12/08/2006
1652		RANCHO CORDOVA	CA		01/18/2007	6.000	1,604,395						4,500,000	12/06/2006
1653		TRAVERSE CITY	MI		02/20/2007	5.945	850,020						1,625,000	12/22/2006
1655		MONTCLAIR	CA		03/29/2007	6.125	3,722,955						8,800,000	02/15/2007
1658		MALVERN	PA		04/11/2007	6.400	1,059,883						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	330,507						1,540,000	03/23/2007
1660		ST LOUIS PARK	MN		04/16/2007	6.400	1,251,867						2,000,000	04/21/2006
1661		DALLAS	TX		05/16/2007	6.065	1,066,189						3,550,000	04/20/2007
1663		SAUK RAPIDS	MN		04/11/2007	6.055	995,165						2,280,000	01/05/2007
1664		ORLANDO	FL		05/15/2007	6.280	346,621						1,700,000	04/23/2007
1665		LAS VEGAS	NV		05/02/2007	5.900	1,149,271						2,400,000	02/20/2007
1666		PORTLAND	OR		05/29/2007	6.250	1,069,256						2,020,000	03/14/2007
1670		FRESNO	CA		05/02/2007	6.150	3,106,730						6,500,000	03/08/2007
1671		MONROE	WA		06/08/2007	5.870	633,985						3,450,000	04/24/2002
1672		TACOMA	WA		05/17/2007	6.305	1,092,510						3,150,000	03/08/2005

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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
1673		CAMPBELL	CA		07/02/2007	6.230	5,128,981						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.255	1,924,258						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.375	908,972						1,500,000	06/25/2007
1680		FLOWER MOUND	TX		06/29/2007	5.955	1,800,339						3,075,000	06/18/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,532,365						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	1,075,692						2,410,000	06/04/2007
1684		SAGINAW	TX		07/18/2007	6.325	1,545,478						2,440,000	02/09/2007
1685		PORTLAND	OR		07/20/2007	6.680	968,139						1,750,000	06/01/2007
1686		AUSTIN	TX		07/20/2007	6.340	1,568,253						2,425,000	06/25/2007
1687		OCALA	FL		08/15/2007	6.920	981,158						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	1,073,032						3,860,000	07/03/2007
1690		SALEM	OR		08/29/2007	6.520	972,253						2,075,000	08/22/2001
1691		DANVILLE	CA		08/30/2007	6.620	417,719						2,000,000	07/30/2007
1692		SANTA ANA	CA		08/09/2007	7.000	587,954						1,200,000	02/13/2003
1694		BELLEVUE	WA		08/20/2007	6.560	5,530,873						9,500,000	07/03/2007
1695		FRESNO	CA		08/31/2007	6.660	992,218						1,500,000	08/03/2007
1696		FRESNO	CA		08/15/2007	6.300	1,974,260						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,360,233						2,900,000	07/25/2007
1698		LIBERTY LAKE	WA		09/10/2007	6.360	1,102,787						2,960,000	08/28/2007
1700		VENICE	CA		09/20/2007	6.330	712,715						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,655,418						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	2,096,405						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,397,604						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	2,041,012						4,600,000	08/10/2007
1705		BOGART	GA		09/17/2007	6.635	3,632,718						8,600,000	09/03/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,296,917						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,847,709						2,925,000	08/29/2007
1709		SAN JOSE	CA		08/30/2007	6.220	985,977						3,560,000	07/13/2007
1710		SACRAMENTO	CA		10/18/2007	5.920	1,120,281						1,700,000	08/21/2007
1712		MODESTO	CA		10/11/2007	6.500	2,132,391						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,584,740						6,200,000	09/14/2007
1714		BOISE	ID		10/17/2007	6.240	1,800,722						3,280,000	09/15/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,711,482						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,635,927						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	860,412						1,340,000	08/23/2007
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,508,489						3,030,000	09/07/2007
1722		BOZEMAN	MT		10/22/2007	6.480	1,228,653						2,940,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	1,877,716						4,300,000	09/13/2007
1724		OXNARD	CA		11/02/2007	6.490	895,174						4,970,000	09/05/2007
1725		ODESSA	TX		10/09/2007	6.540	1,261,260						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,361,698						3,340,000	09/17/2007
1727		SANTA ANA	CA		10/22/2007	6.370	1,702,347						3,100,000	09/11/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,581,378						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,491,067						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	636,356						2,400,000	09/19/2007
1733		BELL	CA		11/27/2007	6.375	1,760,444						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	887,907						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	738,680						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	652,879						1,340,000	08/28/2007
1737		FAIRBORN	OH		11/16/2007	6.750	558,476						1,285,000	10/26/2007
1738		CLEARWATER	FL		12/14/2007	6.500	2,189,265						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,818,295						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.375	1,355,356						3,150,000	11/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	814,537						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	2,133,392						3,635,000	11/27/2007
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	1,754,571						3,030,000	12/11/2007
1747		PHOENIX	AZ		12/27/2007	6.125	1,715,105						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	1,107,314						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	2,036,723						3,500,000	01/25/2008
1750		SAN JOSE	CA		02/13/2008	6.000	2,616,922						6,000,000	01/10/2008
1752		JACKSONVILLE	FL		01/03/2008	6.250	903,785						1,600,000	12/07/2007
1754		ORLANDO	FL		02/05/2008	6.150	1,164,016						2,200,000	01/15/2008

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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
1755		SHORELINE	WA		03/11/2008	6.200	3,923,993						6,930,000	01/19/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,986,665						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	4,133,074						10,100,000	01/11/2008
1758		WESTLAKE VILLAGE	CA		03/26/2008	6.200	2,626,220						8,210,000	01/10/2008
1759		WASHINGTON	DC		03/14/2008	5.750	933,091						1,860,000	01/18/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,824,048						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	2,560,050						9,200,000	01/18/2008
1763		JACKSONVILLE	FL		03/18/2008	6.250	1,501,529						2,635,000	01/28/2008
1764		DEVENS	MA		03/14/2008	6.200	604,138						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	3,355,837						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,588,839						2,500,000	02/22/2008
1767		SEATTLE	WA		04/10/2008	5.400	2,233,571						4,230,000	03/04/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	2,918,617						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	2,179,226						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	3,915,143						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	2,161,873						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,465,471						2,500,000	03/04/2008
1773		FIFE	WA		04/22/2008	6.000	1,636,171						3,250,000	03/20/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	908,742						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,529,673						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	5.610	3,783,929						27,150,000	04/16/2008
1777		ST GEORGE	UT		06/12/2008	6.250	1,556,499						2,450,000	04/07/2008
1778		WOODINVILLE	WA		05/23/2008	6.125	8,269,640						22,280,000	04/03/2008
1779		MORGAN HILL	CA		05/23/2008	5.550	490,129						4,550,000	04/16/2008
1780		EDMONDS	WA		05/15/2008	5.875	3,092,564						5,000,000	04/02/2008
1781		SAN DIEGO	CA		05/09/2008	5.750	1,871,604						3,300,000	04/29/2008
1782		SEATTLE	WA		05/23/2008	5.830	3,281,169						6,100,000	04/11/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,474,473						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,398,907						2,790,000	04/21/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	693,219						1,300,000	04/24/2008
1788		DAYTON	OH		06/16/2008	6.810	691,241						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	917,968						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	3,936,127						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	6.000	2,815,874						5,220,000	05/23/2008
1792		EL PASO	TX		07/24/2008	7.050	1,052,346						1,650,000	06/23/2008
1793		PLAINWELL	MI		07/23/2008	6.110	2,404,276						3,665,000	06/18/2008
1794		PAW PAW	MI		08/27/2008	6.375	1,203,975						1,850,000	07/29/2008
1797		GRAHAM	WA		06/24/2008	6.625	3,500,020						6,700,000	05/11/2008
1798		TUCSON	AZ		07/14/2008	6.490	2,529,724						4,180,000	06/16/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	1,296,598						2,150,000	06/30/2008
1800		SEATTLE	WA		08/19/2008	6.240	4,825,654						8,400,000	07/24/2008
1801		AUSTIN	TX		09/12/2008	6.100	1,171,207						1,725,000	07/17/2008
1802		PRATVILLE	AL		08/15/2008	6.625	3,156,723						5,825,000	07/21/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	927,073						1,875,000	08/05/2008
1804		SEATTLE	WA		08/22/2008	5.750	469,860						2,500,000	07/18/2008
1805		KIRKLAND	WA		07/31/2008	5.750	938,487						5,370,000	07/08/2008
1806		GILROY	CA		09/19/2008	6.480	2,227,910						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	3,399,599						5,900,000	07/17/2008
1808		DOWNEY	CA		09/15/2008	6.200	1,323,662						3,230,000	07/31/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	3,139,608						4,730,000	07/28/2008
1810		HOLLISTER	CA		08/27/2008	6.320	3,781,034						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	1,519,749						3,500,000	06/20/2008
1814		SPARKS	NV		08/27/2008	6.710	1,355,929						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	5,399,051						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	888,568						2,040,000	08/27/2008
1820		KIRKLAND	WA		09/29/2008	6.920	2,132,319						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	4,242,074						16,400,000	09/22/2008
1822		TACOMA	WA		10/06/2008	6.310	1,016,568						2,600,000	09/05/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,959,716						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	2,115,070						3,600,000	09/12/2008
1827		DANBURY	CT		10/14/2008	6.500	3,203,834						4,500,000	08/18/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	2,094,046						3,800,000	09/19/2008

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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
		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
1830		VISALIA	CA		12/15/2008	5.950	2,840,470						7,000,000	10/20/2008
1831		MARION	IN		11/14/2008	6.800	1,952,829						2,800,000	10/02/2008
1832		OREGON CITY	OR		12/05/2008	6.250	1,679,426						5,130,000	11/22/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,244,547						3,250,000	11/10/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,561,227						5,200,000	10/23/2008
1836		SEATTLE	WA		12/09/2008	7.000	1,858,024						9,500,000	11/05/2008
1838		LOS ANGELES	CA		01/30/2009	4.950	3,499,175						6,525,000	12/10/2008
1841		SAN FRANCISCO	CA		12/24/2008	7.130	2,125,981						3,700,000	12/04/2008
1842		NOVI	MI		01/22/2009	6.500	1,965,777						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	1,130,296						2,190,000	11/26/2008
1846		LOS ANGELES	CA		02/26/2009	4.950	2,276,256						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	4.950	1,659,156						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	4.950	1,987,001						8,560,000	11/20/2008
1849		SANTA MONICA	CA		01/29/2009	4.950	1,182,720						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	5.050	3,330,022						7,700,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	4,154,945						13,600,000	12/23/2008
1854		OLYMPIA	WA		02/05/2009	6.875	1,002,137						1,820,000	12/23/2008
1856		BURLINGAME	CA		02/12/2009	6.650	5,136,076						24,000,000	01/12/2009
1857		PASADENA	CA		06/11/2009	6.760	4,235,716						8,300,000	02/05/2009
1858		PLANO	TX		02/27/2009	6.300	3,591,705						5,860,000	01/23/2009
1859		FIFE	WA		04/17/2009	6.750	2,611,907						6,000,000	02/23/2009
1863		AUSTIN	TX		04/29/2009	6.650	2,394,346						4,850,000	03/05/2009
1864		EMERYVILLE	CA		04/15/2009	6.750	2,204,562						7,100,000	03/20/2009
1867		GLENDALE	AZ		04/15/2009	6.950	3,758,841						8,220,000	04/01/2009
1868		HOUSTON	TX		06/17/2009	7.130	2,077,426						6,140,000	05/26/2009
1869		ATLANTA	GA		06/01/2009	7.060	8,949,580						18,300,000	04/09/2009
1871		HOUSTON	TX		05/27/2009	6.770	2,973,958						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,833,690						5,710,000	10/14/2008
1873		SANTA CLARA	CA		05/14/2009	6.750	2,373,502						7,500,000	04/20/2009
1876		LAS VEGAS	NV		06/11/2009	6.780	1,921,709						3,670,000	05/01/2009
1877		SILVERDALE	WA		07/06/2009	7.100	1,087,231						1,925,000	06/09/2009
1878		MONROVIA	CA		09/29/2009	7.400	1,198,618						3,730,000	07/31/2009
1880		WALNUT	CA		07/06/2009	7.650	2,473,573						4,230,000	05/19/2009
1883		PASADENA	TX		07/08/2009	6.625	3,266,414						6,200,000	06/03/2009
1884		PORTLAND	OR		07/30/2009	7.100	3,309,019						5,750,000	06/25/2009
1885		LONGVIEW	WA		07/30/2009	7.100	6,476,188						14,925,000	06/12/2009
1887		PORTLAND	OR		08/11/2009	6.750	1,886,790						5,090,000	06/10/2009
1888		PORTLAND	OR		08/11/2009	6.750	1,045,665						1,960,000	06/10/2009
1889		PORTLAND	OR		08/11/2009	6.750	977,500						1,930,000	06/08/2009
1890		PORTLAND	OR		08/11/2009	6.750	636,494						1,710,000	06/08/2009
1892		RICHMOND	CA		08/31/2009	6.950	1,140,828						10,200,000	06/17/2009
1894		ALISO VIEJO	CA		07/27/2009	6.950	5,193,404						9,580,000	06/30/2009
1895		KENT	WA		09/01/2009	7.860	1,833,905						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	6.720	2,072,607						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	5,916,941						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	4,201,574						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	4.400	5,442,657						9,975,000	07/17/2009
1916		LAGUNA WOODS	CA		10/05/2009	7.650	2,163,781						3,750,000	09/16/2009
1917		ST CHARLES	MO		10/19/2009	6.850	4,265,999						10,450,000	09/29/2009
1920		BURLINGAME	CA		11/12/2009	6.550	4,822,513						9,850,000	10/14/2009
1921		WARREN	MI		11/04/2009	6.625	387,058						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	4,065,791						8,350,000	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	5,788,940						12,900,000	10/02/2009
1924		SUNNYVALE	CA		12/31/2009	6.750	2,683,824						5,430,000	09/30/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,457,667						4,425,000	10/16/2009
1927		VAN NUYS	CA		12/03/2009	6.820	2,690,867						5,800,000	11/09/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,853,563						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	5,570,940						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,765,091						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	4,186,606						9,940,000	03/03/2009
1936		TALLMADGE	OH		12/28/2009	7.050	5,141,045						9,880,000	11/06/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,142,242						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,543,383						10,640,000	11/10/2009

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		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
1949		NEWNAN	GA		01/19/2010	6.625	924,835						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,379,370						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,331,117						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,810,305						3,300,000	12/07/2009
1953		INDIANAPOLIS	IN		12/30/2009	6.600	7,726,123						15,700,000	12/22/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	9,338,138						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	5,212,948						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,900,793						5,640,000	12/17/2009
1960		MOUNT VERNON	WA		02/17/2010	6.560	2,153,304						9,200,000	02/01/2010
1961		PITTSBURG	CA		01/29/2010	7.000	2,168,749						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,435,208						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	3,223,419						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,986,012						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	837,470						1,720,000	01/27/2010
1967		LYNNWOOD	WA		04/28/2010	6.710	4,004,889						7,800,000	01/21/2010
1968		TAYLOR	MI		04/13/2010	7.420	2,269,024						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,202,444						2,120,000	02/09/2010
1970		WORTHINGTON	OH		03/30/2010	6.350	3,472,892						6,000,000	02/23/2010
1971		DUBLIN	OH		03/30/2010	6.350	3,310,486						6,000,000	02/23/2010
1972		AUBURN	WA		03/23/2010	7.000	2,200,802						4,500,000	02/23/2010
1973		IRVINE	CA		03/31/2010	6.930	1,004,228						3,460,000	02/16/2010
1974		VENTURA	CA		04/05/2010	7.250	1,343,048						3,050,000	12/11/2009
1975		SAN FRANCISCO	CA		04/15/2010	6.250	953,640						3,000,000	02/01/2010
1976		PEORIA	AZ		03/31/2010	7.300	734,008						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,589,923						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	2,855,016						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	4,081,640						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,549,332						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	6.350	1,622,323						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,758,251						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	2,100,874						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	1,030,141						2,160,000	03/12/2010
1986		HOUSTON	TX		04/09/2010	6.250	4,276,437						7,200,000	01/20/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,953,186						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	6.750	1,134,211						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	6.750	1,511,817						2,650,000	03/10/2010
1990		BELLEVUE	WA		04/01/2010	7.350	1,006,960						2,800,000	03/12/2010
1991		BURBANK	CA		04/29/2010	6.620	2,198,943						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	2,152,807						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,575,925						5,920,000	03/23/2010
1995		ORANGE	CA		04/27/2010	6.600	2,867,786						7,230,000	03/11/2010
1996		CARRBORO	NC		04/29/2010	6.273	7,153,525						13,500,000	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	5,999,263						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,915,031						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,410,802						7,250,000	03/16/2010
2000		SEATTLE	WA		06/30/2010	6.880	10,722,836						23,315,000	12/09/2009
2002		RICHMOND	VA		05/19/2010	6.800	3,744,009						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,807,990						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	4,132,767						8,700,000	03/31/2010
2005		WOODSIDE	NY		09/17/2010	6.620	3,304,081						6,300,000	04/20/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	5,225,930						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,589,276						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,772,056						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	2,072,839						3,400,000	04/05/2010
2013		SOUTH SAN FRANCISCO	CA		06/02/2010	6.750	5,365,143						12,600,000	04/26/2010
2014		TORRANCE	CA		07/26/2010	6.940	813,574						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	1,025,229						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	2,219,182						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	959,160						3,240,000	05/07/2010
2019		EL CAJON	CA		05/17/2010	6.763	1,440,904						3,550,000	04/07/2010
2020		BRIDGEPORT	CT		05/28/2010	6.800	2,620,800						4,300,000	04/27/2010
2021		DRIGGS	ID		06/22/2010	6.990	961,263						1,795,000	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,591,681						4,250,000	05/06/2010

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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
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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
2024		LANCASTER	CA		07/01/2010	6.530	1,629,005						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,805,135						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,150,209						2,090,000	04/20/2010
2029		SAN MATEO	CA		09/29/2010	6.600	3,020,458						7,510,000	05/01/2010
2030		DENVER	CO		07/28/2010	7.110	3,770,334						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,800,625						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,529,068						8,000,000	05/05/2010
2035		KENT	WA		07/22/2010	6.350	3,452,162						7,450,000	05/28/2010
2037		LIVERMORE	CA		07/12/2010	6.490	3,071,232						5,370,000	05/21/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,808,911						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	7,376,789						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,810,702						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	6.860	1,360,494						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	4,130,954						6,600,000	04/16/2010
2044		REDLANDS	CA		11/12/2010	5.750	3,537,943						8,100,000	06/17/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,843,892						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	5,142,124						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	963,284						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,590,878						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,652,000						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	4,003,945						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	6.250	1,996,823						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,363,903						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,154,526						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,996,795						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,542,973						3,100,000	07/14/2010
2059		KIRKLAND	WA		07/30/2010	6.250	6,316,127						9,700,000	05/28/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,693,420						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,638,424						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	1,419,023						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,363,991						2,340,000	06/24/2010
2068		ONTARIO	CA		08/12/2010	6.000	5,941,843						13,000,000	06/21/2010
2069		ALLEN	TX		09/01/2010	6.550	1,341,119						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,519,790						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,644,544						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,413,532						2,565,000	06/10/2010
2074		POMONA	CA		10/27/2010	6.100	3,395,048						6,000,000	07/09/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	5,317,388						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,971,420						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	4,083,008						7,400,000	07/22/2010
2079		SANTA BARBARA	CA		11/01/2010	5.900	2,883,148						13,933,333	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,461,324						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,321,077						3,670,000	07/08/2010
2082		PORTLAND	OR		09/17/2010	6.250	3,060,541						5,020,000	07/20/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,356,526						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,723,655						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	2,162,102						4,600,000	07/20/2010
2088		ALBANY	OR		07/26/2010	8.200	2,369,075						4,640,000	07/06/1999
2091		VENICE	FL		09/30/2010	6.180	2,887,754						6,100,000	08/12/2010
2092		SAN JOSE	CA		09/23/2010	6.150	3,970,755						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	1,111,719						2,350,000	08/18/2010
2096		LOS ANGELES	CA		09/09/2010	5.950	2,737,959						4,130,000	07/29/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,504,396						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,959,327						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	681,202						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	8,216,012						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,875,869						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,396,567						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	5,383,396						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,515,619						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,359,198						4,600,000	06/18/2010
2106		TUALATIN	OR		11/02/2010	6.125	1,263,880						1,950,000	09/15/2010
2107		WEST LINN	OR		11/02/2010	6.125	872,901						2,180,000	09/15/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2108		VISTA	CA		12/29/2010	5.875	5,916,046						16,600,000	08/13/2010
2109		NAPERVILLE	IL		11/01/2010	5.260	8,807,791						14,300,000	09/08/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,924,477						3,200,000	09/28/2010
2112		SANTA ANA	CA		11/19/2010	6.100	10,519,430						25,250,000	09/10/2010
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,191,784						5,640,000	10/18/2010
2115		DEVENS	MA		10/29/2010	6.375	4,652,880						6,730,000	09/20/2010
2118		HOUSTON	TX		11/01/2010	6.100	8,091,549						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,747,039						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,701,594						8,250,000	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,329,413						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	1,542,066						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	1,182,043						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	1,305,256						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	821,496						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,679,115						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,703,111						6,700,000	10/06/2010
2136		BEDMINSTER	NJ		12/09/2010	6.000	1,894,569						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,295,287						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,422,298						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,350,103						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	2,116,322						4,300,000	10/29/2010
2143		NASHVILLE	TN		02/01/2011	5.360	2,743,397						4,700,000	11/11/2010
2144		BEDFORD	TX		12/10/2010	6.100	3,167,733						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,793,707						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	3,526,566						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,888,119						8,550,000	11/04/2010
2150		CHARLOTTE	NC		12/10/2010	5.875	3,021,204						4,750,000	10/22/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	2,336,019						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	3,280,494						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,666,182						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	7,597,450						13,100,000	11/19/2010
2157		PORTLAND	OR		12/15/2010	6.750	5,328,116						9,960,000	11/03/2010
2159		AKRON	OH		01/10/2011	5.550	4,055,537						9,020,000	11/23/2010
2160		RENO	NV		12/22/2010	5.730	1,844,150						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,555,340						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	7,735,347						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,639,265						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	2,318,357						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,930,005						4,570,000	11/19/2010
2166		IRVINE	CA		01/27/2011	5.730	2,895,008						5,590,000	11/12/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,708,119						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	679,210						1,170,000	11/22/2010
2169		SANTA CLARITA	CA		03/22/2011	6.100	601,579						1,130,000	11/26/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,649,494						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	835,875						1,690,000	11/18/2010
2172		TINLEY PARK	IL		12/17/2010	5.380	1,887,284						3,400,000	11/24/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,990,735						4,550,000	11/03/2010
2175		FONTANA	CA		11/12/2010	5.750	235,844						1,450,000	10/18/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,311,959						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,647,006						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,957,621						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	3,058,556						4,925,000	11/16/2010
2181		SALEM	OR		01/25/2011	5.800	1,158,414						2,860,000	12/03/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,515,199						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	2,766,135						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,560,039						9,100,000	11/26/2010
2188		IRVING	TX		02/28/2011	5.560	2,029,124						3,200,000	12/03/2010
2192		DALLAS	TX		05/25/2012	5.750	9,100,000						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	2,060,000						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,715,000						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	4,200,000						7,775,000	02/29/2012
2196		SAN MATEO	CA		01/20/2011	6.780	9,060,335						14,900,000	11/22/2010
2197		DRAPER	UT		01/26/2011	5.730	2,296,716						4,350,000	12/14/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2198		LADY LAKE	FL		06/03/2011	5.800	2,434,674						6,000,000	11/30/2010
2199		ANN ARBOR	MI		03/24/2011	6.400	3,300,641						5,300,000	12/08/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,268,879						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	5,287,985						10,000,000	05/11/2011
2202		DALLAS	TX		02/15/2011	5.650	1,982,782						4,450,000	12/13/2010
2203		FARMINGTON HILLS	MI		03/17/2011	5.750	3,457,834						5,700,000	02/11/2011
2204		NEW YORK	NY		12/30/2010	5.500	5,051,662						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	2,998,843						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	1,200,037						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	4,143,690						11,900,000	12/13/2010
2210		KIRKLAND	WA		02/25/2011	5.750	9,720,195						16,800,000	12/29/2010
2213		CLEARWATER	FL		05/25/2011	5.650	3,362,703						6,450,000	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	929,353						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	4,533,366						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	6,606,665						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	2,259,615						5,400,000	12/20/2010
2219		PALO ALTO	CA		03/31/2011	5.500	2,128,666						4,200,000	12/27/2010
2220		AUSTIN	TX		03/01/2011	5.450	2,365,988						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,395,590						3,860,000	10/01/2010
2222		AKRON	OH		01/10/2011	5.550	3,772,589						6,550,000	11/23/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	1,113,106						1,800,000	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,625,070						2,500,000	01/31/2011
2226		SAN JOSE	CA		05/12/2011	5.500	1,941,875						3,900,000	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,714,984						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	3,467,657						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,424,077						4,200,000	01/12/2011
2230		PORTLAND	OR		02/18/2011	6.250	1,478,524						3,600,000	01/05/2011
2231		STERLING HEIGHTS	MI		02/24/2011	6.640	5,161,018						9,000,000	01/11/2011
2232		SEATTLE	WA		03/18/2011	5.960	4,072,645						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,557,195						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	1,298,078						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	5,079,349						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	5.500	1,642,130						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	1,068,036						1,700,000	01/03/2011
2239		RANCHO CORDOVA	CA		03/14/2011	5.520	6,676,912						13,140,000	02/03/2011
2240		TULSA	OK		03/24/2011	5.990	1,575,414						2,900,000	01/25/2011
2241		SAN DIEGO	CA		03/01/2011	6.290	3,393,950						10,775,000	01/24/2011
2242		ST AUGUSTINE	FL		02/18/2011	6.200	4,119,505						7,600,000	01/04/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,840,941						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,310,253						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,335,176						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,493,611						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,769,521						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	5,611,922						9,000,000	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,900,612						9,500,000	01/15/2011
2252		WESTLAKE VILLAGE	CA		03/31/2011	5.750	3,148,385						5,100,000	02/11/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,847,659						6,740,000	04/04/2011
2255		CERRITOS	CA		04/04/2011	5.970	2,909,141						6,130,000	02/15/2011
2256		SEATTLE	WA		05/12/2011	5.500	5,337,253						8,700,000	02/14/2011
2257		FOLSOM	CA		03/30/2011	6.240	2,233,079						4,540,000	01/24/2011
2258		SEATTLE	WA		05/12/2011	5.500	4,366,822						7,000,000	02/14/2011
2259		ALSIP	IL		05/04/2011	5.600	1,457,024						2,000,000	03/09/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	2,502,203						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,721,441						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	4,268,623						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,434,045						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,508,436						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,126,150						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,975,983						7,140,000	11/30/2010
2275		LOS ANGELES	CA		06/28/2011	5.800	1,947,743						2,800,000	03/10/2011
2276		NORCROSS	GA		07/21/2011	6.150	2,392,737						4,800,000	04/12/2011
2277		SEATTLE	WA		06/13/2011	5.650	3,357,829						6,205,000	04/01/2011
2279		INDIANAPOLIS	IN		04/29/2011	5.625	1,184,625						2,020,000	03/21/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2280		INDIANAPOLIS	IN		04/29/2011	5.625	1,251,489						2,140,000	03/23/2011
2281		SPENCER	IN		04/29/2011	6.180	2,382,054						3,500,000	04/01/2011
2282		PUNTA GORDA	FL		05/26/2011	6.020	2,015,014						9,000,000	04/02/2011
2283		AUSTIN	TX		04/21/2011	5.850	7,281,597						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,875,297						4,600,000	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,737,741						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	4,708,805						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	2,057,550						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	7,384,217						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,893,593						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,924,206						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	5,449,879						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	4,135,230						6,400,000	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,727,973						2,950,000	05/09/2011
2296		BOSTON	MA		06/10/2011	5.810	2,726,952						6,900,000	03/31/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,539,928						2,420,000	06/18/2011
2301		LIVERMORE	CA		04/29/2011	5.850	4,271,863						6,970,000	04/01/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,169,341						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	5.750	2,305,889						3,475,000	04/13/2011
2304		CHEYENNE	WY		06/14/2011	5.800	1,022,558						2,010,000	04/07/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,415,348						6,150,000	04/26/2011
2307		LOUISVILLE	KY		06/30/2011	5.400	7,194,923						10,710,000	04/08/2011
2308		LOUISVILLE	KY		06/30/2011	5.400	7,535,214						11,180,000	04/08/2011
2309		LOUISVILLE	KY		06/30/2011	5.400	3,986,368						6,060,000	04/08/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,789,433						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,375,597						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	6,370,511						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,475,452						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	1,173,551						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,349,475						4,200,000	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	3,451,535						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	4,068,083						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	3,558,943						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	8,890,212						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	2,114,167						3,100,000	04/25/2011
2325		OAKLAND	CA		07/06/2011	5.660	3,168,317						5,850,000	04/18/2011
2326		PARAMOUNT	CA		06/29/2011	6.150	2,021,270						3,890,000	04/08/2011
2327		IRVING	TX		06/14/2011	5.780	3,310,898						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,535,749						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,516,548						7,200,000	04/28/2011
2332		THE WOODLANDS	TX		06/23/2011	5.200	2,176,091						5,900,000	04/29/2011
2333		AUSTIN	TX		05/18/2011	6.000	2,237,890						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	3,141,847						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,381,098						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,564,494						3,700,000	08/05/2011
2337		MILWAUKEE	WI		07/26/2011	6.330	1,815,003						6,550,000	05/17/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	5,603,313						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	2,042,749						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,892,817						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,266,870						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	767,495						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,753,242						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,925,052						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	2,218,407						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,615,683						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,266,532						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,267,516						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	3,322,076						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,357,789						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,503,275						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,309,303						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	2,400,856						3,550,000	05/31/2011
2357		LYNWOOD	CA		06/21/2011	6.060	2,357,221						4,100,000	05/31/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2358		GREENVILLE	SC		07/26/2011	5.800	1,706,907						2,800,000	06/15/2011
2360		AUSTIN	TX		07/11/2011	5.750	1,035,980						1,850,000	06/16/2011
2361		AUSTIN	TX		07/08/2011	5.750	3,828,646						7,550,000	05/31/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	1,533,658						4,070,000	05/13/2011
2363		NEW CITY	NY		08/10/2011	5.800	5,268,662						7,650,000	06/23/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,857,661						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,452,662						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	9,370,350						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,816,297						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	2,280,155						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	1,172,150						1,970,000	05/24/2011
2372		ORLANDO	FL		11/22/2011	4.700	3,913,929						8,390,000	08/15/2011
2373		GREEN BAY	WI		04/05/2012	5.870	3,479,894						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	4,731,714						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	2,455,429						4,260,000	06/30/2011
2376		PORTLAND	OR		09/30/2011	5.030	2,412,877						4,550,000	07/16/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,591,614						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	11,730,881						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	941,801						1,400,000	06/21/2011
2380		PORTLAND	OR		09/20/2011	5.290	2,539,871						5,280,000	09/16/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,317,249						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	3,135,409						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,804,179						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,776,989						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	3,522,968						5,200,000	06/15/2011
2387		CONCORD	CA		08/18/2011	5.600	4,079,805						10,650,000	06/30/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,928,423						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,428,315						4,600,000	06/15/2011
2391		LOS ANGELES	CA		08/18/2011	5.450	1,268,362						2,150,000	03/29/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,223,569						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,677,684						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,788,957						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	6,311,398						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	4,055,736						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,473,616						2,650,000	07/18/2011
2399		SMYRNA	TN		07/21/2011	5.300	1,465,822						2,350,000	06/14/2011
2400		SPOKANE	WA		11/29/2011	5.150	1,823,329						2,700,000	07/23/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	6,769,757						10,400,000	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	6,137,637						9,500,000	07/11/2011
2404		AURORA	CO		09/20/2011	5.300	1,172,281						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	6,180,025						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	632,755						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	2,324,333						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,774,464						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,356,223						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	2,248,591						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	6,089,307						15,270,000	07/22/2011
2415		SAN FRANCISCO	CA		08/15/2011	5.400	5,404,880						10,890,000	08/01/2011
2416		WASHINGTON	DC		09/01/2011	5.170	1,963,935						4,300,000	07/26/2011
2417		PHEONIX	AZ		08/22/2011	5.750	2,123,857						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,665,031						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,537,712						9,360,000	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	10,465,270						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	4,844,632						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,824,795						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	6,349,890						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	5,372,981						7,700,000	08/08/2011
2427		HOUSTON	TX		09/15/2011	5.000	4,684,217						7,950,000	07/11/2011
2428		ALVIN	TX		10/14/2011	5.400	7,024,715						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,825,723						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,729,126						2,500,000	08/02/2011
2431		DOVER	DE		09/30/2011	5.250	1,975,444						3,200,000	06/27/2011
2432		CLEVELAND	OH		09/30/2011	5.250	5,139,079						7,700,000	07/12/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2433		AUSTELL	GA		09/30/2011	5.250	3,202,268						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,980,284						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,574,565						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	2,216,951						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,463,477						2,200,000	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	6,181,819						13,100,000	08/05/2011
2441		HOFFMAN ESTATES	IL		10/13/2011	5.625	5,818,183						10,000,000	08/03/2011
2442		NEW YORK	NY		10/28/2011	5.330	10,275,376						18,000,000	07/13/2011
2443		TYLER	TX		11/28/2011	5.520	5,885,410						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,632,030						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,686,592						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	3,026,195						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,921,817						4,700,000	08/17/2011
2450		INDIANAPOLIS	IN		10/19/2011	5.390	330,826						520,000	08/23/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,516,643						4,200,000	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,565,412						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	2,037,035						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	6,816,733						11,500,000	10/07/2011
2456		VENICE	CA		10/20/2011	5.540	3,427,389						8,150,000	08/24/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	1,159,634						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.350	1,937,507						3,350,000	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	5,403,147						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,169,041						2,000,000	08/15/2011
2464		IRVINE	CA		11/07/2011	5.650	1,467,894						2,640,000	08/04/2011
2465		BRONX	NY		10/28/2011	5.300	5,422,052						11,800,000	08/18/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,471,790						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	2,208,465						3,500,000	09/12/2011
2469		FARMINGTON	NM		11/29/2011	5.150	1,545,725						2,290,000	08/17/2011
2470		SALT LAKE CITY	UT		11/29/2011	5.150	2,652,251						5,500,000	10/03/2011
2471		NORTH LITTLE ROCK	AR		11/29/2011	5.150	1,086,616						1,890,000	09/07/2011
2472		BOISE	ID		11/29/2011	5.150	851,243						1,800,000	08/10/2011
2473		LISLE	IL		09/02/2011	5.250	726,511						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	890,549						1,390,000	07/20/2011
2475		SHELBYVILLE	IN		10/19/2011	5.390	2,919,744						4,590,000	08/23/2011
2476		INDIANAPOLIS	IN		10/19/2011	5.390	534,411						840,000	08/23/2011
2477		LA CROSSE	WI		12/08/2011	5.800	7,373,610						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,998,567						4,400,000	08/17/2011
2479		SANTA MONICA	CA		11/28/2011	5.750	2,723,128						5,400,000	08/24/2011
2480		HOUSTON	TX		12/21/2011	5.500	2,206,947						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,759,308						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,772,512						3,360,000	09/26/2011
2483		RENTON	WA		11/14/2011	5.150	2,599,294						12,953,000	09/21/2011
2484		GASTONIA	NC		11/07/2011	5.200	3,154,504						5,250,000	09/14/2011
2485		BOISE	ID		09/30/2011	4.900	3,376,274						6,970,000	08/26/2011
2486		BOISE	ID		09/30/2011	4.900	2,990,416						4,690,000	08/26/2011
2490		PALATINE	IL		10/26/2012	4.550	4,887,142						11,350,000	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	2,110,992						4,625,000	09/23/2011
2496		SAN FRANCISCO	CA		12/09/2011	5.400	4,419,593						9,700,000	09/15/2011
2497		CHICAGO	IL		12/21/2011	5.250	10,706,864						18,400,000	12/02/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	2,359,679						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	2,153,076						3,415,000	09/08/2011
2500		AUSTIN	TX		11/17/2011	5.330	4,754,750						10,200,000	10/07/2011
2501		HELOTES	TX		12/12/2011	5.650	4,619,028						6,750,000	09/13/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,822,503						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.900	3,143,275						7,230,000	09/16/2011
2507		TEMPLE TERRACE	FL		09/22/2011	5.840	3,008,475						6,800,000	12/08/2010
2508		TROY	MI		01/18/2012	4.950	5,048,311						12,400,000	10/03/2011
2509		EAGAN	MN		10/31/2011	5.600	1,329,023						2,410,000	09/22/2011
2510		RICHMOND	VA		12/01/2011	5.300	5,972,713						10,500,000	08/03/2011
2511		ROGERS	MN		05/18/2012	5.560	2,612,149						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	7,896,913						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,985,258						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,599,006						3,795,000	10/07/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2515		CHICAGO	IL		12/12/2011	5.300	1,080,049						1,690,000	11/08/2011
2517		NAPERVILLE	IL		12/28/2011	5.150	1,962,937						4,475,000	09/06/2011
2518		MADISON	TN		01/31/2012	5.050	1,611,988						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,184,040						2,850,000	11/26/2011
2520		PORTLAND	OR		01/31/2012	5.250	1,819,194						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	2,055,715						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,942,726						4,450,000	10/21/2011
3009		LAWRENCE	KS		12/15/2011	5.250	2,082,369						4,400,000	10/13/2011
3011		LOS ANGELES	CA		03/02/2012	5.100	2,954,350						5,250,000	12/14/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,654,131						2,500,000	11/14/2011
3014		FORT WORTH	TX		12/02/2011	4.950	6,179,866						9,500,000	11/01/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	8,356,458						15,710,000	01/04/2012
3019		BELLEVUE	WA		12/30/2011	4.950	4,193,480						8,400,000	11/10/2011
3020		CAMPBELL	CA		12/29/2011	5.300	1,438,337						2,800,000	11/15/2011
3021		PENSACOLA	FL		12/22/2011	5.360	3,356,808						6,620,000	11/14/2011
3023		NAMPA	ID		01/30/2012	5.400	2,928,429						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	2,004,584						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,543,674						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,675,421						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	2,139,039						4,160,000	10/31/2011
3036		SEATTLE	WA		01/10/2012	5.250	9,145,176						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.850	2,568,543						5,270,000	01/21/2011
3039		HENDERSON	NC		12/19/2011	5.200	3,681,015						6,200,000	10/10/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,855,143						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,767,731						2,900,000	10/24/2011
3043		HAUPPAUGE	NY		01/24/2012	5.250	1,924,961						3,050,000	11/15/2011
3045		PORTLAND	OR		12/14/2011	5.050	7,472,960						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,817,935						2,930,000	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	2,309,949						4,880,000	09/13/2011
3049		TORRANCE	CA		12/29/2011	5.200	2,467,275						5,950,000	11/14/2011
3050		CHANDLER	AZ		01/03/2012	5.450	2,028,363						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	1,232,022						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	1,159,041						2,900,000	12/01/2011
3059		TORRANCE	CA		01/09/2012	5.400	2,311,706						4,440,000	11/14/2011
3063		HOUSTON	TX		01/18/2012	5.500	2,049,547						4,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	5,866,080						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	4,127,104						6,800,000	11/11/2011
3070		FORT WAYNE	IN		02/17/2012	5.250	3,152,830						6,125,000	01/01/2012
3072		KANSAS CITY	MO		03/14/2012	4.950	1,202,185						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	5,874,643						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	5.200	5,601,594						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,948,525						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	3,187,601						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	6,005,994						9,400,000	12/22/2011
3094		ALSIP	IL		05/09/2012	4.600	4,922,848						7,600,000	11/09/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,562,726						4,400,000	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	4,042,426						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,307,393						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,468,546						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	3,249,388						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,654,417						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,384,513						7,200,000	02/15/2012
3124		COLUMBUS	OH		03/01/2012	5.250	1,866,504						3,810,000	02/10/2012
3125		DOVER	NJ		03/23/2012	5.200	3,453,667						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,677,490						5,300,000	12/22/2011
3127		ALTADENA	CA		07/31/2012	5.400	3,348,383						6,200,000	02/24/2012
3130		SARASOTA	FL		04/27/2012	6.200	2,610,411						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,507,183						12,175,000	12/14/2011
3133		NEW YORK	NY		04/16/2012	4.750	9,556,200						21,500,000	02/16/2012
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,785,773						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	2,086,004						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,933,030						7,500,000	01/05/2012
3141		BELLEVUE	WA		03/15/2012	5.050	3,578,314						12,880,000	01/12/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3142		SACRAMENTO	CA		02/21/2012	5.500	1,380,113						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	2,354,176						3,800,000	02/14/2012
3147		CARY	NC		03/01/2012	4.750	4,402,522						7,650,000	12/16/2011
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,745,278						4,750,000	07/25/2012
3156		ORLANDO	FL		03/30/2012	5.125	4,933,079						10,610,000	02/15/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,479,532						3,560,000	02/28/2012
3159		LOS ANGELES	CA		05/23/2012	4.800	3,958,064						5,930,000	03/02/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,967,571						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	2,119,008						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	1,642,056						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	3,557,594						6,000,000	03/05/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,970,497						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	4,243,081						7,650,000	02/13/2012
3180		PLANO	TX		05/21/2012	5.150	2,252,346						3,575,000	03/09/2012
3188		COLLEGE STATION	TX		04/20/2012	4.750	5,351,539						9,480,000	02/24/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,922,426						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	1,199,229						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,759,168						4,200,000	03/20/2012
3195		KENOSHA	WI		05/22/2012	4.850	987,107						1,810,000	03/21/2012
3196		WISCONSIN RAPIDS	WI		05/22/2012	4.850	1,378,995						2,500,000	03/30/2012
3197		FORT LAUDERDALE	FL		05/16/2012	4.950	1,633,076						2,700,000	02/29/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,136,287						3,560,000	02/23/2012
3200		LOS ANGELES	CA		06/07/2012	5.250	1,983,831						4,000,000	03/23/2012
3202		HAZEL CREST	IL		10/23/2012	4.850	1,991,116						5,950,000	02/10/2012
3205		SAN DIEGO	CA		05/03/2012	4.610	5,923,243						11,500,000	03/22/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,708,076						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	4,533,900						10,100,000	04/11/2012
3227		SARASOTA	FL		06/06/2012	4.450	2,898,338						4,650,000	04/18/2012
3228		SPARTANBURG	SC		06/06/2012	4.450	2,254,265						3,500,000	04/19/2012
3229		SPARTANBURG	SC		06/06/2012	4.450	1,288,152						2,300,000	04/19/2012
3230		FOR LAUDERDALE	FL		06/06/2012	4.450	3,445,805						5,300,000	04/19/2012
3231		JACKSONVILLE	FL		06/06/2012	4.450	5,796,682						9,000,000	04/18/2012
3232		MAINLAND	PA		06/06/2012	4.450	3,928,861						6,200,000	04/18/2012
3233		GREENWOOD	IN		07/05/2012	5.200	3,268,419						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,670,965						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,881,499						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	4,251,101						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	2,182,874						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,971,327						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	2,217,632						3,375,000	03/30/2012
3254		HALF MOON BAY	CA		05/30/2012	5.100	4,075,950						6,350,000	04/06/2012
3255		MIRA LOMA	CA		06/13/2012	4.900	3,424,359						6,300,000	03/21/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,332,953						2,200,000	03/04/2012
3263		OAKBROOK TERRACE	IL		06/29/2012	5.020	1,598,483						3,100,000	05/07/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	2,084,444						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	3,126,666						5,100,000	04/05/2012
3266		ADDISON	IL		06/29/2012	5.020	598,552						1,470,000	04/26/2012
3267		CHICAGO	IL		06/29/2012	5.020	748,684						1,600,000	04/26/2012
3268		MINOOKA	IL		06/29/2012	5.020	598,552						1,150,000	04/26/2012
3269		MOUNT PROSPECT	IL		06/29/2012	5.020	1,079,359						2,030,000	04/26/2012
3270		OAK PARK	IL		06/29/2012	5.020	698,641						1,300,000	04/26/2012
3271		OSWEGO	IL		06/29/2012	5.020	698,641						1,840,000	04/26/2012
3272		WILLOWBROOK	IL		06/29/2012	5.020	847,788						1,600,000	04/26/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	6,322,494						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,338,662						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,797,479						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	1,087,363						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	5,191,418						8,875,000	04/04/2012
3296		VANCOUVER	WA		07/31/2012	4.650	3,306,548						5,800,000	05/29/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,926,638						5,400,000	04/30/2012
3298		SAN JUAN CAPISTRANO	CA		05/29/2012	4.500	2,818,783						4,450,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,680,096						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	1,191,153						1,750,000	05/27/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3302		NEW CASTLE	DE		08/28/2012	4.950	2,084,518						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	7,696,440						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	12,921,245						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,979,486						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	4,270,934						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.500	2,472,619						4,500,000	04/11/2012
3313		ESCONDIDO	CA		05/03/2012	4.500	1,681,377						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,492,685						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	1,387,152						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	1,177,545						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,284,599						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,529,195						4,100,000	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	4,251,534						9,200,000	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	4,457,178						8,850,000	06/06/2012
3333		VALENCIA	CA		07/12/2012	4.600	3,772,759						8,400,000	05/16/2012
3334		SPANISH FORK	UT		10/02/2012	5.800	651,836						1,220,000	05/31/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,345,497						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	7,928,432						11,500,000	05/23/2012
3337		MURRAY	UT		08/08/2012	5.000	1,268,549						2,735,000	05/12/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,589,262						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	5,953,709						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	3,383,326						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	4,805,906						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	2,082,350						5,800,000	06/13/2012
3348		TORRANCE	CA		07/18/2012	5.000	2,376,498						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	2,178,082						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,739,668						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,889,256						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	844,565						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	2,039,237						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,475,518						4,200,000	06/04/2012
3362		GREEN BAY	WI		12/21/2012	5.250	630,000						1,220,000	06/02/2012
3364		BROOKFIELD	WI		09/11/2012	4.600	6,174,485						9,700,000	04/16/2012
3365		GREEN BAY	WI		12/21/2012	5.250	5,220,000						8,620,000	06/02/2012
3366		NEWARK	DE		11/02/2012	5.250	3,443,916						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,890,628						4,600,000	08/08/2012
3370		HOUSTON	TX		09/07/2012	4.550	3,736,510						6,950,000	06/29/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,394,290						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	3,283,440						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,989,599						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,677,179						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,987,168						4,260,000	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	3,435,200						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,686,329						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,500,000						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,611,803						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,682,921						4,800,000	06/28/2012
3387		NAGS HEAD	NC		10/10/2012	4.750	2,994,771						7,180,000	07/20/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	1,603,577						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,735,456						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	1,350,000						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,488,659						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	4,583,825						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,984,946						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	4,105,671						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	1,176,100						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,201,435						2,200,000	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	8,300,000						12,725,000	06/30/2012
3416		MARIETTA	GA		12/07/2012	4.700	3,200,000						5,130,000	10/11/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,194,653						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	1,300,000						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	6,250,000						20,550,000	09/05/2012
3428		PHOENIX	AZ		10/31/2012	4.200	3,243,859						6,000,000	08/02/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3433		FISHERS	IN		10/12/2012	4.950	1,721,378						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	972,953						1,450,000	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,950,000						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	3,486,629						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	8,018,076						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	1,064,630						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,500,000						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	5,688,851						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	2,089,401						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	2,000,000						3,300,000	08/26/2012
3452		SEATTLE	WA		10/05/2012	4.350	5,589,648						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,994,576						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	7,650,000						13,500,000	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	6,850,000						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,500,000						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,460,000						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	6,000,000						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	5,000,000						8,150,000	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	3,267,618						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,700,000						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	2,021,471						3,200,000	09/01/2012
3476		AUSTIN	TX		12/05/2012	4.550	4,400,000						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	3,000,000						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	12,700,000						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	4,200,000						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	1,061,068						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	7,400,000						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,993,004						4,320,000	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,500,000						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,217,889						1,920,000	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	5,620,995						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,693,162						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	3,381,000						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,771,906						2,600,000	08/31/2012
3496		UKIAH	CA		12/19/2012	4.500	2,350,000						3,970,000	10/10/2012
3497		FALLSTON	MD		11/27/2012	4.550	6,450,000						9,400,000	10/06/2012
3498		WHEATON	IL		12/11/2012	4.450	1,800,000						2,800,000	09/20/2012
3503		ODESSA	FL		10/30/2012	4.650	2,892,642						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	5,500,000						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	6,300,000						8,225,000	10/26/2012
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	2,046,531						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	3,200,000						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	1,050,000						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	2,500,000						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,720,000						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	2,400,000						3,700,000	10/15/2012
3539		GARLAND	TX		12/26/2012	4.450	1,800,000						3,350,000	10/12/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	5,150,000						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	2,400,000						4,000,000	11/12/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,900,000						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,500,000						2,645,000	11/05/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,775,000						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	6,000,000						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,900,000						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	4,500,000						8,100,000	10/11/2012
3577		AUSTIN	TX		12/28/2012	4.400	7,000,000						15,300,000	11/12/2012
3584		BELLEVUE	WA		12/14/2012	4.350	2,610,000						4,400,000	11/19/2012
3612		DALLAS	TX		12/05/2012	4.650	725,000						1,000,000	11/14/2012
20142		LOS ANGELES	CA		06/05/1995	8.950	195,186						738,095	06/01/1995
20145		PITTSBURGH	PA		07/20/1995	8.610	124,664						720,430	07/01/1995
20146		BERKELEY	CA		08/22/1995	8.430	126,758						989,000	09/01/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							2,885,826,336						6,049,605,458	XXX
0899999. Total Mortgages in good standing							2,885,826,336						6,049,605,458	XXX

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	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
1719		ELK RIVER	MN		10/12/2007	6.150	1,067,329						1,950,000	10/05/2007
1399999. Restructured mortgages - Commercial mortgages-all other							1,067,329						1,950,000	XXX
1699999. Total - Restructured Mortgages							1,067,329						1,950,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							2,886,893,665						6,051,555,458	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ----------6,500 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
2015	SAN DIEGO	CA		06/21/2010	6.750		50,000	1,730,000
2076	EAST LANSING	MI		11/03/2010	6.100		14,243	7,000,000
2192	DALLAS	TX		05/25/2012	5.750	9,100,000		17,300,000
2193	HOUSTON	TX		05/25/2012	5.750	2,060,000		4,000,000
2194	HOUSTON	TX		05/25/2012	5.750	3,715,000		8,300,000
2195	HOUSTON	TX		05/25/2012	5.750	4,200,000		7,775,000
2312	MELROSE PARK	IL		04/15/2011	5.000		250,000	11,400,000
2321	CHARLOTTE	NC		03/09/2012	5.750	9,000,000		15,215,000
2361	AUSTIN	TX		07/08/2011	5.750		371,175	7,550,000
2373	GREEN BAY	WI		04/05/2012	5.870	3,600,000		6,900,000
2374	GREEN BAY	WI		04/05/2012	5.870	4,900,000		8,000,000
2482	DAYTON	OH		01/06/2012	5.500	1,450,000	400,000	3,360,000
2490	PALATINE	IL		10/26/2012	4.550	4,900,000		11,350,000
2508	TROY	MI		01/18/2012	4.950	5,250,000		12,400,000
2510	RICHMOND	VA		12/01/2011	5.300		200,000	10,500,000
2511	ROGERS	MN		05/18/2012	5.560	2,670,000		3,700,000
2512	ANNANDALE	VA		03/12/2012	5.300	7,000,000	1,000,000	11,750,000
2518	MADISON	TN		01/31/2012	5.050	1,700,000		4,300,000
2519	HICKSVILLE	NY		01/05/2012	5.375	1,200,000		2,850,000
2520	PORTLAND	OR		01/31/2012	5.250	1,850,000		3,080,000
3002	CLINTON TOWNSHIP	MI		02/29/2012	5.450	2,100,000		3,250,000
3011	LOS ANGELES	CA		03/02/2012	5.100	3,000,000		5,250,000
3016	LYNNWOOD	WA		01/11/2012	5.150	8,500,000		15,710,000
3023	NAMPA	ID		01/30/2012	5.400	3,000,000		5,400,000
3026	TEMPLETON	CA		02/17/2012	5.350	2,100,000		9,720,000
3028	FERNLEY	NV		01/17/2012	4.900	2,600,000		4,400,000
3036	KENT	WA		01/10/2012	5.250	9,300,000		25,530,000
3037	MONTEREY PARK	CA		04/19/2012	4.850	2,600,000		5,270,000
3043	HAUPPAUGE	NY		01/24/2012	5.250	2,000,000		3,050,000
3048	EVERETT	WA		01/17/2012	5.250	2,400,000		4,880,000
3050	CHANDLER	AZ		01/03/2012	5.450	2,065,000		3,175,000
3059	TORRANCE	CA		01/09/2012	5.400	2,350,000		4,440,000
3063	HOUSTON	TX		01/18/2012	5.500	2,000,000	100,000	4,000,000
3066	TWINSBURG	OH		02/22/2012	4.950	6,000,000		8,040,000
3070	FORT WAYNE	IN		02/17/2012	5.250	3,200,000		6,125,000
3072	KANSAS CITY	MO		03/14/2012	4.950	1,240,000		1,845,000
3080	PORTLAND	OR		02/29/2012	5.530	6,000,000		12,400,000
3082	COLUMBIA	SC		03/05/2012	5.200	5,800,000		9,450,000
3083	MARTINSVILLE	VA		04/17/2012	5.450	8,050,000		16,200,000
3089	WOODSIDE	NY		03/23/2012	5.250	3,250,000		6,300,000
3092	WESTMINSTER	CO		02/13/2012	4.950	6,100,000		9,400,000
3094	ALSIP	IL		05/09/2012	4.600	5,000,000		7,600,000
3095	DAVENPORT	FL		05/30/2012	5.250	2,600,000		4,400,000
3096	PORT ARTHUR	TX		01/31/2012	5.250	4,200,000		6,350,000
3100	PORTLAND	OR		01/20/2012	4.850	3,350,000		9,410,000
3111	BRYAN	TX		02/17/2012	5.500	1,500,000		2,600,000
3114	LAYTON	UT		03/05/2012	5.250	3,300,000		5,500,000
3121	COLUMBUS	OH		02/29/2012	5.250	3,735,000		5,750,000
3122	SEATTLE	WA		05/03/2012	5.450	1,400,000		7,200,000
3124	COLUMBUS	OH		03/01/2012	5.250	1,900,000		3,810,000
3125	DOVER	NJ		03/23/2012	5.200	3,500,000		7,800,000
3126	DOVER	NJ		03/23/2012	5.200	1,700,000		5,300,000
3127	ALTADENA	CA		07/31/2012	5.400	3,380,000		6,200,000
3130	SARASOTA	FL		04/27/2012	6.200	2,650,000		5,500,000
3132	LAS VEGAS	NV		01/13/2012	5.150	3,550,000		12,175,000
3133	NEW YORK	NY		04/16/2012	4.750	9,675,000		21,500,000
3136	LONG ISLAND CITY	NY		06/22/2012	5.400	1,800,000		4,200,000
3138	ST LOUIS	MO		03/20/2012	5.250	2,150,000		3,190,000
3140	RENO	NV		02/23/2012	5.250	2,000,000		7,500,000
3141	BELLEVUE	WA		03/15/2012	5.050	3,650,000		12,880,000
3142	SACRAMENTO	CA		02/21/2012	5.500	1,400,000		3,230,000
3145	SEATTLE	WA		03/14/2012	5.300	2,400,000		3,800,000
3147	CARY	NC		03/01/2012	4.750	4,500,000		7,650,000
3155	SAN ANTONIO	TX		10/05/2012	4.850	2,750,000		4,750,000
3156	ORLANDO	FL		03/30/2012	5.125	5,000,000		10,610,000
3157	ORLANDO	FL		05/18/2012	5.000	1,500,000		3,560,000
3159	LOS ANGELES	CA		05/23/2012	4.800	4,000,000		5,930,000

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
3161	WINCHESTER	VA		04/10/2012	5.500	2,000,000		5,000,000
3167	LANCASTER	TX		03/01/2012	5.400	2,150,000		3,360,000
3169	PHOENIX	AZ		03/15/2012	5.650	1,850,000		3,445,000
3171	CHARLOTTESVILLE	VA		06/12/2012	5.300	3,600,000		6,000,000
3176	OVERLAND PARK	KS		07/13/2012	5.250	2,000,000		4,800,000
3178	SAN ANTONIO	TX		03/28/2012	5.200	4,300,000		7,650,000
3180	PLANO	TX		05/21/2012	5.150	2,275,000		3,575,000
3188	COLLEGE STATION	TX		04/20/2012	4.750	5,500,000		9,480,000
3189	BEAUMONT	TX		03/13/2012	4.750	1,950,000		3,300,000
3191	SCOTTSDALE	AZ		03/15/2012	5.650	1,350,000		2,570,000
3192	YUKON	OK		05/31/2012	5.000	1,800,000		4,200,000
3195	KENOSHA	WI		05/22/2012	4.850	1,000,000		1,810,000
3196	WISCONSIN RAPIDS	WI		05/22/2012	4.850	1,400,000		2,500,000
3197	FORT LAUDERDALE	FL		05/16/2012	4.950	1,650,000		2,700,000
3199	CLEARWATER	FL		04/27/2012	4.950	1,150,000		3,560,000
3200	LOS ANGELES	CA		06/07/2012	5.250	2,000,000		4,000,000
3202	HAZEL CREST	IL		10/23/2012	4.850	2,000,000		5,950,000
3205	SAN DIEGO	CA		05/03/2012	4.610	6,000,000		11,500,000
3214	FAYETTEVILLE	NC		04/24/2012	5.070	1,750,000		3,060,000
3223	PANAMA CITY BEACH	FL		05/18/2012	5.230	4,600,000		10,100,000
3227	SARASOTA	FL		06/06/2012	4.450	2,925,000		4,650,000
3228	SPARTANBURG	SC		06/06/2012	4.450	2,275,000		3,500,000
3229	SPARTANBURG	SC		06/06/2012	4.450	1,300,000		2,300,000
3230	FOR LAUDERDALE	FL		06/06/2012	4.450	3,477,500		5,300,000
3231	JACKSONVILLE	FL		06/06/2012	4.450	5,850,000		9,000,000
3232	MAINLAND	PA		06/06/2012	4.450	3,965,000		6,200,000
3233	GREENWOOD	IN		07/05/2012	5.200	3,300,000		4,850,000
3237	GREENVILLE	NC		04/26/2012	5.050	1,700,000		2,527,500
3240	SANTA ANA	CA		07/18/2012	5.050	1,900,000		3,400,000
3242	FLINT	MI		06/26/2012	5.600	4,300,000		8,800,000
3245	BURIEN	WA		07/31/2012	5.050	2,200,000		3,450,000
3246	TEMPE	AZ		05/22/2012	5.250	2,000,000		2,875,000
3252	VALDOSTA	GA		05/23/2012	5.220	2,250,000		3,375,000
3254	HALF MOON BAY	CA		05/30/2012	5.100	4,127,500		6,350,000
3255	MIRA LOMA	CA		06/13/2012	4.900	3,450,000		6,300,000
3259	BUFFALO GROVE	IL		06/04/2012	4.700	1,350,000		2,200,000
3263	OAKBROOK TERRACE	IL		06/29/2012	5.020	1,629,000		3,100,000
3264	LAS VEGAS	NV		07/31/2012	4.375	2,100,000		4,100,000
3265	LAS VEGAS	NV		07/31/2012	4.375	3,150,000		5,100,000
3266	ADDISON	IL		06/29/2012	5.020	610,000		1,470,000
3267	CHICAGO	IL		06/29/2012	5.020	763,000		1,600,000
3268	MINOOKA	IL		06/29/2012	5.020	610,000		1,150,000
3269	MOUNT PROSPECT	IL		06/29/2012	5.020	1,100,000		2,030,000
3270	OAK PARK	IL		06/29/2012	5.020	712,000		1,300,000
3271	OSWEGO	IL		06/29/2012	5.020	712,000		1,840,000
3272	WILLOWBROOK	IL		06/29/2012	5.020	864,000		1,600,000
3273	CHESAPEAKE	VA		06/28/2012	5.350	6,250,000	150,000	11,430,000
3275	CARPENTERSVILLE	IL		06/11/2012	5.100	1,355,000		1,960,000
3276	SAN MARCOS	CA		06/04/2012	5.125	2,840,000		5,000,000
3279	LITTLETON	CO		04/18/2012	5.200	1,100,000		1,800,000
3285	HOUSTON	TX		05/23/2012	4.800	5,265,000		8,875,000
3296	VANCOUVER	WA		07/31/2012	4.650	3,337,500		5,800,000
3297	LAS VEGAS	NV		06/22/2012	5.450	2,950,000		5,400,000
3298	SAN JUAN CAPISTRANO	CA		05/29/2012	4.500	2,850,000		4,450,000
3300	NEW CASTLE	DE		08/28/2012	4.950	2,700,000		4,600,000
3301	NEW CASTLE	DE		08/28/2012	4.950	1,200,000		1,750,000
3302	NEW CASTLE	DE		08/28/2012	4.950	2,100,000		3,300,000
3307	ARCADIA	CA		07/24/2012	4.850	7,750,000		17,000,000
3309	ELKO	NV		06/27/2012	5.000	13,000,000		28,000,000
3310	VENICE	FL		05/10/2012	4.950	2,000,000		44,500,000
3311	SAN ANTONIO	TX		07/25/2012	5.000	4,300,000		6,600,000
3312	SAN DIEGO	CA		05/03/2012	4.500	2,500,000		4,500,000
3313	ESCONDIDO	CA		05/03/2012	4.500	1,700,000		2,940,000
3316	NILES	IL		09/28/2012	5.000	1,500,000		2,400,000
3317	BRADENTON	FL		08/21/2012	5.250	1,400,000		2,150,000
3319	TUCSON	AZ		06/29/2012	5.100	1,200,000		3,650,000
3320	TUCSON	AZ		06/08/2012	5.250	1,300,000		3,915,000

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
3321	MESA	AZ		06/26/2012	5.250	2,550,000		4,100,000
3325	HOUSTON	TX		08/17/2012	5.000	4,300,000		9,200,000
3329	RICHMOND	KY		07/30/2012	5.250	4,500,000		8,850,000
3333	VALENCIA	CA		07/12/2012	4.600	3,800,000		8,400,000
3334	SPANISH FORK	UT		10/02/2012	5.800	660,000		1,220,000
3335	SCOTTSDALE	AZ		05/30/2012	5.280	1,365,000		2,200,000
3336	MIDVALE	UT		06/29/2012	4.625	8,000,000		11,500,000
3337	MURRAY	UT		08/08/2012	5.000	1,275,000		2,735,000
3338	SANDY SPRINGS	GA		08/03/2012	5.050	1,600,000		2,530,000
3339	NAPERVILLE	IL		08/31/2012	4.550	6,000,000		10,000,000
3341	GOLDSBORO	NC		09/28/2012	4.950	3,400,000		5,700,000
3343	RENO	NV		07/25/2012	4.900	4,880,000		12,200,000
3344	SAN DIEGO	CA		06/29/2012	5.050	2,100,000		5,800,000
3348	TORRANCE	CA		07/18/2012	5.000	2,400,000		4,000,000
3349	BROOKINGS	OR		07/20/2012	4.850	2,200,000		4,200,000
3350	MEDFORD	OR		10/10/2012	4.950	2,750,000		7,100,000
3351	MESA	AZ		06/22/2012	5.375	1,900,000		4,300,000
3352	ST PAUL	MN		07/31/2012	5.375	850,000		1,870,000
3359	CHESAPEAKE	VA		08/29/2012	4.750	2,050,000		3,600,000
3360	SANTA CRUZ	CA		07/26/2012	5.000	2,500,000		4,200,000
3362	GREEN BAY	WI		12/21/2012	5.250	630,000		1,220,000
3364	BROOKFIELD	WI		09/11/2012	4.600	6,200,000		9,700,000
3365	GREEN BAY	WI		12/21/2012	5.250	5,220,000		8,620,000
3366	NEWARK	DE		11/02/2012	5.250	3,450,000		5,650,000
3367	SANTA MARIA	CA		09/13/2012	4.900	1,900,000		4,600,000
3370	HOUSTON	TX		09/07/2012	4.550	3,750,000		6,950,000
3373	ARDEN HILLS	MN		10/17/2012	5.000	3,400,000		6,980,000
3374	HIRAM	GA		09/24/2012	4.750	3,300,000		5,300,000
3375	TUCSON	AZ		09/10/2012	4.800	3,000,000		6,600,000
3377	JENNINGS	MO		08/01/2012	4.700	1,690,000		2,250,000
3378	DOLTON	IL		08/01/2012	4.700	3,010,000		4,260,000
3379	SAN ANTONIO	TX		09/21/2012	4.800	3,450,000		5,875,000
3380	GRAND PRAIRIE	TX		07/16/2012	4.750	2,700,000		5,300,000
3382	Santa Clarita	CA		11/08/2012	4.950	1,500,000		3,200,000
3384	THORNTON	CO		08/08/2012	5.000	1,620,000		2,770,000
3385	NILES	IL		08/30/2012	4.950	2,700,000		4,800,000
3387	NAGS HEAD	NC		10/10/2012	4.750	3,000,000		7,180,000
3394	ST PETERSBURG	FL		09/20/2012	4.600	1,625,000		4,250,000
3395	NAPLES	FL		08/30/2012	4.700	2,750,000		4,800,000
3397	NEW YORK	NY		12/31/2012	4.500	1,350,000		6,600,000
3398	PANORAMA CITY	CA		09/20/2012	4.900	1,500,000		3,300,000
3401	DENVILLE	NJ		09/20/2012	4.850	4,700,000		8,500,000
3402	DRAPER	UT		09/28/2012	4.750	3,000,000		5,300,000
3407	TEMECULA	CA		08/30/2012	4.700	4,127,500		6,600,000
3410	HILLSBORO	OR		08/16/2012	4.500	1,200,000		2,720,000
3411	DALLAS	TX		09/25/2012	4.700	1,204,500		2,200,000
3413	LEESBURG	FL		12/19/2012	4.750	8,300,000		12,725,000
3416	MARIETTA	GA		12/07/2012	4.700	3,200,000		5,130,000
3420	STERLING HEIGHTS	MI		09/20/2012	4.950	2,200,000		4,400,000
3424	FARMINGTON	NM		11/30/2012	5.000	1,300,000		2,150,000
3426	COLUMBUS	OH		12/12/2012	5.000	6,250,000		20,550,000
3428	PHOENIX	AZ		10/31/2012	4.200	3,250,000		6,000,000
3433	FISHERS	IN		10/12/2012	4.950	1,725,000		2,590,000
3434	FISHERS	IN		10/12/2012	4.950	975,000		1,450,000
3435	AUSTIN	TX		11/30/2012	4.500	1,950,000		4,850,000
3436	BLUFFTON	SC		10/03/2012	4.750	3,500,000		5,400,000
3437	DALLAS	TX		08/20/2012	4.500	8,050,000		12,400,000
3439	ST PETERSBURG	FL		09/07/2012	4.750	1,070,000		1,700,000
3442	WASHINGTON	DC		11/28/2012	4.750	3,500,000		8,700,000
3444	BELLEVUE	WA		08/31/2012	4.500	5,720,000		11,000,000
3446	TAMPA	FL		09/28/2012	4.700	2,100,000		3,275,000
3451	PITTSBURGH	PA		11/16/2012	5.370	2,000,000		3,300,000
3452	SEATTLE	WA		10/05/2012	4.350	5,600,000		8,700,000
3454	DISTRICT HEIGHTS	MD		09/19/2012	4.350	2,000,000		4,075,000
3455	ABINGDON	MD		11/01/2012	4.420	7,650,000		13,500,000
3458	NOVI	MI		11/19/2012	4.640	6,850,000		10,900,000
3459	SALT LAKE CITY	UT		11/09/2012	4.700	1,500,000		2,650,000

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
3460	CHANHASSEN	MN		11/05/2012	4.840	2,460,000		3,800,000
3463	SAN DIEGO	CA		12/31/2012	4.650	6,000,000		10,700,000
3465	LOS ANGELES	CA		12/28/2012	4.650	5,000,000		8,150,000
3466	FRESNO	CA		10/17/2012	4.550	3,300,000		5,536,000
3467	GRAPEVINE	TX		12/13/2012	4.500	2,700,000		5,345,000
3470	ELGIN	IL		10/26/2012	4.750	2,025,000		3,200,000
3476	AUSTIN	TX		12/05/2012	4.550	4,400,000		9,500,000
3477	SAN RAFAEL	CA		12/18/2012	4.600	3,000,000		5,830,000
3478	COLUMBIA	MD		11/01/2012	4.510	12,700,000		20,000,000
3479	HAMPSTEAD	MD		11/01/2012	4.630	4,200,000		10,970,000
3480	PHOENIX	AZ		10/24/2012	4.680	1,064,218		4,700,000
3481	CANTON	OH		11/16/2012	4.740	7,400,000		12,600,000
3483	BOTHELL	WA		11/05/2012	4.350	3,000,000		4,320,000
3485	METAIRIE	LA		11/26/2012	4.670	2,500,000		3,860,000
3486	WEATHERFORD	TX		10/09/2012	4.800	1,220,000		1,920,000
3487	ARLINGTON	TX		09/24/2012	4.550	5,650,000		8,800,000
3489	AUSTIN	TX		10/17/2012	4.650	2,700,000		5,900,000
3490	SAN ANGELO	TX		11/15/2012	4.650	3,381,000		6,300,000
3491	ALGONQUIN	IL		10/26/2012	4.750	1,775,000		2,600,000
3496	UKIAH	CA		12/19/2012	4.500	2,350,000		3,970,000
3497	FALLSTON	MD		11/27/2012	4.550	6,450,000		9,400,000
3498	WHEATON	IL		12/11/2012	4.450	1,800,000		2,800,000
3503	ODESSA	FL		10/30/2012	4.650	2,900,000		5,260,000
3504	SAN ANTONIO	TX		11/30/2012	4.550	5,500,000		9,865,000
3512	OGDEN	UT		12/21/2012	4.350	6,300,000		9,425,000
3517	GRAND PRAIRIE	TX		10/29/2012	4.950	2,050,000		3,300,000
3526	ROCHESTER HILLS	MI		12/27/2012	4.950	3,200,000		5,800,000
3529	RENO	NV		12/28/2012	4.450	1,050,000		4,880,000
3530	ORLANDO	FL		12/06/2012	4.650	2,500,000		6,000,000
3533	SANTA ANA	CA		12/31/2012	4.700	1,720,000		4,100,000
3535	AUSTIN	TX		12/28/2012	4.650	2,400,000		3,700,000
3539	GARLAND	TX		12/26/2012	4.450	1,800,000		3,350,000
3554	FAYETTEVILLE	NC		12/19/2012	4.250	5,150,000		8,560,000
3555	TAMPA	FL		12/11/2012	4.700	2,400,000		4,000,000
3557	SHERWOOD	OR		12/27/2012	4.650	2,900,000		5,600,000
3559	RALEIGH	NC		12/20/2012	4.550	1,500,000		2,645,000
3566	SANTA MONICA	CA		12/06/2012	6.200	4,775,000		11,160,000
3567	TUKWILA	WA		12/04/2012	4.360	6,000,000		11,800,000
3568	BELLEVUE	WA		12/14/2012	4.350	1,900,000		3,050,000
3570	RANCHO CORDOVA	CA		12/21/2012	4.550	4,500,000		8,100,000
3577	AUSTIN	TX		12/28/2012	4.400	7,000,000		15,300,000
3584	BELLEVUE	WA		12/14/2012	4.350	2,610,000		4,400,000
3612	DALLAS	TX		12/05/2012	4.650	725,000		1,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						770,084,718	2,535,418	1,543,808,500
0899999. Total Mortgages in good standing						770,084,718	2,535,418	1,543,808,500
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						770,084,718	2,535,418	1,543,808,500

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					
409	BURBANK	CA		11/17/1987	12/01/2012	184,849								184,849			
455	VAN NUYS	CA		10/04/1988	08/21/2012	198,438								198,438			
616	IRVINE	CA		05/23/2002	05/01/2012	343,130								343,130			
811	ARCADIA	CA		03/31/1997	04/10/2012	27,745								27,745			
821	COLORADO SPGS	CO		04/17/1997	03/15/2012	954,287								954,287			
863	SALT LAKE CITY	UT		09/05/1997	03/07/2012	368,549								368,549			
889	GARDEN GROVE	CA		04/09/1998	07/27/2012	487,212								487,212			
914	LITTLETON	CO		08/24/1998	10/22/2012	216,213								216,213			
934	HALF MOON BAY	CA		08/27/1998	05/24/2012	136,620								136,620			
953	MARTINSVILLE	VA		09/25/1998	04/17/2012	7,657,372								7,657,372			
1003	DIXON	CA		04/09/1999	04/23/2012	287,885								287,885			
1041	FRESNO	CA		09/01/1999	10/25/2012	137,691								137,691			
1062	COMMERCE CITY	CO		09/13/1999	11/01/2012	329,796								329,796			
1166	DALLAS	TX		12/14/2000	08/06/2012	859,678								859,678			
1170	OMAHA	NE		12/20/2000	12/20/2012	260,085								260,085			
1258	ORANGE CITY	FL		12/28/2001	01/04/2012	725,293								725,293			
1268	BELLEVUE	WA		12/10/2001	01/17/2012	1,141,114								1,141,114			
1285	LITTLETON	CO		03/06/2002	04/18/2012	730,228								730,228			
1314	BEACHWOOD	OH		09/30/2002	10/02/2012	966,391								966,391			
1319	KENT	WA		09/11/2002	09/28/2012	653,079								653,079			
1328	MADERA	CA		11/12/2002	11/28/2012	158,484								158,484			
1338	SEATTLE	WA		12/11/2002	11/30/2012	667,911								667,911			
1346	HUNTINGTON BEACH	CA		01/02/2003	11/06/2012	609,373								609,373			
1350	ENGLEWOOD	CO		02/18/2003	08/28/2012	852,438								852,438			
1356	SPOKANE	WA		04/03/2003	04/10/2012	2,401,726								2,401,726			
1361	DALLAS	TX		04/15/2003	07/11/2012	1,971,303								1,971,303			
1383	SPANISH FORK	UT		05/01/2003	10/02/2012	550,763								550,763			
1389	GAITHERSBURG	MD		06/24/2003	10/03/2012	821,380								821,380			
1390	FOSTER CITY	CA		05/30/2003	12/26/2012	1,000,071								1,000,071			
1400	SANTA BARBARA	CA		07/31/2003	09/12/2012	688,521								688,521			
1402	PORTLAND	OR		08/11/2003	11/30/2012	590,783								590,783			
1403	MILWAUKIE	OR		08/11/2003	11/30/2012	541,268								541,268			
1411	SALT LAKE CITY	UT		09/26/2003	04/26/2012	547,243								547,243			
1413	POULSBO	WA		10/08/2003	03/06/2012	1,031,218								1,031,218			
1418	SPRINGVILLE	UT		09/30/2003	08/10/2012	900,059								900,059			
1455	BOULDER	CO		05/20/2004	06/01/2012	1,319,503								1,319,503			
1466	TACOMA	WA		07/07/2004	03/01/2012	1,632,679								1,632,679			
1470	SPOKANE	WA		11/25/2002	09/19/2012	416,048								416,048			
1475	SAN JOSE	CA		09/24/2004	11/02/2012	927,228								927,228			
1496	IRVINE	CA		03/08/2005	12/31/2012	1,444,999								1,444,999			
1503	SEATTLE	WA		05/05/2005	12/11/2012	2,125,380								2,125,380			
1509	ST PAUL	MN		05/19/2005	07/31/2012	637,154								637,154			
1514	ARCADIA	CA		05/16/2005	10/31/2012	1,308,366								1,308,366			
1517	REDMOND	WA		06/14/2005	12/26/2012	1,036,765								1,036,765			
1521	YAKIMA	WA		07/15/2005	08/02/2012	951,069								951,069			
1525	NORWALK	CA		07/30/2003	11/02/2012	725,233								725,233			
1526	ARVADA	CO		06/20/2005	05/04/2012	1,050,094								1,050,094			
1530	CLACKAMAS	OR		06/30/2005	10/25/2012	793,182								793,182			
1531	ANAHEIM	CA		07/27/2005	09/28/2012	1,421,190								1,421,190			
1549	PHOENIX	AZ		09/29/2005	11/05/2012	666,503								666,503			
1562	CULVER CITY	CA		11/22/2005	12/26/2012	1,585,647								1,585,647			
1590	CITRUS HEIGHTS	CA		03/15/2006	12/04/2012	1,050,583								1,050,583			
1593	BELLEVUE	WA		05/21/1999	01/03/2012	1,229,161								1,229,161			
1608	BELLFLOWER	CA		05/24/2006	12/10/2012	641,557								641,557			
1615	TACOMA	WA		06/29/2006	12/03/2012	1,436,496								1,436,496			
1627	MUKILTEO	WA		09/28/2006	05/07/2012	1,817,277								1,817,277			
1635	CLACKAMAS	OR		09/29/2006	10/25/2012	319,834								319,834			
1654	ROGERS	MN		02/22/2007	05/18/2012	2,632,640								2,632,640			
1662	INDIO	CA		06/14/2007	05/31/2012	1,690,917								1,690,917			
1667	OXFORD	MS		05/30/2007	08/02/2012	886,141								886,141			
1668	OLIVE BRANCH	MS		05/30/2007	08/02/2012	799,452								799,452			
1669	HORN LAKE	MS		05/30/2007	08/02/2012	869,318								869,318			

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					
1681	INDIO	CA		07/17/2007	07/25/2012	1,271,426								1,271,426			
1689	SEATTLE	WA		08/14/2007	09/20/2012	5,984,364								5,984,364			
1708	INDIO	CA		09/19/2007	07/20/2012	2,536,981								2,536,981			
1728	KENT	WA		10/01/2007	08/15/2012	3,219,205								3,219,205			
1753	SHOREVIEW	MN		01/25/2008	12/12/2012	1,844,607								1,844,607			
1761	NEWARK	CA		03/27/2008	05/01/2012	1,758,748								1,758,748			
1817	SUMNER	WA		08/16/2008	10/29/2012	2,961,334								2,961,334			
1818	SUMNER	WA		09/16/2008	10/29/2012	2,579,212								2,579,212			
1823	CORPUS CHRISTI	TX		12/01/2008	11/29/2012	3,777,501								3,777,501			
1829	ROUND ROCK	TX		11/21/2008	10/19/2012	2,878,233								2,878,233			
1843	SEDRO WOOLLEY	WA		12/04/2008	02/23/2012	2,545,277								2,545,277			
1845	INGLEWOOD	CA		01/12/2009	06/26/2012	620,149								620,149			
1851	SANTA CLARA	CA		02/04/2009	02/29/2012	2,652,507								2,652,507			
1852	SANTA CLARA	CA		02/04/2009	02/29/2012	2,015,780								2,015,780			
1870	SAN MATEO	CA		05/21/2009	05/25/2012	7,951,095								7,951,095			
1882	COLUMBUS	OH		07/30/2009	12/12/2012	5,241,590								5,241,590			
1913	IRVING	TX		12/17/2009	11/30/2012	3,883,269								3,883,269			
1929	EDMONDS	WA		12/18/2009	10/12/2012	4,202,312								4,202,312			
1930	RENTON	WA		11/24/2009	11/20/2012	5,117,672								5,117,672			
1944	HILLBORO	OR		12/11/2009	06/12/2012	5,033,429								5,033,429			
1945	HILLSBORO	OR		12/11/2009	06/12/2012	6,272,429								6,272,429			
1946	HILLSBORO	OR		12/11/2009	06/12/2012	1,154,465								1,154,465			
1947	HILLSBORO	OR		12/11/2009	06/12/2012	3,145,893								3,145,893			
2023	SARASOTA	FL		07/13/2010	04/27/2012	1,935,110								1,935,110			
2028	SANTA MONICA	CA		10/21/2010	12/01/2012	3,827,048								3,827,048			
2061	PAULSBORO	NJ		08/30/2010	11/09/2012	2,136,763								2,136,763			
2064	CHICAGO	IL		08/13/2010	11/09/2012	5,802,649								5,802,649			
2089	TACOMA	WA		07/26/2010	02/16/2012	1,991,494								1,991,494			
2090	TACOMA	WA		07/26/2010	02/16/2012	1,291,780								1,291,780			
2121	NORTH HOLLYWOOD	CA		10/14/2010	12/21/2012	882,910								882,910			
2298	SACREMENTO	CA		06/30/2011	08/09/2012	1,567,803								1,567,803			
2452	NEWARK	DE		08/05/2011	11/02/2012	1,535,900								1,535,900			
0199999. Mortgages closed by repayment						161,031,542								161,031,543			
422	S PASADENA	CA		03/31/1988		273,168								199,445			
434	CHATSWORTH	CA		06/22/1988		138,211								85,083			
628	KENT	WA		12/11/1992		560,979								70,164			
641	SANTEE	CA		06/17/1993		101,280								66,510			
711	EL CERRITO	CA		07/31/1995		318,966								86,590			
764	YORBA LINDA	CA		04/03/1996		180,752								37,353			
778	KIRKLAND	WA		07/29/1996		465,766								88,086			
830	TACOMA	WA		05/20/1997		357,564								26,778			
890	WOODLAND	CA		01/05/1998		355,164								48,047			
901	CANOGA PARK	CA		03/27/1998		288,985								37,615			
907	KIRKLAND	WA		05/29/1998		56,813								37,768			
910	LAS VEGAS	NV		05/07/1998		419,586								52,185			
913	FRESNO	CA		06/03/1998		77,487								50,814			
918	DANVILLE	CA		06/12/1998		133,470								82,929			
920	CLOVIS	CA		05/28/1998		334,736								41,553			
931	LAGUNA NIGUEL	CA		10/06/1998		471,874								55,617			
938	LITTLETON	CO		09/18/1998		1,024,396								59,000			
939	TORRANCE	CA		07/30/1998		397,596								51,778			
962	CANOGA PARK	CA		11/12/1998		267,456								32,198			
963	CHATSWORTH	CA		10/20/1998		957,957								103,653			
964	PACOIMA	CA		10/20/1998		604,950								65,473			
966	El Segundo	CA		12/01/1998		358,072								61,415			
967	BOISE	ID		12/03/1998		843,604								103,270			
980	LAKEWOOD	CA		02/22/1999		267,084								29,006			
983	SHERMAN OAKS	CA		03/31/1999		113,827								46,435			
984	INDIANAPOLIS	IN		04/09/1999		892,328								94,453			
994	BOULDER	CO		03/26/1999		718,527								71,943			
1000	SALINAS	CA		04/14/1999		327,302								134,084			
1007	FRESNO	CA		07/30/1999		2,455,342								242,837			

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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					
1017	ROCKY MOUNT	NC		06/28/1999		901,378								94,258			
1036	ALISO VIEJO	CA		07/01/1999		216,610								62,720			
1046	GOLETA	CA		08/18/1999		274,220								93,281			
1048	SAN ANGELO	TX		08/23/1999		442,889								152,988			
1061	PLEASANTON	CA		09/20/1999		415,135								40,682			
1067	OREM	UT		12/14/1999		228,910								68,588			
1071	LITTLETON	CO		11/09/1999		574,735								29,402			
1077	ENGLEWOOD	CO		11/30/1999		1,160,243								57,161			
1083	LINCOLN	NE		12/01/1999		975,851								299,712			
1085	BEAVERTON	OR		02/17/2000		983,167								31,453			
1089	SAN JOSE	CA		01/11/2000		400,364								122,158			
1096	FRESNO	CA		01/28/2000		550,583								49,630			
1098	MONTGOMERY	AL		01/25/2000		774,414								82,375			
1104	PITTSBURGH	PA		02/01/2000		12,417,232								569,022			
1122	GULFPORT	MS		05/16/2000		1,094,004								91,714			
1133	KENT	WA		06/16/2000		547,369								143,656			
1141	DALLAS	TX		08/31/2000		1,429,570								107,133			
1143	AUSTIN	TX		10/18/2000		392,756								88,265			
1144	FRESNO	CA		08/01/2000		956,945								79,467			
1155	TUCSON	AZ		10/31/2000		1,681,872								51,466			
1173	CLOVIS	CA		01/22/2001		356,586								99,917			
1174	SEATTLE	WA		02/22/2001		799,941								331,983			
1191	CLOVIS	CA		04/11/2001		684,315								51,694			
1192	LOUISVILLE	KY		05/18/2001		792,897								58,881			
1195	BOULDER	CO		04/10/2001		569,812								11,045			
1201	GOLDEN	CO		04/19/2001		224,541								85,988			
1202	BELLEVUE	WA		05/31/2001		1,275,100								104,516			
1209	OXNARD	CA		06/14/2001		347,717								25,739			
1210	OXNARD	CA		06/14/2001		349,727								25,881			
1215	N HIGHLANDS	CA		06/28/2001		561,746								97,644			
1221	NORTHRIDGE	CA		08/08/2001		922,264								68,593			
1222	LUBBOCK	TX		08/15/2001		1,788,939								520,498			
1223	WESTMINSTER	CO		07/25/2001		732,435								53,327			
1227	DENVER	CO		08/14/2001		1,024,424								186,099			
1246	VALENCIA	CA		12/18/2001		1,460,705								104,391			
1247	TARZANA	CA		12/18/2001		920,306								65,788			
1257	REDMOND	WA		10/30/2001		784,405								59,370			
1267	FORT BRAGG	CA		12/28/2001		609,052								84,800			
1277	SAN ANTONIO	TX		01/25/2002		1,713,611								469,290			
1282	SIGNAL HILL	CA		04/04/2002		627,934								45,455			
1295	CERRITOS	CA		05/09/2002		909,920								62,329			
1296	RANCHO DOMINGUEZ	CA		05/13/2002		553,259								180,224			
1297	SAN DIEGO	CA		11/12/1998		907,648								106,147			
1301	LAKEWOOD	CO		06/17/2002		1,067,971								275,722			
1310	DALLAS	TX		07/22/2002		10,256,285								670,767			
1311	BOISE	ID		08/27/2002		1,406,554								355,846			
1313	COLUMBIA	SC		09/05/2002		4,558,324								303,175			
1318	LOGAN	UT		09/17/2002		694,478								46,098			
1325	LOUISVILLE	CO		02/28/2003		3,096,979								163,240			
1340	FEDERAL WAY	WA		12/17/2002		2,082,817								168,383			
1344	GRAPEVINE	TX		12/26/2002		5,357,161								150,301			
1345	FRESNO	CA		04/04/2003		497,748								31,768			
1349	AUSTIN	TX		03/31/2003		509,129								67,142			
1352	SAN ANTONIO	TX		02/10/2003		585,445								38,930			
1353	DENVER	CO		02/25/2003		1,087,684								57,320			
1354	MIAMISBURG	OH		03/10/2003		1,807,315								118,152			
1358	ANAHEIM	CA		03/27/2003		388,303								52,092			
1363	FRESNO	CA		04/03/2003		293,947								105,243			
1367	MESA	AZ		05/06/2003		862,279								52,857			
1369	RENTON	WA		04/15/2003		181,662								126,357			
1371	MILWAUKIE	OR		04/18/2003		629,868								146,330			
1372	TUALATIN	OR		04/29/2003		1,410,299								53,267			

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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					
1374	SAN DIEGO	CA		05/13/2003		488,291								31,169			
1375	CAMARILLO	CA		04/23/2003		363,126								71,285			
1376	LITTLETON	CO		05/20/2003		1,292,883								79,303			
1378	LOS ANGELES	CA		04/24/2003		985,721								127,834			
1379	FRESNO	CA		06/30/2003		695,861								87,798			
1384	HILLSBORO	OR		06/27/2003		712,461								53,262			
1385	SAN DIEGO	CA		05/22/2003		216,999								13,122			
1386	RANCHO CUCAMONGA	CA		05/29/2003		940,423								56,848			
1387	ARVADA	CO		06/20/2003		473,991								70,827			
1396	ENGLEWOOD	CO		08/22/2003		1,198,024								71,890			
1401	POMONA	CA		08/18/2003		3,342,199								125,073			
1404	BAKERSFIELD	CA		08/28/2003		317,283								132,863			
1406	TUSTIN	CA		08/28/2003		413,071								25,347			
1407	SIMI VALLEY	CA		09/18/2003		690,221								60,838			
1409	WESTLAND	MI		09/19/2003		619,034								76,465			
1410	RENTON	WA		09/24/2003		3,967,347								234,562			
1416	HILLSBORO	OR		10/10/2003		2,129,438								100,034			
1417	OREM	UT		10/16/2003		1,845,218								106,909			
1423	SEATTLE	WA		03/26/2004		487,091								25,042			
1427	PORTLAND	OR		11/24/2003		2,785,880								104,299			
1433	TURLOCK	CA		07/30/1997		4,113,405								802,328			
1434	TURLOCK	CA		08/14/2000		392,653								58,301			
1436	LAGUNA BEACH	CA		12/29/2003		824,791								28,606			
1437	PROVO	UT		12/29/2003		1,011,104								61,581			
1441	ROBBINSDALE	MN		03/12/2004		1,185,536								626,022			
1444	LOS ANGELES	CA		02/11/2004		449,681								25,234			
1445	OREM	UT		02/11/2004		1,864,262								105,749			
1449	FRESNO	CA		03/31/2004		1,560,272								89,524			
1451	BOISE	ID		05/13/2004		1,395,241								44,282			
1454	SAN DIEGO	CA		05/11/2004		421,486								44,710			
1456	CORVALLIS	OR		05/25/2004		1,800,797								101,256			
1459	TUCSON	AZ		06/17/2004		164,449								105,744			
1462	PORTLAND	OR		06/22/2004		685,900								74,305			
1463	DENVER	CO		07/01/2004		1,819,676								99,847			
1464	VANCOUVER	WA		07/15/2004		1,511,469								154,365			
1469	PHOENIX	AZ		07/29/2004		568,773								58,899			
1472	REDONDO BEACH	CA		08/30/2004		613,317								19,028			
1473	NORTH LAS VEGAS	NV		08/19/2004		1,131,408								33,919			
1475	SAN JOSE	CA		09/24/2004		898,148								19,596			
1478	SAN DIMAS	CA		10/21/2004		976,019								49,839			
1480	TACOMA	WA		10/28/2004		1,008,572								52,470			
1482	PASADENA	CA		11/10/2004		929,574								48,712			
1483	KENT	WA		11/03/2004		636,206								64,849			
1484	PHOENIX	AZ		12/10/2004		1,004,805								34,432			
1485	PORTAGE	IN		12/14/2004		1,987,750								109,525			
1487	DOWNEY	CA		12/27/2004		869,121								45,917			
1488	FRESNO	CA		12/28/2004		2,040,231								65,146			
1491	BELLEVUE	NE		01/20/2005		683,336								35,174			
1493	FRESNO	CA		02/01/2005		420,508								66,434			
1495	LAKEWOOD	CO		03/24/2005		404,348								47,588			
1497	SAN DIEGO	CA		04/04/2005		2,698,704								158,775			
1499	FERNDALE	WA		05/17/2005		1,288,874								40,100			
1500	CHARLESTON	SC		05/04/2005		2,477,334								78,856			
1502	VERADALE	WA		05/03/2005		789,594								25,245			
1504	LITTLETON	CO		05/05/2005		572,113								28,964			
1505	SANTA ANA	CA		08/10/2005		5,129,433								165,049			
1506	BRIGHTON	MI		05/12/2005		2,604,229								131,802			
1508	GRAND ISLAND	NE		04/26/2005		2,769,561								85,932			
1510	AUSTIN	TX		05/05/2005		558,175								17,419			
1511	TUCSON	AZ		05/26/2005		2,488,988								78,429			
1513	MIDLOTHIAN	VA		06/01/2005		675,091								62,457			
1516	REDMOND	WA		06/14/2005		2,053,585								100,885			

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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					
1519	LOS ANGELES	CA		06/23/2005		968,535								30,014			
1520	LOS ANGELES	CA		06/23/2005		688,757								21,339			
1522	YAKIMA	WA		07/15/2005		1,296,886								39,496			
1523	FRESNO	CA		07/27/2005		525,843								16,280			
1524	BEND	OR		06/23/2005		793,182								39,668			
1532	ISSAQUAH	WA		07/13/2005		3,171,429								93,596			
1535	LAS VEGAS	NV		07/06/2005		594,015								29,805			
1536	MESA	AZ		06/29/2005		943,888								47,203			
1537	OAK HILL	WV		08/02/2005		2,597,059								240,625			
1538	CAMBRIDGE	MN		07/12/2005		1,062,369								31,028			
1539	GLENDALE	AZ		10/17/2005		868,224								76,613			
1540	SACRAMENTO	CA		03/14/2003		1,708,751								103,237			
1541	FRESNO	CA		08/18/2005		795,023								39,804			
1542	SEATTLE	WA		02/26/2002		943,361								66,085			
1543	FRESNO	CA		11/10/2005		1,840,612								54,038			
1544	MATTHEWS	NC		09/14/2005		923,991								141,231			
1545	FOLSOM	CA		01/18/2006		964,533								80,953			
1547	PHOENIX	AZ		09/20/2005		688,483								34,185			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,425,603								43,846			
1550	CHANDLER	AZ		09/29/2005		757,414								23,217			
1552	TUCSON	AZ		10/14/2005		2,653,867								137,358			
1553	CASPER	WY		11/16/2005		404,036								19,208			
1554	SPOTSYLVANIA	VA		12/16/2005		2,849,167								133,986			
1556	BLOOMINGTON	MN		10/24/2005		804,731								39,044			
1557	NASHVILLE	TN		11/18/2005		770,481								37,245			
1558	CAMDEN	SC		11/10/2005		3,544,057								105,091			
1559	WAYNEVILLE	NC		04/14/2004		4,417,579								136,151			
1560	FRESNO	CA		11/22/2005		555,118								17,058			
1563	MURFREESBORO	TN		10/21/2005		749,180								36,215			
1566	EVERETT	WA		01/06/2006		2,635,108								76,079			
1567	KENT	WA		12/02/2005		933,642								44,346			
1568	TULSA	OK		12/27/2005		1,461,315								69,419			
1569	SUNNYVALE	CA		12/28/2005		873,331								25,951			
1570	BEND	OR		08/12/2003		394,092								172,692			
1573	CHANDLER	AZ		01/06/2006		1,216,084								57,952			
1574	EVERETT	WA		01/05/2006		1,419,178								67,583			
1575	RENTON	WA		03/28/2006		6,618,321								188,643			
1576	WHITE BEAR LAKE	MN		02/21/2006		925,261								42,348			
1580	TROUTDALE	OR		02/23/2006		2,681,254								338,791			
1581	SEATTLE	WA		02/28/2006		1,644,540								75,328			
1582	BELLINGHAM	WA		04/18/2006		2,050,506								59,167			
1583	ESCONDIDO	CA		03/15/2006		986,890								45,183			
1584	LA MESA	CA		03/15/2006		949,929								43,478			
1586	FRESNO	CA		03/13/2006		1,145,593								32,953			
1588	ALBUQUERQUE	NM		03/21/2006		2,884,396								131,703			
1589	SCOTTSDALE	AZ		03/09/2006		2,404,607								68,551			
1591	INDIANA	PA		04/27/2006		995,617								44,519			
1594	BELLEVUE	WA		05/24/2005		1,673,352								55,781			
1597	REDMOND	WA		04/18/2006		1,438,535								40,485			
1598	GRANADA HILLS	CA		04/19/2006		606,187								48,921			
1599	SAN DIEGO	CA		04/25/2006		3,444,606								98,144			
1600	PHILIPSBURG	PA		06/05/2006		2,050,260								88,710			
1601	WILSONVILLE	OR		05/11/2006		1,464,537								40,787			
1602	ROY	UT		04/07/2006		1,600,623								43,672			
1603	LAKE FOREST	CA		05/17/2006		1,703,572								257,543			
1604	CHENEY	WA		05/01/2006		1,876,438								25,379			
1605	PARAMOUNT	CA		06/22/2006		1,985,165								83,067			
1606	MERCER ISLAND	WA		06/10/2004		1,137,284								62,407			
1607	WESTLAND	MI		05/26/2006		507,272								102,558			
1609	OCEANSIDE	CA		05/31/2006		835,082								36,549			
1611	DALLAS	TX		06/19/2006		3,581,420								94,469			
1612	ENGLEWOOD	CO		07/11/2006		765,161								82,230			

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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					
1613	GOLDEN VALLEY	MN		08/03/2006		1,273,015								52,814			
1614	PLANO	TX		10/09/1999		6,320,452								323,050			
1616	ARCADIA	CA		05/27/2004		2,947,325								92,746			
1617	FRESNO	CA		06/27/2006		943,955								24,145			
1619	BELLEVUE	WA		07/19/2006		2,645,921								69,456			
1620	SALINAS	CA		08/11/2006		3,158,590								79,624			
1621	LOCUST GROVE	GA		07/10/2006		1,081,775								26,950			
1623	FRESNO	CA		09/13/2006		2,257,356								57,204			
1624	SAN JOSE	CA		07/31/2006		1,976,995								51,133			
1625	MURFREESBORO	TN		07/21/2006		3,284,734								84,004			
1626	LIVINGSTON	TN		07/26/2006		1,754,837								44,884			
1628	FLORENCE	KY		08/14/2006		1,075,716								45,046			
1630	GREENWOOD	MN		08/10/2006		900,573								23,090			
1634	TULSA	OK		09/15/2006		1,529,691								63,533			
1636	HEALDSBURG	CA		10/13/2006		2,038,737								85,488			
1638	CARROLLTON	TX		10/25/2006		439,030								32,492			
1639	FRESNO	CA		10/26/2006		712,130								35,724			
1640	BEVERLY HILLS	CA		10/23/2006		5,393,378								142,955			
1645	CAMPBELLSPORT	WI		12/28/2006		1,167,096								29,933			
1646	BELLEVUE	WA		12/21/2006		526,419								43,107			
1647	FEDERAL WAY	WA		01/12/2007		1,080,585								131,388			
1648	MEMPHIS	TN		02/08/2007		4,250,015								174,888			
1651	CENTERVILLE	UT		01/30/2007		1,741,044								45,201			
1652	RANCHO CORDOVA	CA		01/18/2007		1,647,791								43,396			
1653	TRAVERSE CITY	MI		02/20/2007		872,960								22,940			
1655	MONTCLAIR	CA		03/29/2007		3,880,371								157,416			
1658	MALVERN	PA		04/11/2007		1,103,254								43,371			
1659	COLTON	CA		04/06/2007		395,171								64,664			
1660	ST LOUIS PARK	MN		04/16/2007		1,303,085								51,218			
1661	DALLAS	TX		05/16/2007		1,093,947								27,758			
1663	SAUK RAPIDS	MN		04/11/2007		1,037,134								41,969			
1664	ORLANDO	FL		05/15/2007		432,004								85,383			
1665	LAS VEGAS	NV		05/02/2007		1,180,018								30,748			
1666	PORTLAND	OR		05/29/2007		1,096,483								27,227			
1670	FRESNO	CA		05/02/2007		3,187,380								80,650			
1671	MONROE	WA		06/08/2007		929,630								295,645			
1672	TACOMA	WA		05/17/2007		1,120,133								27,623			
1673	CAMPBELL	CA		07/02/2007		5,319,445								190,464			
1675	TULSA	OK		07/09/2007		1,972,494								48,236			
1678	FORT WORTH	TX		08/10/2007		944,986								36,014			
1680	FLOWER MOUND	TX		06/29/2007		1,847,470								47,132			
1682	CENTENNIAL	CO		08/20/2007		1,568,880								36,515			
1683	MANTECA	CA		07/23/2007		1,102,310								26,618			
1684	SAGINAW	TX		07/18/2007		1,583,892								38,414			
1685	PORTLAND	OR		07/20/2007		991,168								23,029			
1686	AUSTIN	TX		07/20/2007		1,607,155								38,902			
1687	OCALA	FL		08/15/2007		1,018,174								37,015			
1688	OLYMPIA	WA		08/31/2007		1,100,394								27,363			
1690	SALEM	OR		08/29/2007		995,684								23,431			
1691	DANVILLE	CA		08/30/2007		490,176								72,457			
1692	SANTA ANA	CA		08/09/2007		601,414								13,459			
1694	BELLEVUE	WA		08/20/2007		5,632,931								102,059			
1695	FRESNO	CA		08/31/2007		1,015,719								23,500			
1696	FRESNO	CA		08/15/2007		2,023,137								48,877			
1697	VAN NUYS	CA		09/12/2007		1,413,091								52,857			
1698	LIBERTY LAKE	WA		09/10/2007		1,146,154								43,367			
1700	VENICE	CA		09/20/2007		724,203								11,488			
1701	VENICE	CA		09/20/2007		2,698,170								42,752			
1702	SANTA MONICA	CA		09/20/2007		2,130,152								33,747			
1703	SANTA MONICA	CA		09/20/2007		1,420,102								22,498			
1704	LYNNWOOD	WA		09/11/2007		2,120,183								79,171			
1705	BOGART	GA		09/17/2007		3,718,323								85,606			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1706	DANA POINT	CA		12/20/2007		1,320,555								23,638			
1707	CLACKAMAS	OR		09/24/2007		1,892,268								44,559			
1709	SAN JOSE	CA		08/30/2007		1,010,627								24,650			
1710	SACRAMENTO	CA		10/18/2007		1,148,932								28,651			
1712	MODESTO	CA		10/11/2007		2,214,508								82,117			
1713	BELFAIR	WA		09/21/2007		2,686,932								102,193			
1714	BOISE	ID		10/17/2007		1,845,000								44,279			
1715	GARDNERVILLE	NV		10/04/2007		2,779,767								68,285			
1716	CENTENNIAL	CO		11/14/2007		1,662,521								26,594			
1717	SACRAMENTO	CA		09/26/2007		891,083								30,671			
1719	ELK RIVER	MN		10/12/2007		1,102,264								34,935			
1720	THOUSAND OAKS	CA		11/15/2007		1,534,548								26,059			
1722	BOZEMAN	MT		10/22/2007		1,257,969								29,315			
1723	POMONA	CA		10/31/2007		1,949,762								72,046			
1724	OXNARD	CA		11/02/2007		929,712								34,537			
1725	ODESSA	TX		10/09/2007		1,291,142								29,883			
1726	COLLEGE STATION	TX		10/09/2007		1,393,746								32,049			
1727	SANTA ANA	CA		10/22/2007		1,768,675								66,328			
1729	PORTLAND	OR		10/24/2007		1,619,026								37,649			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,526,552								35,485			
1731	HOUSTON	TX		11/01/2007		795,004								158,649			
1733	BELL	CA		11/27/2007		1,882,469								122,025			
1734	CANTON TOWNSHIP	MI		11/14/2007		902,343								14,436			
1735	SHELBY TOWNSHIP	MI		11/20/2007		750,689								12,009			
1736	PEARSALL	TX		11/14/2007		663,492								10,613			
1737	FAIRBORN	OH		11/16/2007		579,315								20,839			
1738	CLEARWATER	FL		12/14/2007		2,272,134								82,869			
1739	REDWOOD CITY	CA		12/17/2007		4,929,179								110,884			
1741	HOUSTON	TX		12/03/2007		1,387,937								32,581			
1742	ORLANDO	FL		01/28/2008		845,126								30,589			
1743	ORLANDO	FL		02/05/2008		2,213,720								80,328			
1746	SPOKANE VALLEY	WA		01/18/2008		1,822,907								68,335			
1747	PHOENIX	AZ		12/27/2007		1,757,271								42,166			
1748	OMAHA	NE		01/28/2008		1,134,504								27,190			
1749	ST MICHAEL	MN		04/15/2008		2,112,913								76,191			
1750	SAN JOSE	CA		02/13/2008		2,659,912								42,990			
1752	JACKSONVILLE	FL		01/03/2008		925,699								21,914			
1754	ORLANDO	FL		02/05/2008		1,243,110								79,093			
1755	SHORELINE	WA		03/11/2008		4,017,457								93,464			
1756	LAKE OSWEGO	OR		03/28/2008		2,061,647								74,981			
1757	OLYMPIA	WA		04/22/2008		4,197,945								64,872			
1758	WESTLAKE VILLAGE	CA		03/26/2008		2,667,744								41,524			
1759	WASHINGTON	DC		03/14/2008		948,958								15,867			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,891,330								67,282			
1762	BOCA RATON	FL		04/07/2008		2,617,828								57,778			
1763	JACKSONVILLE	FL		03/18/2008		1,525,078								23,549			
1764	DEVENS	MA		03/14/2008		627,058								22,920			
1765	AUSTIN	TX		04/01/2008		3,437,825								81,988			
1766	LOWELL	AR		04/10/2008		1,626,755								37,916			
1767	SEATTLE	WA		04/10/2008		2,273,474								39,903			
1768	BURNSVILLE	MN		04/11/2008		3,118,775								200,159			
1769	DILWORTH	MN		04/11/2008		2,328,679								149,454			
1770	SHAKOPEE	MN		04/25/2008		4,177,875								262,732			
1771	SPOKANE VALLEY	WA		04/25/2008		2,243,900								82,027			
1772	KENT	WA		04/23/2008		1,498,384								32,913			
1773	FIFE	WA		04/22/2008		1,675,850								39,679			
1774	OKLAHOMA CITY	OK		04/23/2008		1,003,413								94,671			
1775	HILLSBORO	OR		05/13/2008		2,597,105								67,432			
1776	SAN JOSE	CA		05/16/2008		3,848,916								64,987			
1777	ST GEORGE	UT		06/12/2008		1,592,540								36,041			
1778	WOODINVILLE	WA		05/23/2008		8,400,260								130,619			
1779	MORGAN HILL	CA		05/23/2008		498,638								8,509			

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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					
1780	EDMONDS	WA		05/15/2008		3,143,447								50,883			
1781	SAN DIEGO	CA		05/09/2008		1,903,036								31,431			
1782	SEATTLE	WA		05/23/2008		3,335,355								54,186			
1784	PHOENIX	AZ		05/19/2008		2,530,374								55,901			
1785	TUCSON	AZ		05/15/2008		1,448,888								49,981			
1787	SPRINGFIELD	OH		06/16/2008		707,667								14,447			
1788	DAYTON	OH		06/16/2008		706,132								14,891			
1789	MORGAN HILL	CA		06/30/2008		938,677								20,709			
1790	CENTREVILLE	IL		06/30/2008		4,078,194								142,067			
1791	TURLOCK	CA		06/25/2008		2,864,680								48,806			
1792	EL PASO	TX		07/24/2008		1,087,909								35,563			
1793	PLAINWELL	MI		07/23/2008		2,441,865								37,589			
1794	PAW PAW	MI		08/27/2008		1,221,881								17,906			
1797	GRAHAM	WA		06/24/2008		3,550,556								50,536			
1798	TUCSON	AZ		07/14/2008		2,586,124								56,399			
1799	JACKSONVILLE	FL		08/01/2008		1,377,157								80,560			
1800	SEATTLE	WA		08/19/2008		5,000,513								174,860			
1801	AUSTIN	TX		09/12/2008		1,189,325								18,119			
1802	PRATVILLE	AL		08/15/2008		3,246,889								90,166			
1803	SALT LAKE CITY	UT		08/27/2008		946,191								19,118			
1804	SEATTLE	WA		08/22/2008		477,608								7,749			
1805	KIRKLAND	WA		07/31/2008		954,053								15,566			
1806	GILROY	CA		09/19/2008		2,260,235								32,324			
1807	PHOENIX	AZ		09/11/2008		3,455,519								55,920			
1808	DOWNEY	CA		09/15/2008		1,343,791								20,129			
1809	RANCHO CUCAMONGA	CA		10/02/2008		3,185,007								45,399			
1810	HOLLISTER	CA		08/27/2008		3,837,793								56,759			
1812	PLANO	TX		11/13/2008		1,569,599								49,851			
1814	SPARKS	NV		08/27/2008		1,439,292								83,363			
1815	AUSTIN	TX		09/19/2008		5,525,778								126,727			
1816	PORTLAND	OR		10/24/2008		918,709								30,140			
1820	KIRKLAND	WA		09/29/2008		2,478,281								345,962			
1821	SAN JOSE	CA		11/10/2008		4,444,589								202,514			
1822	TACOMA	WA		10/06/2008		1,079,346								62,778			
1824	COLLEGE PARK	GA		10/24/2008		2,024,891								65,175			
1825	VANCOUVER	WA		12/02/2008		2,165,254								50,183			
1827	DANBURY	CT		10/14/2008		3,249,889								46,055			
1828	COLORADO SPRINGS	CO		11/19/2008		2,123,188								29,142			
1830	VISALIA	CA		12/15/2008		2,884,673								44,203			
1831	MARION	IN		11/14/2008		1,993,404								40,575			
1832	OREGON CITY	OR		12/05/2008		1,903,622								224,196			
1833	ROYAL OAK	MI		11/21/2008		1,273,302								28,755			
1835	CANOGA PARK	CA		11/25/2008		2,613,379								52,152			
1836	SEATTLE	WA		12/09/2008		1,966,458								108,434			
1838	LOS ANGELES	CA		01/30/2009		3,562,962								63,787			
1841	SAN FRANCISCO	CA		12/24/2008		2,167,948								41,967			
1842	NOVI	MI		01/22/2009		2,032,433								66,656			
1844	GRAND PRAIRIE	TX		01/23/2009		1,164,816								34,520			
1846	LOS ANGELES	CA		02/26/2009		2,315,809								39,553			
1847	MARINA DEL RAY	CA		02/26/2009		1,688,039								28,883			
1848	SANTA MONICA	CA		01/29/2009		2,022,219								35,218			
1849	SANTA MONICA	CA		01/29/2009		1,203,688								20,969			
1850	SANTA CLARA	CA		02/03/2009		3,413,685								83,663			
1853	BURLINGAME	CA		02/03/2009		4,396,439								241,494			
1854	OLYMPIA	WA		02/05/2009		1,015,495								13,359			
1856	BURLINGAME	CA		02/12/2009		5,242,416								106,340			
1857	PASADENA	CA		06/11/2009		4,319,642								83,926			
1858	PLANO	TX		02/27/2009		3,643,613								51,908			
1859	FIFE	WA		04/17/2009		2,646,384								34,477			
1863	AUSTIN	TX		04/29/2009		2,426,517								32,172			
1864	EMERYVILLE	CA		04/15/2009		2,233,657								29,095			
1867	GLENDALE	AZ		04/15/2009		3,832,460								73,619			

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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					
1868	HOUSTON	TX		06/17/2009		2,116,524								39,098			
1869	ATLANTA	GA		06/01/2009		9,121,053								171,473			
1871	HOUSTON	TX		05/27/2009		3,033,267								59,309			
1872	KAHULUI	HI		05/15/2009		1,885,973								52,283			
1873	SANTA CLARA	CA		05/14/2009		2,505,814								132,312			
1876	LAS VEGAS	NV		06/11/2009		1,946,603								24,895			
1877	SILVERDALE	WA		07/06/2009		1,107,647								20,417			
1878	MONROVIA	CA		09/29/2009		1,233,222								34,604			
1880	WALNUT	CA		07/06/2009		2,545,276								71,703			
1883	PASADENA	TX		07/08/2009		3,309,643								43,229			
1884	PORTLAND	OR		07/30/2009		3,371,150								62,131			
1885	LONGVIEW	WA		07/30/2009		6,597,799								121,611			
1887	PORTLAND	OR		08/11/2009		1,946,527								59,737			
1888	PORTLAND	OR		08/11/2009		1,078,781								33,115			
1889	PORTLAND	OR		08/11/2009		1,008,446								30,946			
1890	PORTLAND	OR		08/11/2009		656,650								20,157			
1892	RICHMOND	CA		08/31/2009		2,305,747								1,164,919			
1894	ALISO VIEJO	CA		07/27/2009		5,292,981								99,577			
1895	KENT	WA		09/01/2009		2,094,438								260,533			
1898	SIOUX FALLS	SD		09/11/2009		2,183,584								110,977			
1902	VIENNA	VA		09/21/2009		6,014,100								97,159			
1904	ATLANTA	GA		08/31/2009		4,295,116								93,541			
1905	HOUSTON	TX		08/31/2009		5,638,766								196,109			
1916	LAGUNA WOODS	CA		10/05/2009		2,187,509								23,729			
1917	ST CHARLES	MO		10/19/2009		4,347,170								81,171			
1920	BURLINGAME	CA		11/12/2009		4,885,515								63,002			
1921	WARREN	MI		11/04/2009		438,873								51,815			
1922	BUFFALO	NY		12/08/2009		4,498,159								432,368			
1923	TONOWANDA	NY		12/11/2009		6,404,539								615,599			
1924	SUNNYVALE	CA		12/31/2009		2,808,256								124,432			
1925	MARIETTA	GA		12/28/2009		2,500,601								42,933			
1927	VAN NUYS	CA		12/03/2009		2,741,558								50,691			
1928	COEUR D'ALENE	ID		12/03/2009		2,906,937								53,374			
1931	BALTIMORE	MD		12/28/2009		5,716,170								145,230			
1933	LOS ANGELES	CA		12/16/2009		1,796,147								31,057			
1934	DANA POINT	CA		11/20/2009		4,352,846								166,240			
1936	TALLMADGE	OH		12/28/2009		5,406,628								265,583			
1938	SNOHOMISH	WA		12/22/2009		1,163,311								21,069			
1939	SAN DIEGO	CA		12/17/2009		4,600,330								56,947			
1949	NEWNAN	GA		01/19/2010		952,891								28,056			
1950	RENO	NV		12/30/2009		2,423,366								43,997			
1951	RENO	NV		12/30/2009		3,392,713								61,595			
1952	SAN JOSE	CA		01/20/2010		1,843,793								33,487			
1953	INDIANAPOLIS	IN		12/30/2009		7,825,591								99,468			
1955	MONTEREY PARK	CA		02/08/2010		9,498,389								160,251			
1956	SEATTLE	WA		02/11/2010		5,748,453								535,504			
1957	RIO RANCHO	NM		01/29/2010		1,937,738								36,946			
1960	MOUNT VERNON	WA		02/17/2010		2,286,828								133,523			
1961	PITTSBURG	CA		01/29/2010		2,255,399								86,650			
1962	KENT	WA		02/25/2010		1,460,381								25,173			
1964	FEDERAL WAY	WA		05/03/2010		3,280,984								57,565			
1965	RENO	NV		02/26/2010		2,020,603								34,591			
1966	RENO	NV		02/26/2010		852,059								14,588			
1967	LYNNWOOD	WA		04/28/2010		4,079,202								74,313			
1968	TAYLOR	MI		04/13/2010		2,330,556								61,532			
1969	LAS VEGAS	NV		04/12/2010		1,224,295								21,851			
1970	WORTHINGTON	OH		03/30/2010		3,579,490								106,599			
1971	DUBLIN	OH		03/30/2010		3,412,105								101,619			
1972	AUBURN	WA		03/23/2010		2,240,265								39,463			
1973	IRVINE	CA		03/31/2010		1,022,426								18,198			
1974	VENTURA	CA		04/05/2010		1,407,417								64,369			
1975	SAN FRANCISCO	CA		04/15/2010		972,540								18,900			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1976	PEORIA	AZ		03/31/2010		859,654								125,646			
1978	RENTON	WA		03/12/2010		4,673,431								83,508			
1979	SAN DIEGO	CA		04/05/2010		2,996,046								141,030			
1980	THOUSAND OAKS	CA		04/26/2010		4,154,796								73,156			
1981	WINTER HAVEN	FL		03/31/2010		2,628,149								78,817			
1982	SAN DIEGO	CA		04/07/2010		1,654,018								31,695			
1983	SAN DIEGO	CA		04/07/2010		3,826,585								68,334			
1984	VERO BEACH	FL		04/07/2010		2,182,405								81,530			
1985	STUDIO CITY	CA		04/19/2010		1,058,806								28,665			
1986	HOUSTON	TX		04/09/2010		4,362,384								85,947			
1987	SUNNYVALE	CA		05/04/2010		6,057,337								104,150			
1988	ADDISON	IL		06/25/2010		1,156,306								22,096			
1989	FLORISSANT	MO		06/25/2010		1,539,311								27,494			
1990	BELLEVUE	WA		04/01/2010		1,024,134								17,174			
1991	BURBANK	CA		04/29/2010		2,240,274								41,331			
1992	LEWIS CENTER	OH		05/05/2010		2,214,755								61,949			
1993	UPLAND	CA		06/01/2010		2,649,241								73,317			
1995	ORANGE	CA		04/27/2010		2,921,850								54,064			
1996	CARRBORO	NC		04/29/2010		7,294,804								141,280			
1997	CARROLTON	TX		05/18/2010		6,168,169								168,907			
1998	KANSAS CITY	MO		04/30/2010		1,949,852								34,820			
1999	CARLSBAD	CA		04/26/2010		4,488,485								77,683			
2000	SEATTLE	WA		06/30/2010		11,026,115								303,279			
2002	RICHMOND	VA		05/19/2010		3,851,747								107,738			
2003	VIRGINIA BEACH	VA		05/19/2010		2,888,800								80,810			
2004	LOS ANGELES	CA		06/30/2010		4,205,657								72,891			
2005	WOODSIDE	NY		09/17/2010		3,398,007								93,926			
2006	LAS VEGAS	NV		05/05/2010		5,320,321								94,391			
2007	RIVERSIDE	CA		07/29/2010		2,661,397								72,121			
2008	MANHATTAN BEACH	CA		06/16/2010		3,871,671								99,615			
2010	PEARLAND	TX		07/30/2010		2,129,937								57,098			
2013	SOUTH SAN FRANCISCO	CA		06/02/2010		5,463,570								98,426			
2014	TORRANCE	CA		07/26/2010		852,343								38,770			
2015	SAN DIEGO	CA		06/21/2010		1,006,475								31,246			
2016	SAN JOSE	CA		05/24/2010		2,565,546								346,364			
2017	LOS ANGELES	CA		05/26/2010		976,371								17,211			
2019	EL CAJON	CA		05/17/2010		1,779,056								338,152			
2020	BRIDGEPORT	CT		05/28/2010		2,696,219								75,419			
2021	DRIGGS	ID		06/22/2010		978,151								16,888			
2022	CLOVIS	CA		06/29/2010		2,638,816								47,135			
2024	LANCASTER	CA		07/01/2010		1,789,749								160,744			
2025	SOUTH JORDAN	UT		07/01/2010		1,857,209								52,075			
2027	LITTLETON	CO		06/01/2010		1,171,174								20,965			
2029	SAN MATEO	CA		09/29/2010		3,106,523								86,065			
2030	DENVER	CO		07/28/2010		3,873,500								103,165			
2031	SUNRISE	FL		07/01/2010		1,887,307								86,682			
2033	REDWOOD CITY	CA		06/01/2010		2,601,061								71,993			
2035	KENT	WA		07/22/2010		3,518,261								66,099			
2037	LIVERMORE	CA		07/12/2010		3,128,863								57,631			
2038	MYRTLE BEACH	SC		09/14/2010		3,864,012								55,100			
2039	MYRTLE BEACH	SC		09/14/2010		7,483,485								106,696			
2040	MYRTLE BEACH	SC		09/14/2010		7,923,682								112,980			
2041	MERIDIAN	ID		08/12/2010		1,425,104								64,610			
2043	FEDERAL WAY	WA		07/22/2010		4,206,686								75,732			
2044	REDLANDS	CA		11/12/2010		3,646,979								109,037			
2045	DAYTONA BEACH	FL		07/13/2010		3,913,851								69,959			
2046	GENEVA	IL		07/30/2010		5,259,909								117,784			
2047	SANTA MARIA	CA		08/17/2010		980,271								16,988			
2050	LOS ANGELES	CA		06/30/2010		2,638,344								47,466			
2051	SAN JOSE	CA		10/21/2010		1,673,442								21,442			
2053	TAMPA	FL		08/02/2010		4,118,662								114,717			
2054	WESTLAKE VILLAGE	CA		09/13/2010		2,046,185								49,363			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2055	SALT LAKE CITY	UT		10/27/2010		2,431,501								67,599			
2056	DEER PARK	IL		07/21/2010		1,174,932								20,406			
2057	MYRTLE BEACH	SC		09/24/2010		2,094,087								97,292			
2058	LITTLE RIVER	SC		09/30/2010		1,618,156								75,183			
2059	KIRKLAND	WA		07/30/2010		6,439,517								123,390			
2060	HOUSTON	TX		09/01/2010		2,742,662								49,241			
2065	SAN ANTONIO	TX		09/08/2010		4,764,143								125,719			
2066	SAN ANTONIO	TX		09/08/2010		1,553,621								134,598			
2067	ROCKWALL	TX		09/27/2010		1,379,977								15,985			
2068	ONTARIO	CA		08/12/2010		6,060,705								118,862			
2069	ALLEN	TX		09/01/2010		1,414,575								73,456			
2070	GREENVILLE	SC		07/30/2010		3,622,789								102,998			
2071	MAGNOLIA	TX		09/15/2010		1,683,127								38,584			
2072	DULUTH	GA		10/04/2010		1,454,567								41,035			
2074	POMONA	CA		10/27/2010		3,496,511								101,463			
2075	EAST ELMHURST	NY		12/08/2010		5,415,094								97,706			
2076	EAST LANSING	MI		11/03/2010		4,089,125								131,948			
2078	SEATTLE	WA		10/15/2010		4,349,942								266,934			
2079	SANTA BARBARA	CA		11/01/2010		2,940,899								57,752			
2080	SAN FRANCISCO	CA		11/23/2010		1,481,218								19,894			
2081	SUMMERFIELD	FL		11/17/2010		2,361,842								40,765			
2082	PORTLAND	OR		09/17/2010		3,151,180								90,640			
2083	SANTA ROSA	CA		10/06/2010		2,400,273								43,746			
2084	ELK GROVE	CA		10/06/2010		6,853,020								129,365			
2086	SANTA MONICA	CA		09/27/2010		2,204,133								42,031			
2088	ALBANY	OR		07/26/2010		2,489,711								120,636			
2091	VENICE	FL		09/30/2010		2,943,299								55,545			
2092	SAN JOSE	CA		09/23/2010		4,048,542								77,787			
2095	HURST	TX		09/20/2010		1,144,399								32,679			
2096	LOS ANGELES	CA		09/09/2010		2,808,188								70,229			
2097	WINSTON-SALEM	NC		10/20/2010		2,551,731								47,335			
2098	STOCKTON	CA		10/19/2010		2,053,917								94,589			
2099	FORT MEYERS	FL		09/17/2010		714,149								32,946			
2100	CINCINATTI	OH		12/01/2010		8,619,746								403,734			
2101	FRANKLIN PARK	IL		09/30/2010		2,935,091								59,222			
2102	CHICAGO	IL		09/30/2010		2,445,914								49,347			
2103	SAN MATEO	CA		09/02/2010		5,482,968								99,571			
2104	CARROLLTON	TX		09/30/2010		1,560,759								45,140			
2105	TEMPE	AZ		10/07/2010		2,428,937								69,739			
2106	TUALATIN	OR		11/02/2010		1,326,245								62,366			
2107	WEST LINN	OR		11/02/2010		915,971								43,070			
2108	VISTA	CA		12/29/2010		6,094,589								178,544			
2109	NAPERVILLE	IL		11/01/2010		9,001,062								193,271			
2111	SAN DIEGO	CA		11/16/2010		1,963,314								38,836			
2112	SANTA ANA	CA		11/19/2010		10,766,923								247,493			
2113	SAN FRANCISCO	CA		12/17/2010		2,222,815								31,031			
2115	DEVENS	MA		10/29/2010		4,787,772								134,893			
2118	HOUSTON	TX		11/01/2010		8,333,361								241,812			
2119	HOUSTON	TX		11/01/2010		1,799,249								52,209			
2120	LOS ANGELES	CA		12/29/2010		3,781,069								79,475			
2123	FAYETTEVILLE	NC		01/21/2011		1,368,711								39,297			
2128	LAS VEGAS	NV		10/28/2010		1,694,118								152,052			
2129	INDIANAPOLIS	IN		12/30/2010		1,242,374								60,331			
2130	INDIANAPOLIS	IN		12/30/2010		1,371,883								66,627			
2131	INDIANAPOLIS	IN		12/30/2010		863,426								41,930			
2132	NORTH CANTON	OH		11/05/2010		2,738,055								58,940			
2134	SAN JOSE	CA		12/13/2010		2,835,273								132,162			
2136	BEDMINSTER	NJ		12/09/2010		1,950,963								56,394			
2139	VERNON	CA		12/16/2010		1,321,779								26,492			
2140	DALLAS	TX		12/03/2010		3,465,030								42,732			
2141	MT JULIET	TN		12/13/2010		1,367,326								17,223			
2142	CYPRESS	CA		11/29/2010		2,159,342								43,020			

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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					
2143	NASHVILLE	TN		02/01/2011		2,830,417								87,020			
2144	BEDFORD	TX		12/10/2010		3,292,082								124,349			
2145	SPOKANE VALLEY	WA		11/18/2010		1,848,387								54,680			
2146	DOWNERS GROVE	IL		12/14/2010		3,699,668								173,102			
2147	LAKEWOOD	WA		12/10/2010		5,001,370								113,251			
2150	CHARLOTTE	NC		12/10/2010		3,170,370								149,166			
2152	WEST SAINT PAUL	MN		12/27/2010		2,423,604								87,585			
2153	TAMPA	FL		01/31/2011		3,346,846								66,353			
2155	BINGHAM FARMS	MI		02/14/2011		2,742,204								76,022			
2156	DENVER	CO		12/29/2010		7,973,301								375,851			
2157	PORTLAND	OR		12/15/2010		5,473,957								145,841			
2159	AKRON	OH		01/10/2011		4,182,945								127,408			
2160	RENO	NV		12/22/2010		1,900,709								56,559			
2161	TEMPE	AZ		12/30/2010		2,632,673								77,333			
2162	SANTA MONICA	CA		01/21/2011		7,882,438								147,090			
2163	SACRAMENTO	CA		10/29/2010		1,669,363								30,098			
2164	NEWPORT BEACH	CA		01/27/2011		2,363,714								45,357			
2165	SAN CLEMENTE	CA		01/27/2011		1,968,874								38,869			
2166	IRVINE	CA		01/27/2011		2,953,311								58,303			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,762,047								53,928			
2168	LOS ANGELES	CA		03/22/2011		691,979								12,769			
2169	SANTA CLARITA	CA		03/22/2011		612,893								11,314			
2170	LOS ANGELES	CA		03/22/2011		1,680,514								31,019			
2171	TRENTON	TN		12/07/2010		896,823								60,947			
2172	TINLEY PARK	IL		12/17/2010		1,947,430								60,146			
2174	GOLDEN	CO		01/03/2011		3,051,399								60,664			
2175	FONTANA	CA		11/12/2010		243,123								7,279			
2177	LA JOLLA	CA		01/31/2011		2,357,846								45,888			
2178	LOS ANGELES	CA		03/01/2011		1,678,170								31,163			
2179	ALISO VIEJO	CA		12/23/2010		4,033,721								76,100			
2180	SPRING	TX		01/26/2011		3,137,182								78,626			
2181	SALEM	OR		01/25/2011		1,181,509								23,095			
2182	SAN DIEGO	CA		12/16/2010		1,560,549								45,351			
2183	SALEM	OR		02/22/2011		2,902,886								136,750			
2184	VENTURA	CA		12/29/2010		1,581,352								21,313			
2188	IRVING	TX		02/28/2011		2,070,684								41,560			
2196	SAN MATEO	CA		01/20/2011		9,305,639								245,304			
2197	DRAPER	UT		01/26/2011		2,342,960								46,244			
2198	LADY LAKE	FL		06/03/2011		2,481,588								46,913			
2199	ANN ARBOR	MI		03/24/2011		3,392,373								91,732			
2200	SHOREWOOD	IL		01/26/2011		1,286,119								17,240			
2201	GENEVA	IL		05/31/2011		5,431,882								143,898			
2202	DALLAS	TX		02/15/2011		2,080,573								97,792			
2203	FARMINGTON HILLS	MI		03/17/2011		3,544,963								87,129			
2204	NEW YORK	NY		12/30/2010		5,157,459								105,797			
2205	BROOKFIELD	WI		12/30/2010		3,052,989								54,145			
2206	VENTURA	CA		02/17/2011		1,258,534								58,497			
2207	PADUCAH	KY		02/08/2011		4,227,881								84,190			
2210	KIRKLAND	WA		02/25/2011		9,913,769								193,574			
2213	CLEARWATER	FL		05/25/2011		3,590,893								228,190			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		942,031								12,678			
2215	FULLERTON	CA		01/31/2011		4,653,703								120,337			
2217	MOUNT VERNON	WA		02/01/2011		6,937,039								330,375			
2218	CULVER CITY	CA		02/10/2011		2,356,799								97,183			
2219	PALO ALTO	CA		03/31/2011		2,172,366								43,700			
2220	AUSTIN	TX		03/01/2011		2,415,218								49,231			
2221	HAZELHURST	MS		04/06/2011		2,458,309								62,719			
2222	AKRON	OH		01/10/2011		3,891,110								118,521			
2224	ELIZABETH	NJ		02/22/2011		1,164,122								51,015			
2225	ATLANTA	GA		03/17/2011		1,671,062								45,991			
2226	SAN JOSE	CA		05/12/2011		1,981,245								39,370			
2227	CULVER CITY	CA		03/21/2011		2,767,164								52,180			

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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					
2228	NORTH OAKS	MN		02/28/2011		3,550,444								82,787			
2229	SAN DIEGO	CA		03/10/2011		2,470,676								46,598			
2230	PORTLAND	OR		02/18/2011		1,505,877								27,353			
2231	STERLING HEIGHTS	MI		02/24/2011		5,301,623								140,605			
2232	SEATTLE	WA		03/18/2011		4,150,814								78,169			
2233	SANTA CLARA	CA		04/05/2011		1,600,973								43,778			
2234	PALMDALE	CA		03/22/2011		1,360,499								62,421			
2235	SANTA CLARITA	CA		04/28/2011		5,221,826								142,477			
2236	SAN JOSE	CA		02/28/2011		1,676,051								33,920			
2237	ST JOHN	IN		03/25/2011		1,087,679								19,643			
2239	RANCHO CORDOVA	CA		03/14/2011		6,813,590								136,678			
2240	TULSA	OK		03/24/2011		1,682,346								106,933			
2241	SAN DIEGO	CA		03/01/2011		3,456,380								62,429			
2242	ST AUGUSTINE	FL		02/18/2011		4,196,286								76,781			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,877,165								36,224			
2244	WOODBURY	MN		03/14/2011		2,353,104								42,852			
2247	SALINAS	CA		05/10/2011		2,379,155								43,979			
2248	NEWPORT BEACH	CA		04/07/2011		3,562,294								68,683			
2249	TORRANCE	CA		07/05/2011		1,792,668								23,147			
2250	HOUSTON	TX		03/29/2011		5,727,141								115,219			
2251	ANAHEIM	CA		04/19/2011		4,964,990								64,378			
2252	WESTLAKE VILLAGE	CA		03/31/2011		3,210,700								62,315			
2253	CRESTWOOD	IL		06/13/2011		3,956,943								109,284			
2255	CERRITOS	CA		04/04/2011		2,964,919								55,778			
2256	SEATTLE	WA		05/12/2011		5,445,671								108,418			
2257	FOLSOM	CA		03/30/2011		2,274,203								41,124			
2258	SEATTLE	WA		05/12/2011		4,455,527								88,706			
2259	ALSIP	IL		05/04/2011		1,486,143								29,119			
2260	LAS VEGAS	NV		04/14/2011		2,571,828								69,625			
2261	VISTA	CA		04/25/2011		2,772,240								50,799			
2262	DALY CITY	CA		04/28/2011		4,353,411								84,788			
2263	RIALTO	CA		04/27/2011		2,476,777								42,733			
2266	BENICIA	CA		05/11/2011		1,536,639								28,203			
2269	SAN ANTONIO	TX		03/31/2011		1,146,950								20,800			
2274	POWAY	CA		04/18/2011		3,056,172								80,189			
2275	LOS ANGELES	CA		06/28/2011		1,985,271								37,528			
2276	NORCROSS	GA		07/21/2011		2,436,215								43,478			
2277	SEATTLE	WA		06/13/2011		3,423,985								66,155			
2279	INDIANAPOLIS	IN		04/29/2011		1,220,294								35,669			
2280	INDIANAPOLIS	IN		04/29/2011		1,289,178								37,689			
2281	SPENCER	IN		04/29/2011		2,426,008								43,954			
2282	PUNTA GORDA	FL		05/26/2011		2,072,622								57,608			
2283	AUSTIN	TX		04/21/2011		7,422,659								141,062			
2284	ELMHURST	IL		06/13/2011		2,928,989								53,691			
2285	SOUTHLAKE	TX		06/13/2011		1,818,155								80,414			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,929,454								220,649			
2289	BROOKFIELD	WI		05/13/2011		2,154,027								96,477			
2290	SALT LAKE CITY	UT		05/31/2011		7,598,197								213,980			
2291	CHICAGO	IL		07/05/2011		2,932,857								39,264			
2292	STANTON	CA		05/04/2011		3,975,671								51,465			
2293	SIERRA VISTA	AZ		05/27/2011		5,551,743								101,864			
2294	CITRUS HEIGHTS	CA		05/31/2011		4,213,094								77,864			
2295	CARRBORO	NC		05/25/2011		1,776,811								48,838			
2296	BOSTON	MA		06/10/2011		2,779,413								52,461			
2300	PLEASANT VALLEY	MO		08/01/2011		1,570,316								30,388			
2301	LIVERMORE	CA		04/29/2011		4,354,624								82,761			
2302	CRANBERRY	PA		06/10/2011		1,191,371								22,030			
2303	MCDONOUGH	GA		06/30/2011		2,373,346								67,457			
2304	CHEYENNE	WY		06/14/2011		1,042,265								19,708			
2306	CANOGA PARK	CA		07/28/2011		3,479,589								64,240			
2307	LOUISVILLE	KY		06/30/2011		7,341,984								147,061			
2308	LOUISVILLE	KY		06/30/2011		7,689,237								154,023			

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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					
2309	LOUISVILLE	KY		06/30/2011		4,067,854								81,485			
2310	SOUTHAMPTON	PA		06/17/2011		2,868,746								79,313			
2311	SPRING	TX		06/30/2011		1,414,624								39,027			
2312	MELROSE PARK	IL		04/15/2011		6,328,044								207,533			
2314	BURNSVILLE	MN		12/22/2011		1,500,000								24,548			
2315	EDMONDS	WA		06/10/2011		1,228,299								54,748			
2317	SAN JOSE	CA		08/01/2011		1,387,794								38,319			
2318	SOLON	OH		05/04/2011		3,552,123								100,588			
2319	SPRINGFIELD	GA		06/09/2011		4,162,840								94,756			
2320	HOUSTON	TX		06/24/2011		3,660,127								101,184			
2321	CHARLOTTE	NC		03/09/2012										109,788			
2322	RICHARDSON	TX		08/01/2011		2,156,498								42,331			
2325	OAKLAND	CA		07/06/2011		3,230,268								61,951			
2326	PARAMOUNT	CA		06/29/2011		2,077,774								56,504			
2327	IRVING	TX		06/14/2011		3,374,881								63,984			
2328	HOUSTON	TX		06/01/2011		1,579,311								43,562			
2329	COLORADO SPRINGS	CO		06/17/2011		4,576,616								60,068			
2332	THE WOODLANDS	TX		06/23/2011		2,585,805								409,713			
2333	AUSTIN	TX		05/18/2011		2,280,027								42,138			
2334	PORTLAND	OR		08/25/2011		3,228,904								87,057			
2335	BAKERSFIELD	CA		10/17/2011		3,444,638								63,540			
2336	EGG HARBOR	NJ		08/05/2011		1,593,054								28,561			
2337	MILWAUKEE	WI		07/26/2011		1,864,335								49,332			
2338	WEST JORDAN	UT		07/01/2011		5,708,719								105,406			
2339	ALGONQUIN	IL		06/02/2011		2,101,646								58,897			
2340	HIALEAH	FL		07/27/2011		2,974,122								81,305			
2341	MONROVIA	CA		06/30/2011		1,290,677								23,807			
2342	HANFORD	CA		08/16/2011		833,922								66,427			
2343	LAKE WYLIE	SC		06/30/2011		3,822,797								69,554			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,978,937								53,884			
2345	ROHNERT PARK	CA		06/30/2011		2,259,100								40,692			
2346	GARDENA	CA		06/23/2011		4,676,391								60,708			
2347	MOREHEAD CITY	NC		06/21/2011		1,290,576								24,044			
2348	ELIZABETHTOWN	PA		07/01/2011		1,290,871								23,355			
2351	SAND CITY	CA		08/09/2011		3,384,748								62,673			
2353	CLEBURNE	TX		09/23/2011		1,394,191								36,402			
2354	MESQUITE	TX		09/23/2011		1,543,569								40,294			
2355	MIDLAND	TX		09/23/2011		1,344,399								35,096			
2356	MAPLE GROVE	MN		07/01/2011		2,471,899								71,043			
2357	LYNWOOD	CA		06/21/2011		2,423,786								66,565			
2358	GREENVILLE	SC		07/26/2011		1,739,600								32,694			
2360	AUSTIN	TX		07/11/2011		1,084,491								48,511			
2361	AUSTIN	TX		07/08/2011		3,601,857								144,386			
2362	ROSEVILLE	CA		09/01/2011		1,667,559								133,901			
2363	NEW CITY	NY		08/10/2011		5,374,300								105,638			
2364	THOUSAND OAKS	CA		08/09/2011		1,891,717								34,056			
2365	ARVADA	CO		06/30/2011		2,500,998								48,336			
2366	HILLSBORO	OR		06/30/2011		9,820,837								450,487			
2369	MARRERO	LA		10/07/2011		2,893,566								77,269			
2370	MANDEVILLE	LA		10/07/2011		2,344,636								64,481			
2371	SAN ANTONIO	TX		07/01/2011		1,206,448								34,298			
2372	ORLANDO	FL		11/22/2011		4,000,000								86,071			
2373	GREEN BAY	WI		04/05/2012										120,106			
2374	GREEN BAY	WI		04/05/2012										168,286			
2375	BRENHAM	TX		08/05/2011		2,571,788								116,359			
2376	PORTLAND	OR		09/30/2011		2,487,910								75,032			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,635,910								44,297			
2378	GARDEN GROVE	CA		09/28/2011		11,962,840								231,958			
2379	CHICAGO	IL		08/25/2011		968,520								26,719			
2380	PORTLAND	OR		09/20/2011		2,591,685								51,813			
2381	KALAMAZOO	MI		08/01/2011		1,342,102								24,853			
2382	SACRAMENTO	CA		08/30/2011		3,187,339								51,929			

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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					
2383	FRESNO	CA		08/31/2011		1,857,139								52,959			
2384	COLORADO SPRINGS	CO		08/05/2011		1,813,379								36,390			
2385	SAN BERNARDINO	CA		08/09/2011		3,625,187								102,218			
2387	CONCORD	CA		08/18/2011		4,236,901								157,096			
2388	STONE MOUNTAIN	GA		08/19/2011		1,986,006								57,583			
2390	HAWTHORNE	CA		07/26/2011		2,482,578								54,263			
2391	LOS ANGELES	CA		08/18/2011		1,293,801								25,439			
2392	FOX LAKE	IL		09/30/2011		1,246,361								22,792			
2393	SACRAMENTO	CA		08/01/2011		2,732,493								54,810			
2394	PARAMOUNT	CA		08/02/2011		5,872,522								83,565			
2395	MADISON	WI		08/19/2011		6,463,145								151,747			
2396	BROOKLYN	NY		08/04/2011		4,131,553								75,817			
2398	CANOGA PARK	CA		12/15/2011		1,500,000								26,384			
2399	SMYRNA	TN		07/21/2011		1,510,646								44,824			
2400	SPOKANE	WA		11/29/2011		1,878,500								55,171			
2401	TWIN FALLS	ID		11/09/2011		6,900,000								130,243			
2402	OAKLAND	CA		09/27/2011		6,320,598								182,961			
2404	AURORA	CO		09/20/2011		1,196,167								23,886			
2406	LARAMIE	WY		11/09/2011		6,300,000								119,975			
2407	PALATINE	IL		09/02/2011		666,750								33,995			
2408	LAKELAND	FL		11/08/2011		2,391,823								67,490			
2410	RENO	NV		12/30/2011		2,850,000								75,536			
2411	HAPEVILLE	GA		09/28/2011		1,393,962								37,739			
2412	RANCHO CUCAMONGA	CA		09/23/2011		2,353,188								104,597			
2413	ROWLAND HEIGHTS	CA		09/26/2011		6,270,829								181,522			
2415	SAN FRANCISCO	CA		08/15/2011		5,481,308								76,428			
2416	WASHINGTON	DC		09/01/2011		1,992,911								28,976			
2417	PHEONIX	AZ		08/22/2011		2,185,130								61,273			
2418	COLORADO SPRINGS	CO		10/04/2011		1,697,283								32,251			
2419	RIVERSIDE	CA		10/12/2011		3,595,123								57,411			
2421	ANAHEIM	CA		09/27/2011		10,667,623								202,353			
2422	FORT LAUDERDALE	FL		11/01/2011		4,988,079								143,447			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,889,656								64,861			
2425	SEATTLE	WA		09/27/2011		6,479,243								129,353			
2426	SEATTLE	WA		09/27/2011		5,482,436								109,455			
2427	HOUSTON	TX		09/15/2011		4,783,956								99,739			
2428	ALVIN	TX		10/14/2011		7,232,714								208,000			
2429	POTTSTOWN	PA		09/30/2011		1,881,092								55,369			
2430	ENID	OK		09/30/2011		1,781,564								52,438			
2431	DOVER	DE		09/30/2011		2,035,361								59,916			
2432	CLEVELAND	OH		09/30/2011		5,294,927								155,848			
2433	AUSTELL	GA		09/30/2011		3,299,377								97,109			
2434	SOLON	OH		09/30/2011		2,040,338								60,054			
2435	ST PETERSBURG	FL		09/30/2011		1,622,318								47,753			
2436	WILLOW GROVE	PA		09/30/2011		2,284,184								67,232			
2437	ZANESVILLE	OH		09/30/2011		1,507,860								44,383			
2438	FAYETTEVILLE	NC		10/11/2011		6,475,795								293,976			
2441	HOFFMAN ESTATES	IL		10/13/2011		5,986,042								167,859			
2442	NEW YORK	NY		10/28/2011		10,482,581								207,205			
2443	TYLER	TX		11/28/2011		6,000,000								114,590			
2444	PEARLAND	TX		12/29/2011		1,700,000								67,970			
2447	SARASOTA	FL		09/07/2011		1,719,699								33,106			
2448	EMERYVILLE	CA		09/29/2011		3,111,364								85,169			
2449	BARRINGTON	IL		12/30/2011		3,000,000								78,183			
2450	INDIANAPOLIS	IN		10/19/2011		337,443								6,618			
2451	EDEN PRAIRIE	MN		08/05/2011		2,563,331								46,688			
2453	LINTHICUM	MD		09/29/2011		1,595,233								29,821			
2454	CHICAGO	IL		10/20/2011		2,095,165								58,130			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,985,874								169,141			
2456	VENICE	CA		10/20/2011		3,494,360								66,971			
2457	ROHNERT PARK	CA		09/22/2011		1,194,409								34,775			
2460	DUNEDIN	FL		10/25/2011		1,995,206								57,698			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2461	WALNUT CREEK	CA		12/08/2011		5,500,000								96,853			
2462	THOUSAND OAKS	CA		12/15/2011		1,190,000								20,959			
2464	IRVINE	CA		11/07/2011		1,496,226								28,332			
2465	BRONX	NY		10/28/2011		5,678,858								256,806			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,497,790								26,001			
2468	DOWNERS GROVE	IL		11/03/2011		2,250,000								41,535			
2469	FARMINGTON	NM		11/29/2011		1,592,500								46,775			
2470	SALT LAKE CITY	UT		11/29/2011		2,732,500								80,249			
2471	NORTH LITTLE ROCK	AR		11/29/2011		1,119,500								32,884			
2472	BOISE	ID		11/29/2011		877,000								25,757			
2473	LISLE	IL		09/02/2011		765,531								39,020			
2474	CHICAGO	IL		09/02/2011		938,390								47,841			
2475	SHELBYVILLE	IN		10/19/2011		2,978,092								58,349			
2476	INDIANAPOLIS	IN		10/19/2011		545,101								10,690			
2477	LA CROSSE	WI		12/08/2011		7,500,000								126,390			
2478	COSTA MESA	CA		11/17/2011		2,040,000								41,433			
2479	SANTA MONICA	CA		11/28/2011		2,800,000								76,872			
2480	HOUSTON	TX		12/21/2011		2,300,000								93,053			
2481	AZUSA	CA		10/03/2011		3,833,731								74,423			
2482	DAYTON	OH		01/06/2012										77,488			
2483	RENTON	WA		11/14/2011		2,900,000								300,706			
2484	GASTONIA	NC		11/07/2011		3,200,000								45,496			
2485	BOISE	ID		09/30/2011		3,482,816								106,542			
2486	BOISE	ID		09/30/2011		3,084,780								94,364			
2490	PALATINE	IL		10/26/2012										12,858			
2492	CARRBORO	NC		12/28/2011		2,200,000								89,008			
2496	SAN FRANCISCO	CA		12/09/2011		4,500,000								80,407			
2497	CHICAGO	IL		12/21/2011		11,000,000								293,136			
2498	COLORADO SPRINGS	CO		12/09/2011		2,460,000								100,321			
2499	ST LOUIS	MO		10/31/2011		2,196,360								43,284			
2500	AUSTIN	TX		11/17/2011		4,850,000								95,250			
2501	HELOTES	TX		12/12/2011		4,700,000								80,972			
2504	INDIAN WELLS	CA		11/28/2011		3,900,000								77,497			
2505	BROWNSTOWN	MI		10/28/2011		3,241,819								98,544			
2507	TEMPLE TERRACE	FL		09/22/2011		3,069,305								60,830			
2508	TROY	MI		01/18/2012										201,689			
2509	EAGAN	MN		10/31/2011		1,440,865								111,842			
2510	RICHMOND	VA		12/01/2011		5,900,000								127,287			
2511	ROGERS	MN		05/18/2012										57,851			
2512	ANNANDALE	VA		03/12/2012										103,088			
2513	DALLAS	TX		10/05/2011		4,060,289								75,032			
2514	PORTLAND	OR		10/25/2011		2,652,043								53,037			
2515	CHICAGO	IL		12/12/2011		1,100,000								19,951			
2517	NAPERVILLE	IL		12/28/2011		2,000,000								37,063			
2518	MADISON	TN		01/31/2012										88,012			
2519	HICKSVILLE	NY		01/05/2012										15,960			
2520	PORTLAND	OR		01/31/2012										30,806			
3002	CLINTON TOWNSHIP	MI		02/29/2012										44,285			
3006	RALEIGH	NC		11/22/2011		2,000,000								57,274			
3009	LAWRENCE	KS		12/15/2011		2,150,000								67,631			
3011	LOS ANGELES	CA		03/02/2012										45,650			
3012	BROOKLYN	NY		12/23/2011		1,700,000								45,869			
3014	FORT WORTH	TX		12/02/2011		6,300,000								120,134			
3016	LYNNWOOD	WA		01/11/2012										143,542			
3019	BELLEVUE	WA		12/30/2011		4,275,000								81,520			
3020	CAMPBELL	CA		12/29/2011		1,500,000								61,663			
3021	PENSACOLA	FL		12/22/2011		3,500,000								143,192			
3023	NAMPA	ID		01/30/2012										71,571			
3026	TEMPLETON	CA		02/17/2012										95,416			
3028	FERNLEY	NV		01/17/2012										56,326			
3031	INDIANAPOLIS	IN		12/27/2011		1,720,000								44,579			
3032	WEST VALLEY CITY	UT		12/29/2011		2,200,000								60,961			

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3036	SEATTLE	WA		01/10/2012										154,824			
3037	MONTEREY PARK	CA		04/19/2012										31,457			
3039	HENDERSON	NC		12/19/2011		3,750,000								68,985			
3040	APPLE VALLEY	CA		11/16/2011		1,910,000								54,857			
3041	APPLE VALLEY	CA		11/16/2011		1,820,000								52,269			
3043	HAUPPAUGE	NY		01/24/2012										75,039			
3045	PORTLAND	OR		12/14/2011		7,800,000								327,040			
3047	LITTLETON	CO		12/09/2011		1,868,000								50,065			
3048	BELLEVUE	WA		01/17/2012										90,051			
3049	TORRANCE	CA		12/29/2011		2,500,000								32,725			
3050	CHANDLER	AZ		01/03/2012										36,637			
3052	WASHINGTON	DC		12/14/2011		1,265,000								32,978			
3053	ARROYO GRANDE	CA		12/27/2011		1,250,000								90,959			
3059	TORRANCE	CA		01/09/2012										38,294			
3063	HOUSTON	TX		01/18/2012										50,453			
3066	TWINSBURG	OH		02/22/2012										133,920			
3068	WOODINVILLE	WA		12/21/2011		4,200,000								72,896			
3070	FORT WAYNE	IN		02/17/2012										47,170			
3072	KANSAS CITY	MO		03/14/2012										37,815			
3080	PORTLAND	OR		02/29/2012										125,357			
3082	COLUMBIA	SC		03/05/2012										198,406			
3083	MARTINSVILLE	VA		04/17/2012										101,475			
3089	WOODSIDE	NY		03/23/2012										62,399			
3092	WESTMINSTER	CO		02/13/2012										94,006			
3094	ALSIP	IL		05/09/2012										77,152			
3095	DAVENPORT	FL		05/30/2012										37,274			
3096	PORT ARTHUR	TX		01/31/2012										157,575			
3100	PORTLAND	OR		01/20/2012										42,607			
3111	BRYAN	TX		02/17/2012										31,454			
3114	LAYTON	UT		03/05/2012										50,612			
3121	COLUMBUS	OH		02/29/2012										80,583			
3122	SEATTLE	WA		05/03/2012										15,487			
3124	COLUMBUS	OH		03/01/2012										33,496			
3125	DOVER	NJ		03/23/2012										46,333			
3126	DOVER	NJ		03/23/2012										22,510			
3127	ALTADENA	CA		07/31/2012										31,617			
3130	SARASOTA	FL		04/27/2012										39,589			
3132	LAS VEGAS	NV		01/13/2012										42,817			
3133	NEW YORK	NY		04/16/2012										118,800			
3136	LONG ISLAND CITY	NY		06/22/2012										14,227			
3138	ST LOUIS	MO		03/20/2012										63,996			
3140	RENO	NV		02/23/2012										66,970			
3141	BELLEVUE	WA		03/15/2012										71,686			
3142	SACRAMENTO	CA		02/21/2012										19,887			
3145	SEATTLE	WA		03/14/2012										45,824			
3147	CARY	NC		03/01/2012										97,478			
3155	SAN ANTONIO	TX		10/05/2012										4,722			
3156	ORLANDO	FL		03/30/2012										66,921			
3157	ORLANDO	FL		05/18/2012										20,468			
3159	LOS ANGELES	CA		05/23/2012										41,936			
3161	WINCHESTER	VA		04/10/2012										32,429			
3167	LANCASTER	TX		03/01/2012										30,992			
3169	PHOENIX	AZ		03/15/2012										207,944			
3171	CHARLOTTESVILLE	VA		06/12/2012										42,407			
3176	OVERLAND PARK	KS		07/13/2012										29,503			
3178	SAN ANTONIO	TX		03/28/2012										56,919			
3180	PLANO	TX		05/21/2012										22,654			
3188	COLLEGE STATION	TX		04/20/2012										148,461			
3189	BEAUMONT	TX		03/13/2012										27,574			
3191	SCOTTSDALE	AZ		03/15/2012										150,771			
3192	YUKON	OK		05/31/2012										40,832			
3195	KENOSHA	WI		05/22/2012										12,893			

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					
3196	WISCONSIN RAPIDS	WI		05/22/2012										21,005			
3197	FORT LAUDERDALE	FL		05/16/2012										16,924			
3199	CLEARWATER	FL		04/27/2012										13,713			
3200	LOS ANGELES	CA		06/07/2012										16,169			
3202	HAZEL CREST	IL		10/23/2012										8,884			
3205	SAN DIEGO	CA		05/03/2012										76,757			
3214	FAYETTEVILLE	NC		04/24/2012										41,924			
3223	PANAMA CITY BEACH	FL		05/18/2012										66,100			
3227	SARASOTA	FL		06/06/2012										26,662			
3228	SPARTANBURG	SC		06/06/2012										20,735			
3229	SPARTANBURG	SC		06/06/2012										11,848			
3230	FOR LAUDERDALE	FL		06/06/2012										31,695			
3231	JACKSONVILLE	FL		06/06/2012										53,318			
3232	MAINLAND	PA		06/06/2012										36,139			
3233	GREENWOOD	IN		07/05/2012										31,581			
3237	GREENVILLE	NC		04/26/2012										29,035			
3240	SANTA ANA	CA		07/18/2012										18,501			
3242	FLINT	MI		06/26/2012										48,899			
3245	BURIEN	WA		07/31/2012										17,126			
3246	TEMPE	AZ		05/22/2012										28,673			
3252	VALDOSTA	GA		05/23/2012										32,368			
3254	HALF MOON BAY	CA		05/30/2012										51,550			
3255	MIRA LOMA	CA		06/13/2012										25,641			
3259	BUFFALO GROVE	IL		06/04/2012										17,047			
3263	OAKBROOK TERRACE	IL		06/29/2012										30,517			
3264	LAS VEGAS	NV		07/31/2012										15,556			
3265	LAS VEGAS	NV		07/31/2012										23,334			
3266	ADDISON	IL		06/29/2012										11,448			
3267	CHICAGO	IL		06/29/2012										14,316			
3268	MINOOKA	IL		06/29/2012										11,448			
3269	MOUNT PROSPECT	IL		06/29/2012										20,641			
3270	OAK PARK	IL		06/29/2012										13,359			
3271	OSWEGO	IL		06/29/2012										13,359			
3272	WILLOWBROOK	IL		06/29/2012										16,212			
3273	CHESAPEAKE	VA		06/28/2012										77,506			
3275	CARPENTERSVILLE	IL		06/11/2012										16,338			
3276	SAN MARCOS	CA		06/04/2012										42,521			
3279	LITTLETON	CO		04/18/2012										12,637			
3285	HOUSTON	TX		05/23/2012										73,582			
3296	VANCOUVER	WA		07/31/2012										30,952			
3297	LAS VEGAS	NV		06/22/2012										23,362			
3298	SAN JUAN CAPISTRANO	CA		05/29/2012										31,217			
3300	NEW CASTLE	DE		08/28/2012										19,904			
3301	NEW CASTLE	DE		08/28/2012										8,847			
3302	NEW CASTLE	DE		08/28/2012										15,482			
3307	ARCADIA	CA		07/24/2012										53,560			
3309	ELKO	NV		06/27/2012										78,755			
3310	VENICE	FL		05/10/2012										20,514			
3311	SAN ANTONIO	TX		07/25/2012										29,066			
3312	SAN DIEGO	CA		05/03/2012										27,381			
3313	ESCONDIDO	CA		05/03/2012										18,623			
3316	NILES	IL		09/28/2012										7,315			
3317	BRADENTON	FL		08/21/2012										12,848			
3319	TUCSON	AZ		06/29/2012										22,455			
3320	TUCSON	AZ		06/08/2012										15,401			
3321	MESA	AZ		06/26/2012										20,805			
3325	HOUSTON	TX		08/17/2012										48,466			
3329	RICHMOND	KY		07/30/2012										42,822			
3333	VALENCIA	CA		07/12/2012										27,241			
3334	SPANISH FORK	UT		10/02/2012										8,164			
3335	SCOTTSDALE	AZ		05/30/2012										19,503			
3336	MIDVALE	UT		06/29/2012										71,568			

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												
3337	MURRAY	UT		08/08/2012										6,451			
3338	SANDY SPRINGS	GA		08/03/2012										10,738			
3339	NAPERVILLE	IL		08/31/2012										46,291			
3341	GOLDSBORO	NC		09/28/2012										16,674			
3343	RENO	NV		07/25/2012										74,094			
3344	SAN DIEGO	CA		06/29/2012										17,650			
3348	TORRANCE	CA		07/18/2012										23,502			
3349	BROOKINGS	OR		07/20/2012										21,918			
3350	MEDFORD	OR		10/10/2012										10,332			
3351	MESA	AZ		06/22/2012										10,744			
3352	ST PAUL	MN		07/31/2012										5,435			
3359	CHESAPEAKE	VA		08/29/2012										10,763			
3360	SANTA CRUZ	CA		07/26/2012										24,482			
3364	BROOKFIELD	WI		09/11/2012										25,515			
3366	NEWARK	DE		11/02/2012										6,084			
3367	SANTA MARIA	CA		09/13/2012										9,372			
3370	HOUSTON	TX		09/07/2012										13,490			
3373	ARDEN HILLS	MN		10/17/2012										5,710			
3374	HIRAM	GA		09/24/2012										16,560			
3375	TUCSON	AZ		09/10/2012										10,401			
3377	JENNINGS	MO		08/01/2012										12,821			
3378	DOLTON	IL		08/01/2012										22,832			
3379	SAN ANTONIO	TX		09/21/2012										14,800			
3380	GRAND PRAIRIE	TX		07/16/2012										13,671			
3384	THORNTON	CO		08/08/2012										8,197			
3385	NILES	IL		08/30/2012										17,079			
3387	NAGS HEAD	NC		10/10/2012										5,229			
3394	ST PETERSBURG	FL		09/20/2012										21,423			
3395	NAPLES	FL		08/30/2012										14,544			
3398	PANORAMA CITY	CA		09/20/2012										11,341			
3401	DENVILLE	NJ		09/20/2012										116,175			
3402	DRAPER	UT		09/28/2012										15,054			
3407	TEMECULA	CA		08/30/2012										21,829			
3410	HILLSBORO	OR		08/16/2012										23,900			
3411	DALLAS	TX		09/25/2012										3,065			
3420	STERLING HEIGHTS	MI		09/20/2012										5,347			
3428	PHOENIX	AZ		10/31/2012										6,141			
3433	FISHERS	IN		10/12/2012										3,622			
3434	FISHERS	IN		10/12/2012										2,047			
3436	BLUFFTON	SC		10/03/2012										13,371			
3437	DALLAS	TX		08/20/2012										31,924			
3439	ST PETERSBURG	FL		09/07/2012										5,370			
3444	BELLEVUE	WA		08/31/2012										31,149			
3446	TAMPA	FL		09/28/2012										10,599			
3452	SEATTLE	WA		10/05/2012										10,352			
3454	DISTRICT HEIGHTS	MD		09/19/2012										5,424			
3466	FRESNO	CA		10/17/2012										32,382			
3470	ELGIN	IL		10/26/2012										3,529			
3480	PHOENIX	AZ		10/24/2012										3,150			
3483	BOTHELL	WA		11/05/2012										6,996			
3486	WEATHERFORD	TX		10/09/2012										2,111			
3487	DALLAS	TX		09/24/2012										29,005			
3489	AUSTIN	TX		10/17/2012										6,839			
3491	ALGONQUIN	IL		10/26/2012										3,094			
3503	ODESSA	FL		10/30/2012										7,358			
3517	GRAND PRAIRIE	TX		10/29/2012										3,469			
20142	LOS ANGELES	CA		06/05/1995		228,168								32,983			
20145	PITTSBURGH	PA		07/20/1995		164,535								39,870			
20146	BERKELEY	CA		08/22/1995		166,058								39,301			
0299999. Mortgages with partial repayments						2,193,790,440								82,316,912			
1642	IRVING	TX		12/14/2006	03/30/2012	7,613,211			450,000		(450,000)			7,163,211			
1751	LEWISVILLE	TX		01/10/2008	03/30/2012	5,590,482			562,270		(562,270)			5,028,213			

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					
1786	SALEM	OR		07/30/2008	06/30/2012	6,195,184			186,000		(186,000)			6,009,184			
1461	COLLEGE STATION	TX		06/23/2004	06/30/2012	1,653,168								1,653,168			
1744	ORLANDO	FL		12/17/2007	12/31/2012	3,802,008								3,802,008			
0399999. Mortgages disposed						24,854,053			1,198,270		(1,198,270)			23,655,784			
0599999 - Totals						2,379,676,036			1,198,270		(1,198,270)			267,004,238			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
604074-AA-2	MINN MUTUAL LIFE INS CO SURPL NOTES SERIES 144A 8.250% 09/15/25			MN	Unknown Portfolio	1FE	07/01/1996		14,379,192	17,890,250	14,260,108		(12,624)				1,152,938		0.000
74252N-AB-5	PRINCIPAL MUTUAL INSURANCE CO SURPL NTS SERIES 144A etc.- Unaffiliated 8.000% 03/01/44			IA	Salomon	1FE	06/30/1997		20,816,846	22,313,804	20,640,520		(18,913)				1,632,800		0.000
2199999. Surplus Debentures, etc - Unaffiliated									35,196,038	40,204,054	34,900,628		(31,537)				2,785,738		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	12,005,347	11,155,076		(2,072,715)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	13,050,203	12,880,243		(2,153,547)						4.900
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		13,923,082	6,228,753	5,315,446		(1,140,548)						9.400
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000	4,142,575	3,857,149		(1,983,893)						15.600
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	5,862,113	5,895,408		(896,145)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,832	8,965,852	9,215,699		(1,477,615)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		9,984,928	8,065,020	7,783,088		(989,382)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,452,002	20,872,551	20,834,270		(1,788,004)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		29,725,799	29,313,318	25,181,296		(2,966,447)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		24,116,279	21,355,031	21,605,387		(1,805,825)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		16,888,163	14,359,822	14,667,669		(1,629,134)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		21,555,705	18,887,190	19,390,997		(2,043,942)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		2,326,062	1,725,940	1,780,716		(406,244)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,059,263	18,899,460	19,925,002		(1,669,664)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		Sherman Oaks	CA	Direct		03/15/2012		24,404,033	20,679,450	20,857,860		(3,546,177)						100.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									280,933,197	204,412,625	200,345,306		(26,569,282)						XXX
000000-00-0	MISSOURI		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		08/26/2006		420,000	453,073	217,552		(37,135)						0.218
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655	325,051	151,146		(28,785)						3.230
000000-00-0	MISSOURI III		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/08/2010		42,000	84,382	42,000								0.218
000000-00-0	VIRGINIA HISTORIC 2011		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		06/30/2011		215,000	62,688	49,627		(58)						0.080
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		370,032	532,230	357,217		(12,270)						12.200
000000-00-0	Virginia Historic 2012		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		03/06/2012		259,000	46,500	55,325		(203,675)						1.045
3399999. State Low Income Housing Tax Credit - Unaffiliated									1,634,687	1,503,924	872,867		(281,923)						XXX
44044K-11-9	HORIZON LINES INC s- Unaffiliated			NC	Taxable Exchange		10/05/2011		1,462,998	783,897	783,897	(617,960)							
000000-00-0	50 WASHINGTON HISTORIC TAX CREDIT		Lynchberg	VA	Direct		12/16/2011		351,584	28,135	34,281		1,823						99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,733,435	2,116,635	1,732,709		(726)						99.000
000000-00-0	La Vogue		Detroit	MI	JOE FOSS AND COMPANY		09/21/2012		341,679	(102)			(341,679)						99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		1,547,382	118,312			(1,547,382)						99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,452,901	40,868	401,058		(2,051,842)						99.000
3799999. Any Other Class of Assets - Unaffiliated									7,889,979	3,087,745	2,951,945	(617,960)	(3,939,806)						XXX
3999999. Total - Unaffiliated									325,653,901	249,208,348	239,070,746	(617,960)	(30,822,548)				2,785,738		XXX
4099999. Total - Affiliated																			XXX
4199999 - Totals									325,653,901	249,208,348	239,070,746	(617,960)	(30,822,548)				2,785,738		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PNC MULTIFAMILY CAPITAL PNC MULTIFAMILY CAPITAL XXXV Housing	Portland	OR	Direct	06/27/2007			168,954		
000000-00-0	USA INSTITUTIONAL TAX CREDIT A AFFORDABLE HOUSING Other	Greenwich	CT	Direct	06/25/2009			68,233		8.900
000000-00-0	USA TAX CREDIT Stimulas A AFFORDABLE HOUSING Low	Greenwich	CT	Direct	03/05/2010			1,049,439		19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60 AFFORDABLE HOUSING	Woodland Hills	CA	Direct	08/06/2010			793,744		22.200
000000-00-0	COUNTRYSIDE CORPORATE TAX CRED AFFORDABLE HOUSING Tax	Boston	MA	Direct	10/12/2010			1,322,825		49.500
000000-00-0	STERLING CORPORATE PARTNERS AFFORDABLE HOUSING Income	Manhassett	NY	Direct	01/31/2011			648,574		49.500
000000-00-0	HCP Fund 2011-1	ALEXANDRIA	VA	Direct	09/06/2011			852,342		27.500
000000-00-0	HCP Fund 2011-2	Scottsdale	AZ	Direct	09/15/2011			48,678		100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX AFFORDABLE HOUSING Credit- Unaffiliated	Boston	MA	Direct	12/22/2011			1,287,883		49.900
000000-00-0	HUNT CAPITAL PARTNERS TAX CRED AFFORDABLE HOUSING s- Unaffiliated	Sherman Oaks	CA	Direct	03/15/2012		24,404,033			100.000
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							24,404,033	6,240,672		XXX
000000-00-0	HCP Fund 2011-1Georgia	SAN FRANCISCO	CA	Direct	11/28/2011			42,785		12.200
000000-00-0	Virginia Historic 2012	SAN FRANCISCO	CA	JOE FOSS AND COMPANY	03/06/2012		259,000			1.045
3399999. State Low Income Housing Tax Credit - Unaffiliated							259,000	42,785		XXX
44044K-11-9	HORIZON LINES INC			Direct	10/05/2011		1,357,696			
000000-00-0	50 Washington Historic Tax Credit	Lynchberg	VA	Direct	12/16/2011			27,564		99.000
000000-00-0	Garden Theater	Detroit	MI	Direct	05/02/2012		1,000	1,732,435		99.000
000000-00-0	La Vogue	Detroit	MI	JOE FOSS AND COMPANY	09/21/2012			341,679		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012		11,000	1,536,382		99.000
000000-00-0	Riverview	Norfolk	VA	Direct	11/20/2012		2,112,798	340,104		99.000
3799999. Any Other Class of Assets - Unaffiliated							3,482,494	3,978,164		XXX
3999999. Total - Unaffiliated							28,145,527	10,261,621		XXX
4099999. Total - Affiliated										XXX
4199999 - Totals							28,145,527	10,261,621		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Virginia Historic 09	SAN FRANCISCO	CA	Amortized to Maturity	04/10/2009	12/31/2012	19,762		(19,762)			(19,762)							
000000-00-0	Virginia Historic 10	SAN FRANCISCO	CA	Amortized to Maturity	12/16/2012	12/31/2012	29,195		(29,195)			(29,195)							
3399999. State Low Income Housing Tax Credit - Unaffiliated							48,957		(48,957)			(48,957)							
3999999. Total - Unaffiliated							48,957		(48,957)			(48,957)							
4099999. Total - Affiliated																			
4199999 - Totals							48,957		(48,957)			(48,957)							

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04249B-AC-5	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	5,700,000	107.4200	6,122,934	5,700,000	5,700,000					5.740	5.740	JD	12,724	327,180	05/21/2009	06/17/2014
04249B-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	9,000,000	104.7930	9,431,406	9,000,000	9,000,000					2.500	2.500	FA	75,625	111,875	12/08/2011	02/28/2017
912810-DV-7	US TREASURY N/B	SD			1	187,195	127.4450	191,168	150,000	160,521		(2,937)			9.250	6.721	FA	5,241	13,875	10/27/1999	02/15/2016
912810-DW-5	US TREASURY N/B BOND	M			1	4,020,742	122.7660	5,340,304	4,350,000	4,260,197		22,438			7.250	7.961	MN	40,946	315,375	06/02/1992	05/15/2016
912810-DW-5	US TREASURY N/B BOND	SD			1	137,500	122.7660	153,457	125,000	128,643		(944)			7.250	6.277	MN	1,177	9,063	07/28/1999	05/15/2016
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,183,359	143.3750	1,577,125	1,100,000	1,151,983		(3,490)			6.250	5.652	FA	25,968	68,750	12/13/2000	08/15/2023
912810-EW-4	US TREASURY N/B BONDS	SD			1	55,699	144.7030	72,352	50,000	54,065		(213)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912810-EW-4	US TREASURY N/B BONDS				1	3,345,408	144.7030	3,856,338	2,665,000	3,287,915		(36,214)			6.000	3.731	FA	60,397	159,900	05/18/2011	02/15/2026
912828-SF-8	US TREASURY N/B				1	17,489,133	103.4140	18,097,468	17,500,000	17,490,028		895			2.000	2.007	FA	132,201	175,000	04/17/2012	02/15/2022
912828-SV-3	US TREASURY N/B				1	730,780	100.8670	731,287	725,000	730,490		(291)			1.750	1.662	MN	1,647	6,344	06/12/2012	05/15/2022
912828-TY-6	US TREASURY N/B				1	191,704,053	98.9060	190,888,966	193,000,000	191,704,396		343			1.625	1.699	MN	407,193		12/28/2012	11/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						233,553,869	XXX	236,462,805	234,365,000	233,668,238		(20,413)			XXX	XXX	XXX	764,252	1,190,362	XXX	XXX
36179M-EK-2	GNMA POOL # MA0138			2	1	3,323,932	105.3060	3,379,376	3,209,106	3,320,527		(3,405)			2.500	1.920	MON	6,686	33,428	06/22/2012	06/20/2027
36202C-QX-4	GNMA II POOL #002270			2	1	13,912	126.8190	17,463	13,770	13,868		(4)			8.000	7.836	MON	92	1,102	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL #004542			2	1	1,852,946	109.7540	1,933,824	1,761,958	1,850,929		(279)			5.500	3.767	MON	8,076	96,908	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL #348625			2	1	24,194	105.5650	24,846	23,536	24,021		199			7.500	6.670	MON	147	1,765	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL #357208			2	1	52,475	104.5750	53,028	50,708	51,455		(49)			7.500	7.215	MON	317	3,803	05/07/1993	05/15/2023
36204G-KR-2	GNMA POOL #369404			2	1	11,346	115.5530	15,184	13,140	12,210		65			6.500	8.090	MON	71	854	12/05/1994	02/15/2024
3620A2-T5-5	GNMA POOL #717072			2	1	7,300,251	109.4730	7,874,911	7,193,473	7,297,044		(348)			5.000	3.798	MON	29,973	359,674	06/23/2009	05/15/2039
3620AC-6M-1	GNMA 2009-20 POOL #726376			2	1	159,367	109.4730	166,876	152,436	159,223		(9)			5.000	3.270	MON	635	7,622	11/20/2009	10/15/2039
3620AC-DA-9	GNMA 2009-20 POOL #725597			2	1	36,443,813	110.2470	38,984,157	35,360,870	36,523,732		19,315			5.470	4.899	MON	161,187	1,933,606	02/01/2012	07/20/2059
3620AC-DB-7	GNMA 2009-20 POOL #725598			2	1	18,777,550	110.3770	20,005,647	18,124,833	18,819,506		7,158			5.470	5.001	MON	82,619	991,187	11/01/2012	08/20/2059
36224L-J7-3	GNMA POOL #331586			2	1	69,372	104.5610	70,552	67,475	68,314		(36)			7.500	7.248	MON	422	5,061	04/28/1993	04/15/2023
36224P-VF-2	GNMA POOL #334614			2	1	37,421	102.3860	37,265	36,397	37,176		78			7.500	6.565	MON	227	2,730	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL #336957			2	1	23,086	116.6130	26,569	22,784	22,900		(10)			7.000	6.917	MON	133	1,595	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL #676601			2	1	1,387,175	115.5190	1,520,983	1,316,653	1,383,824		(1,032)			6.500	3.410	MON	7,132	85,582	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL #677207			2	1	62,092	113.8770	68,431	60,092	62,046		(6)			6.500	4.510	MON	326	3,906	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL #689867			2	1	1,241,210	113.8770	1,367,302	1,200,687	1,240,265		306			6.500	5.097	MON	6,504	78,044	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL #696470			2	1	129,633	113.8770	142,867	125,457	129,536		(13)			6.500	4.472	MON	680	8,155	09/17/2008	08/15/2038
36296Q-3N-7	GNMA POOL #698405			2	1	8,894,796	109.4730	9,507,150	8,684,469	8,890,150		(691)			5.000	3.950	MON	36,185	434,224	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL #706009			2	1	924,407	109.7390	984,885	897,482	923,207		(243)			5.500	3.956	MON	4,113	49,362	02/10/2009	01/15/2039
36297E-YU-3	GNMA POOL #710023			2	1	67,324,857	111.4550	71,083,716	63,777,894	67,564,875		75,316			5.461	4.854	MON	290,243	3,435,461	12/01/2012	08/20/2059
36297E-YV-1	GNMA POOL #710024			2	1	88,711,928	111.2900	93,191,930	83,738,144	88,934,657		21,601			5.460	4.782	MON	381,009	4,553,376	12/01/2012	08/20/2059
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			2	1	3,047,539	122.0850	3,744,311	3,066,976	3,047,203		708			5.500	5.609	MON	14,057	163,764	12/01/2012	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			2	1	677,679	118.5400	793,667	669,538	673,735		(809)			5.250	5.162	MON	2,929	34,171	12/01/2012	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			2	1	8,514,856	120.8660	10,512,533	8,697,669	8,560,329		11,341			6.000	6.312	MON	43,488	505,288	12/01/2012	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			2	1	1,044,072	120.9240	1,249,577	1,033,361	1,042,467		(593)			6.000	5.975	MON	5,167	60,033	12/01/2012	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			2	1	6,202,691	121.7990	7,644,692	6,276,477	6,210,309		4,935			5.500	5.663	MON	28,767	335,138	12/01/2012	09/20/2035
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			2	1	8,403,582	120.7530	11,210,954	9,284,196	8,596,506		54,262			5.000	6.034	MON	38,684	451,878	12/01/2012	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			2	1	7,488,638	122.4180	9,519,029	7,775,835	7,548,039		26,316			5.500	5.942	MON	35,639	415,198	12/01/2012	01/20/2036
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			2	1	10,716,703	111.1050	12,332,633	11,100,000	10,810,588		35,348			4.000	4.461	MON	37,000	444,000	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			2	1	191,844	111.1960	222,392	200,000	193,782		715			4.000	4.535	MON	667	8,000	02/16/2010	12/16/2024
38376T-DU-3	GNMA SERIES GNR 2010-2 CLASS PV			2	1	24,506,259	117.1860	27,722,774	23,657,009	24,259,572		(65,298)			5.000	4.511	MON	98,571	1,182,850	03/30/2010	10/20/2026
38376T-VX-7	GNMA SERIES 20106 CLASS EB			2	1	9,875,520	110.9770	11,321,327	10,201,489	9,958,209		38,285			4.000	4.437	MON	34,005	408,060	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			2	1	11,450,268	112.4200	12,935,068	11,506,000	11,462,118		6,009			4.500	4.594	MON	43,148	517,770	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			2	1	9,759,791	110.5890	11,233,812	10,158,182	9,862,313		39,762			4.000	4.544	MON	33,861	406,327	02/12/2010	02/16/2025
38376W-4G-7	GNMA SERIES 2010-33 CLASS PD			2	1	13,096,830	114.6710	14,976,676	13,060,607	13,081,176		(7,211)			4.500	4.476	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB			2	1	9,820,709	115.9730	11,403,635	9,833,000	9,817,407		(1,528)			4.500	4.525	MON	36,874	442,485	04/29/2010	04/20/2039
38376X-DP-5	GNMA SERIES 2010-39 CLASS NP			2	1	14,776,601	114.5300	17,108,118	14,937,648	14,806,657		14,526			4.500	4.655	MON	56,016	672,194	05/03/2010	06/20/2039
38376X-UK-7	GNMA SERIES 2010-30 CLASS PV			2	1	9,652,397	116.4230	10,969,384	9,422,000	9,583,663		(24,391)			5.000	4.668	MON	39,258	471,100	04/06/2010	12/20/2026
38376X-VR-1	GNMA SERIES 2010-30 CLASS NY			2	1	6,674,434	118.0340	7,672,210	6,500,000	6,629,547		(10,734)			5.000	4.673	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN			2	1	2,419,200	115.6930	2,665,560	2,304,000	2,382,980		(11,122)			5.000	4.248	MON	9,600	115,200	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			2	1	572,146	114.4330	638,538	558,000	569,525		(1,830)			4.500	4.141	MON	2,093	25,110	05/12/2011	09/20/2039
38377E-H2-3	GNMA SERIES 2010-60 CLASS AY			2	1	1,384,392	112.7280	1,534,228	1,361,000	1,380,240		(1,727)			4.000	3.839	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG			2	1	6,828,900	113.8300	7,620,892	6,695,000	6,782,171		(13,618)			4.500	4.188	MON	25,106	301,275	05/19/2010	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB			2	1	10,090,575	113.4970	11,744,282	10,347,649	10,140,026		17,208			4.000	4.310	MON	34,492	413,906	05/13/2010	05/20/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			2	1	8,769,494	114.4920	9,338,521	8,156,483	8,630,134		(66,915)			4.500	3.485	MON	30,587	367,042	11/08/2010	09/20/2039
38377L-J4-1	GNMA SERIES 2010-130 CLASS LD			2	1	3,539,498	114.9190	4,165,829	3,625,026	3,555,247		9,033			4.500	4.874	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			2	1	3,727,258	104.9790	4,577,572	4,360,485	3,780,226		38,608			4.000	5.555	MON	14,535	170,698	12/01/2012	11/16/2040
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z			2	1	1,176,784	107.4960	1,394,607	1,297,363	1,228,310		(98)			7.000	8.517	MON	7,568	90,816	04/18/1996	05/16/2026
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z			2	1	2,142,330	107.3900	2,569,798	2,392,950	2,244,895		13			7.000	8.674	MON	13,959	167,507	05/10/1996	05/16/2026
3837H0-WJ-8	GNMA REMIC SERIES 1996-19 CLASS ZA			2	1	2,590,636	103.4570	2,975,336	2,875,918	2,711,928		(3,652)			7.000	8.606	MON	16,776	201,314	10/23/1996	09/16/2026
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			2	1	601,787	114.6570	693,734	605,055	602,255		31			7.750	7.921	MON	3,908	46,892	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			2	1	6,323,537	111.8200	7,583,408	6,781,830	6,539,401		25,162			7.250	8.412	MON	40,974	491,683	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			2	1	10,457,298	116.7220	14,347,754	12,292,255	11,273,872		71,927			6.500	9.045	MON	66,583	798,997	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			2	1	8,064,553	117.1970	9,691,928	8,269,803	8,127,290		5,809			7.750	8.216	MON	53,409	640,910	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			2	1	8,411,211	110.2260	8,920,145	8,092,567	8,339,772		(24,595)			4.250	3.380	MON	28,661	343,934	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						469,765,775	XXX	523,491,886	463,226,735	471,761,357		283,790			XXX	XXX	XXX	2,007,350	23,911,278	XXX	XXX
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			2	1	10,778,424	113.6780	12,252,675	10,778,424	10,778,424					5.905	5.967	MON	53,034	616,517	12/01/2012	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASS Z			2	1	4,250,325	115.9610	4,299,252	3,707,505	4,148,706		(11,162)			6.750	5.697	MON	20,855	250,257	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			2	1	5,598,376	114.1100	6,928,963	6,072,173	5,643,601		35,488			6.388	7.283	MON	32,325	390,930	12/07/2001	09/16/2041
38373M-F3-9	GNMA GNR SERIES 2007-39 CLASS D			2	1	5,550,168	102.8020	5,219,602	5,077,340	5,242,587		(206,481)			5.320	2.136	MON	22,510	270,115	11/18/2010	08/16/2039
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			2	1	1,901,254	115.3770	2,156,936	1,869,462	1,894,926		(2,676)			6.715	6.626	MON	10,462	125,324	01/13/2003	06/16/2042
38373M-KF-6	GNMA SERIES 2003-109 CLASS AB			2	1	365,258	99.9420	349,825	350,027	350,813		(8,392)			4.018	0.886	MON	1,172	14,064	06/10/2010	12/16/2030
38373M-L8-1	GNMA SERIES 2007-69 CLASS B			2	1	2,772,489	101.3240	2,654,691	2,619,997	2,655,946		(26,439)			4.959	2.981	MON	10,827	129,926	04/20/2010	06/16/2030
38373M-MT-4	GNMA SERIES 2005-2 CLASS E			2	1	31,542,199	103.8570	30,677,310	29,538,000	30,588,016		(606,525)			5.033	2.989	MON	123,887	1,486,648	04/14/2011	08/16/2031
38373M-P3-8	GNMA SERIES 2007-77 CLASS B			2	1	40,197	99.9680	38,321	38,333	38,398		(607)			4.314	2.226	MON	138	1,654	05/24/2010	10/16/2029
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B			2	1	24,808,500	107.2290	23,804,749	22,200,000	23,770,321		(487,021)			5.301	2.962	MON	98,069	1,176,822	09/23/2010	04/16/2037
38373M-YG-9	GNMA SERIES 2007-12 CLASS B			2	1	33,125,357	108.4570	33,036,063	30,460,000	32,155,426		(476,110)			5.140	3.352	MON	130,470	1,565,644	04/08/2011	12/16/2036
38373M-Z4-5	GNMA SERIES 2008-59 CLASS C			2	1	16,035,609	106.7860	15,644,120	14,650,000	15,263,525		(243,642)			5.775	3.632	MON	70,503	846,038	04/06/2010	06/16/2032
38373V-T7-5	GNMA REMIC SERIES 2002-83 CLASS C			2	1	9,289,825	103.7780	8,961,642	8,635,422	8,822,715		(206,641)			5.250	2.975	MON	37,780	454,999	03/19/2010	09/16/2027
38373Y-6Y-5	GNMA REMIC SERIES 2003-16 CLASS C			2	1	9,773,438	106.1450	9,553,059	9,000,000	9,357,853		(195,655)			5.066	3.108	MON	37,994	455,922	05/19/2010	08/16/2028
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E			2	1	8,427,901	103.6260	8,296,612	8,006,319	8,196,247		(117,666)			4.430	2.698	MON	29,557	354,680	06/23/2010	06/16/2034
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			2	1	23,938,715	112.6050	24,374,240	21,645,807	23,973,508		(118,764)			5.391	4.687	MON	97,248	1,162,627	12/01/2012	06/16/2043
38376G-4H-0	GNMA SERIES 2011-126 CLASS AE			2	1	15,264,600	107.1210	15,875,362	14,820,000	15,168,819		(76,700)			3.131	2.557	MON	38,674	464,084	09/07/2011	01/16/2045
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			2	1	10,100,000	117.6160	11,761,600	10,000,000	10,081,047		(8,621)			4.717	4.634	MON	39,304	471,650	05/27/2010	10/16/2047
38376G-ZK-9	GNMA SERIES 2011-1 CLASS B			2	1	11,550,000	109.4330	12,037,608	11,000,000	11,362,384		(98,953)			4.344	3.336	MON	39,821	477,858	01/11/2011	06/16/2041
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						225,112,635	XXX	227,922,630	210,468,809	219,493,262		(2,856,567)			XXX	XXX	XXX	894,630	10,715,759	XXX	XXX
0599999. Total - U.S. Government Bonds						928,432,279	XXX	987,877,321	908,060,544	924,922,857		(2,593,190)			XXX	XXX	XXX	3,666,232	35,817,399	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A		1FE	4,495,500	149.4440	6,724,962	4,500,000	4,497,347		206			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	103.9900	1,039,900	1,000,000	1,001,757		(2,925)			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	101.7100	1,017,100	1,000,000	999,717		1,117			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	138.9760	1,737,204	1,250,000	1,390,724		(8,852)			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	124.6220	1,246,215	1,000,000	987,001		3,308			9.000	9.270	APR	67,500	90,000	02/25/1988	04/01/2016
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A		F	2	1FE	800,000	90.2770	722,219	800,000	800,000					7.420	7.420	AO	12,532	59,360	10/02/1996	10/15/2016
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,732,250	XXX	12,487,600	9,550,000	9,676,546		(7,146)			XXX	XXX	XXX	270,758	808,423	XXX	XXX
1099999. Total - All Other Government Bonds						9,732,250	XXX	12,487,600	9,550,000	9,676,546		(7,146)			XXX	XXX	XXX	270,758	808,423	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	118.0350	5,677,484	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	115.7200	694,320	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,410,000	XXX	6,371,804	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,410,000	XXX	6,371,804	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SER C		@		2	1,550,633	77.5840	2,870,608	3,700,000	2,612,399		149,248			0.000	5.970	N/A			01/28/2004	12/01/2018
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION		@		1FE	356,537	65.2890	675,741	1,035,000	613,743		33,712			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SER A		@		1FE	4,145,717	86.0250	8,636,910	10,040,000	7,289,219		412,427			0.000	5.910	N/A			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SER A		@		1FE	3,970,266	72.5470	8,712,895	12,010,000	7,160,301		422,817			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD				1FE	5,000,000	119.0340	5,951,700	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						15,023,153	XXX	26,847,854	31,785,000	22,675,662		1,018,204			XXX	XXX	XXX	746	268,650	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						15,023,153	XXX	26,847,854	31,785,000	22,675,662		1,018,204			XXX	XXX	XXX	746	268,650	XXX	XXX
010781-CK-6	ALAMEDA CALIF CMNTY IMPT COMMN TAXABLE INSD MERGED IMPT A2			1	1FE	2,560,000	100.6710	2,577,178	2,560,000	2,560,000					6.130	6.130	MS	52,309	156,928	12/11/2003	03/01/2023
066836-AA-5	BAPTIST HEALTH SOUTH FL				1FE	55,081,427	111.9910	58,909,506	52,602,000	54,838,599		(188,632)			4.590	3.992	FA	912,119	2,287,404	11/20/2012	08/15/2021
11506K-CS-8	BROWARD CNTY FL PORT FA				1FE	2,730,000	103.0090	2,812,146	2,730,000	2,730,000					3.000	3.000	MS	27,300	63,473	11/10/2011	09/01/2016
156809-BV-6	CERRITOS CALIF PUB FING AUTH R TAXABLE LOS COYOTES SER B			2	1FE	171,086	100.7520	146,090	145,000	147,772		(3,185)			7.750	5.364	MN	1,873	11,238	01/08/2004	11/01/2013
235036-QZ-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	1,820,000	104.5730	1,903,229	1,820,000	1,820,000					2.889	2.889	MN	8,763	52,580	06/21/2011	11/01/2016
235036-RA-0	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	5,829,575	105.9010	6,115,783	5,775,000	5,820,505		(8,631)			3.239	3.062	MN	31,175	187,052	12/08/2011	11/01/2017
235036-RB-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,500,000	108.2040	3,787,140	3,500,000	3,500,000					3.591	3.591	MN	20,948	125,685	06/21/2011	11/01/2018
235036-RC-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,750,000	109.5450	4,107,938	3,750,000	3,750,000					3.941	3.941	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	2,475,000	111.0500	2,748,488	2,475,000	2,475,000					4.262	4.262	MN	17,581	105,485	06/21/2011	11/01/2020
235036-TA-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	6,665,000	104.5390	6,967,524	6,665,000	6,665,000					2.870	2.870	MN	31,881	187,035	10/26/2011	11/01/2017
235036-TB-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,655,000	104.7900	3,830,075	3,655,000	3,655,000					3.120	3.120	MN	19,006	111,502	10/26/2011	11/01/2018
249182-GS-9	DENVER CITY & CNTY CO ARPT REV				1FE	5,000,000	101.6730	5,083,650	5,000,000	5,000,000					3.592	3.592	MN	22,949	13,969	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY N W WA ELEC REVENUE				1FE	12,794,600	125.6220	12,562,200	10,000,000	12,771,789		(22,811)			5.710	2.864	JJ	285,500		11/15/2012	07/01/2024
29270C-YN-9	ENERGY N W WA ELEC REVENUE				1FE	2,005,180	103.4330	2,068,660	2,000,000	2,004,934		(246)			2.653	2.617	JJ	18,866		08/16/2012	07/01/2020
29270C-YP-4	ENERGY N W WA ELEC REVENUE				1FE	19,070,000	102.8240	19,608,537	19,070,000	19,070,000					2.803	2.803	JJ	190,056		08/16/2012	07/01/2021
29270C-YQ-2	ENERGY N W WA ELEC REVENUE				1FE	15,000,000	103.1930	15,478,950	15,000,000	15,000,000					2.953	2.953	JJ	157,493		08/16/2012	07/01/2022
29270C-YR-0	ENERGY N W WA ELEC REVENUE				1FE	2,320,000	103.3750	2,398,300	2,320,000	2,320,000					3.103	3.103	JJ	25,596		08/16/2012	07/01/2023
29270C-YT-6	ENERGY N W WA ELEC REVENUE				1FE	1,000,000	103.1230	1,031,230	1,000,000	1,000,000					3.403	3.403	JJ	12,100		08/16/2012	07/01/2025
3136F3-5P-7	FNMA UNSEC'D NOTES			1	1	9,654,850	102.8940	10,289,430	10,000,000	9,799,771		29,625			5.240	5.583	FA	209,600	524,000	08/12/2003	08/07/2018
347622-CG-5	FORT LAUDERDALE FL SPL OBLG				1FE	17,000,000	100.3490	17,059,330	17,000,000	17,000,000					3.224	3.224	JJ	133,975		09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FL SPL OBLG				1FE	6,000,000	100.5480	6,032,880	6,000,000	6,000,000					3.424	3.424	JJ	50,219		09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG				1FE	10,000,000	100.6030	10,060,300	10,000,000	10,000,000					3.574	3.574	JJ	87,364		09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FL SPL OBLG				1FE	11,000,000	100.5950	11,065,450	11,000,000	11,000,000					3.824	3.824	JJ	102,823		09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FL SPL OBLG				1FE	5,500,000	101.1630	5,563,965	5,500,000	5,500,000					4.074	4.074	JJ	54,773		09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SER A	@			1FE	859,680	58.1190	1,743,570	3,000,000	1,554,535		92,222			0.000	6.210	N/A			04/21/2003	10/01/2023
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SER 2003B			1	1FE	5,340,000	102.5680	5,477,131	5,340,000	5,340,000					5.280	5.280	JJ	140,976	281,952	05/16/2003	07/01/2023
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	106.2810	11,457,092	10,780,000	10,780,000					3.483	3.483	AO	93,867	363,995	09/28/2011	10/01/2019
392274-A9-7	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	7,000,000	106.5660	7,459,620	7,000,000	7,000,000					3.733	3.733	AO	65,328	253,326	09/28/2011	10/01/2020
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI			2	2FE	2,793,780	100.0800	2,491,992	2,490,000	2,576,340		(28,234)			7.250	5.864	AO	45,131	180,525	02/27/2003	10/01/2015
441110-CU-5	HOT SPRINGS ARK INDL DEV REV TAXABLE MAGIC SPRINGS DEV PJ B			1	1FE	2,555,325	102.9200	2,645,044	2,570,000	2,560,353		603			6.350	6.399	MN	27,199	163,195	08/07/2003	11/01/2023
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			2	1FE	12,686,360	110.5770	13,739,192	12,425,000	12,630,149		(7,155)			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	118.3970	5,919,850	5,000,000	5,000,000					5.840	5.840	JJ	146,000	292,000	04/06/2004	07/01/2027
45455C-DS-4	INDIAN WELLS CALIF REDEV AGY TAXABLE TAX ALLOC CONS A T			1	3FE	6,500,000	104.4250	6,787,625	6,500,000	6,500,000					5.460	5.460	MS	118,300	354,900	05/08/2003	09/01/2022
455054-AM-8	INDIANA ST FIN AUTH REF-IMPT-U REF-IMPT-US STEEL CORP			1	3FE	236,540	102.6970	256,743	250,000	237,569		535			6.000	6.550	JD	1,250	15,000	01/21/2011	12/01/2026
492279-AN-4	KERN CO CA PENS FNDG BNDS SERIES 1995	@			2FE	7,538,436	90.0730	29,323,265	32,555,000	26,798,414		1,916,646			0.000	7.560	N/A			11/10/1995	08/15/2015
492279-AP-9	KERN CO CA PENS FNDG BNDS SERIES 1995	@			2FE	7,652,245	85.1140	30,475,068	35,805,000	27,337,211		1,962,490			0.000	7.590	N/A			11/10/1995	08/15/2016
492279-AQ-7	KERN CO CA PENS FNDG BNDS SERIES 1995	@			2FE	7,573,950	79.8110	30,535,689	38,260,000	27,102,405		1,948,074			0.000	7.600	N/A			11/10/1995	08/15/2017
492279-AR-5	KERN CO CA PENS OBL FNDG SERIES 95	@			2FE	1,174,066	74.8210	4,137,601	5,530,000	3,651,200		259,883			0.000	7.522	N/A			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG 95	@			2FE	2,750,469	70.3350	10,989,844	15,625,000	9,570,884		682,812			0.000	7.540	N/A			02/21/1996	08/15/2019
504194-GE-5	LA QUINTA CALIF REDEV AGY TAX ALLOC- REDEV PROJ AREA #1			1	1FE	4,000,000	104.9070	4,196,280	4,000,000	4,000,000					6.240	6.240	MS	83,200	249,600	09/03/2003	09/01/2023
504194-GF-2	LA QUINTA CALIF REDEV AGY TAX ALLOC-REDEV PROJ AREA #1			1	1FE	5,000,000	103.5520	5,177,600	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	103.4610	3,062,446	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-W5-7	LONG ISLAND NY PWR AUTH				1FE	4,226,460	114.4870	4,264,641	3,725,000	4,185,502		(40,524)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
544389-V7-1	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,870,604	101.9830	2,942,210	2,885,000	2,878,299		1,013			5.600	5.650	JJ	80,780	161,560	11/14/2003	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544389-V8-9	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D			1	2FE	2,844,400	101.5570	2,914,686	2,870,000	2,853,659		1,239			6.000	6.080	JJ	86,100	172,200	11/14/2003	07/01/2022
54438E-ER-5	LOS ANGELES CALIF CMNTY REDEV AUTH REV TAX FING-PICO I			2	3FE	729,142	100.0960	735,706	735,000	734,519		698			5.000	5.102	MS	12,250	36,750	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	103.3490	2,867,935	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 POT TRIBE SERIES 144A TAXABLE			2	1FE	617,037	99.7850	813,248	815,000	632,086		5,083			6.570	8.866	MS	17,849	53,546	01/23/2004	09/01/2013
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			2	1FE	7,922,456	117.2310	9,044,372	7,715,000	7,909,807		(8,933)			5.192	4.947	FA	166,901	400,563	05/25/2011	08/01/2040
586606-AZ-8	MENDOCINO CNTY CALIF PENSION O REF TAXABLE				2FE	3,782,449	100.9780	3,791,724	3,755,000	3,756,649		(3,180)			5.000	4.910	JJ	93,875	187,750	12/13/2002	07/01/2013
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPTIMPT TAX SERIES B			2	1FE	2,807,558	110.8780	3,049,145	2,750,000	2,788,627		(2,634)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATED TAX FUND				1FE	2,147,915	120.3540	2,160,354	1,795,000	2,130,970		(16,945)			5.255	3.045	MN	12,053	47,164	05/29/2012	11/15/2022
592646-HU-0	METROPOLITAN WASHINGTON D C AR TAXABLE SERIES C			1	1FE	3,500,000	103.6300	3,627,050	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 SERIES B			2	1	3,055,000	116.1380	3,548,016	3,055,000	3,055,000					5.360	5.360	AO	40,937	163,748	01/16/2004	04/01/2024
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B			1	1FE	994,034	100.2670	982,617	980,000	980,000		(1,048)			8.150	7.959	FA	33,279	79,870	08/03/2000	02/01/2019
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			2	1FE	7,352,906	125.7190	7,423,707	5,905,000	7,041,467		(156,160)			8.650	3.441	JJ	255,391	510,783	05/19/2011	07/01/2019
61308N-AL-4	MONTGOMERY ALA SPL LODGING TAX TAXABLE WTS RIVERFRONT PJ A			1	1FE	2,305,000	106.2360	2,448,740	2,305,000	2,305,000					5.800	5.800	MN	22,282	133,690	12/11/2003	11/01/2023
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			2	1FE	4,329,080	117.6620	4,706,480	4,000,000	4,288,020		(25,618)			5.549	4.558	MN	28,362	221,960	05/16/2011	11/15/2023
650034-YH-8	NEW YORK ST UDC TAXABLE PERSONAL INCOME TAX C2			2	1FE	424,732	100.8920	428,791	425,000	424,993		36			5.150	5.159	MS	6,445	21,888	12/12/2002	03/15/2013
650370-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA			2	2	791,025	100.0300	795,239	795,000	794,091		438			5.550	5.614	JD	3,677	44,123	04/06/2004	12/01/2014
653438-AW-1	NIAGARA FALLS N Y PUB WTR AUTH TAXABLE SER B			1	2FE	4,650,000	100.7860	4,686,549	4,650,000	4,650,000					6.050	6.050	JJ	129,722	281,325	09/22/2003	07/15/2024
658196-H4-5	NC EASTN MPA TAXABLE SER G				1FE	1,160,318	104.3160	1,178,771	1,130,000	1,133,805		(3,614)			5.550	5.200	JJ	31,358	62,715	01/21/2004	01/01/2014
658196-H8-6	NC EASTN MPA TAXABLE SERIES E				1FE	1,699,515	104.3160	1,715,998	1,645,000	1,651,810		(6,475)			5.550	5.120	JJ	45,649	91,298	01/16/2004	01/01/2014
658196-H9-4	NC EASTN MPA SYS REV TAX BNDS SERIES E				1FE	4,402,820	119.6470	5,019,192	4,195,000	4,346,716		(7,433)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
677557-AC-4	OHIO ST ENVIRONMENTAL FACS REV Amt-Ford Motor CO Proj			1	3FE	942,785	104.1240	1,093,302	1,050,000	946,665		2,008			5.750	6.600	AO	15,094	60,375	01/21/2011	04/01/2035
67756A-2N-1	OHIO ST HGR EDUCTNL FAC				1FE	3,730,000	108.8470	4,059,993	3,730,000	3,730,000					3.679	3.679	JJ	68,613	83,098	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HGR EDUCTNL FAC				1FE	7,695,000	109.5210	8,427,641	7,695,000	7,695,000					3.849	3.849	JJ	148,090	179,354	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HGR EDUCTNL FAC				1FE	8,605,000	109.9290	9,459,390	8,605,000	8,605,000					4.000	4.000	JJ	172,100	208,432	11/16/2011	01/01/2023
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B			2	1FE	570,000	101.6750	579,548	570,000	570,000					4.850	4.850	MS	9,215	27,645	02/20/2003	03/01/2015
73358T-R9-4	PORT AUTH N Y & N J				1FE	5,192,985	114.8070	5,453,333	4,750,000	5,090,359		(66,152)			4.875	3.220	MS	68,182	231,563	06/02/2011	09/15/2017
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157				1FE	22,615,501	120.7910	24,593,048	20,360,000	22,325,716		(195,554)			5.309	3.700	JD	90,076	988,005	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	8,249,568	127.6780	8,279,918	6,485,000	8,197,855		(51,713)			5.859	3.178	JD	31,663	307,890	11/27/2012	12/01/2024
733902-AG-5	PORT CORPUS CHRISTI AUTH TEX P PROJ SERIES B			1	4FE	3,347,375	101.5360	3,401,456	3,350,000	3,347,645		67			6.700	6.707	MN	37,408	224,450	01/20/2011	11/01/2030
735003-AA-3	PORT OF BAY CITY AUTH TEX MATA HOECHST CELANESE CORP PROJ			1	4FE	739,215	100.1030	750,773	750,000	740,155		448			6.500	6.650	MN	8,125	48,750	01/21/2011	05/01/2026
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI			2	1FE	820,712	105.4240	911,918	865,000	853,463		3,976			8.000	8.604	JJ	34,600	69,200	01/11/2000	07/01/2015
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			2	2FE	7,485,000	105.4640	7,893,980	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
786106-EJ-9	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A	@			1FE	3,785,879	97.9280	14,140,803	14,440,000	13,790,903		982,622			0.000	7.530	N/A			07/05/1995	08/15/2013
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A	@			1FE	5,476,032	80.0270	23,047,776	28,800,000	20,355,709		1,472,251			0.000	7.650	N/A			07/05/1995	08/15/2017
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B			1	1FE	2,357,221	101.3230	2,457,083	2,425,000	2,364,596		3,717			6.140	6.390	JD	12,408	148,895	12/12/2003	12/01/2023
796300-AL-5	SAN ANTONIO TEX INDL DEV CORP TAX STARBRIGHT PROJ			1	1FE	11,000,000	102.2580	11,248,380	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	97.4410	29,232,300	30,000,000	28,801,919		1,943,598			0.000	7.110	N/A			01/23/1996	08/01/2013
796825-AW-7	SAN BERNARDINO CO CA PENS OBL REV CAB (MBIA)	@			2FE	4,895,800	88.2580	17,651,600	20,000,000	16,603,815		1,154,049			0.000	7.335	N/A			01/12/1996	08/01/2015
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS			1	1FE	2,912,712	96.7920	2,884,402	2,980,000	2,921,550		1,291			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	99.1290	7,434,675	7,500,000	6,758,899		41,896			5.250	6.189	FA	164,063	393,750	07/02/2003	08/01/2024
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997			2	1FE	1,182,547	104.9950	1,244,191	1,185,000	1,184,107		(53)			7.700	7.723	AO	22,811	91,245	03/21/1997	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV			2	1FE	20,225,000	130.0710	26,306,860	20,225,000	20,225,000					9.350	9.350	MS	556,805	1,891,038	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	99.8480	1,996,960	2,000,000	2,000,000					2.220	2.220	JJ	1,357		12/13/2012	07/01/2018
875301-FA-6	TAMPA ETC EXPWY-C-TXB				1FE	2,500,000	99.9000	2,497,500	2,500,000	2,500,000					2.490	2.490	JJ	1,902		12/13/2012	07/01/2019
875301-FB-4	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	99.9670	1,999,340	2,000,000	2,000,000					2.840	2.840	JJ	1,736		12/13/2012	07/01/2020
875301-FC-2	TAMPA ETC EXPWY-C-TXB				1FE	1,250,000	99.9000	1,248,750	1,250,000	1,250,000					3.040	3.040	JJ	1,161		12/13/2012	07/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875301-FE-8	TAMPA ETC EXPWY-C-TXB				1FE	1,500,000	99.9810	1,499,715	1,500,000	1,500,000					3.190	3.190	JJ	1,462		12/13/2012	07/01/2022
875301-FK-4	TAMPA ETC EXPWY-C-TXB				1FE	3,240,000	99.9000	3,236,760	3,240,000	3,240,000					3.040	3.040	JJ	3,010		12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	131.5720	1,315,716	1,000,000	989,381		177			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
88948A-AR-8	TOLL ROAD INV PART II PROJ REV BOND MBIA SERIES 144A	@			2FE	3,532,518	83.9670	9,572,284	11,400,000	8,990,866		658,293			0.000	7.750	N/A			09/13/2000	02/15/2016
88948A-AS-6	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			2FE	10,325,100	78.9770	30,090,351	38,100,000	27,992,325		2,017,066			0.000	7.620	N/A			08/25/1999	02/15/2017
88948A-AT-4	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			2FE	1,075,410	74.1330	3,335,999	4,500,000	3,004,341		227,865			0.000	8.045	N/A			12/17/1999	02/15/2018
897818-DB-3	TRUCKEE-DONNER PUB UTIL DIST C TAXABLE SERIES B			2	2	1,080,000	100.0000	1,080,000	1,080,000	1,080,000					5.750	5.750	JJ	31,050	62,100	03/28/2003	01/01/2013
91335T-AB-7	UNIVERSITY ROCHESTER N Y DIRECT NT OBLIG - TAX			2	1FE	995,280	113.4700	1,134,700	1,000,000	996,904		209			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	121.3110	2,426,220	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
961548-AR-5	WESTVACO CORP FAC REV 97A SRE1ES 144A				2FE	5,443,190	105.7300	5,815,150	5,500,000	5,455,709		1,558			7.670	7.763	JJ	194,520	421,850	06/19/2000	01/15/2027
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SERIES A			2	1FE	2,292,893	123.7020	2,845,146	2,300,000	2,294,630		263			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
986460-AS-2	YORK CNTY S C INDL REV EXEMPT			1	4FE	955,126	99.9910	1,039,906	1,040,000	963,768		4,582			5.700	6.650	JJ	29,640	59,280	01/21/2011	01/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						540,878,739	XXX	738,915,669	741,722,000	689,694,730		14,572,403			XXX	XXX	XXX	7,346,479	18,121,282	XXX	XXX
31288E-Y3-5	FHLMC POOL #C76130			2	1	589,703	108.6060	644,482	593,412	589,838					5.000	5.291	MON	2,473	29,671	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL #C77673			2	1	1,759,037	110.3560	1,953,413	1,770,100	1,759,672		206			5.000	5.168	MON	7,375	88,505	02/13/2003	03/01/2033
31288G-S5-2	FHLMC POOL #C77740			2	1	146,148	108.1790	159,096	147,068	146,188		(103)			5.000	5.515	MON	613	7,353	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL #406430			2	1	37,383	99.9770	37,515	37,523	37,404		5			2.375	2.393	MON	74	907	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			2	1	151,691	112.1710	192,849	171,924	161,783		616			8.500	10.445	MON	649	14,613	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			2	1	887,107	102.7590	1,004,497	977,528	949,796		3,832			6.500	7.668	MON	5,295	63,539	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			2	1	1,543,421	114.3960	1,871,036	1,635,576	1,589,785		2,424			7.000	8.011	MON	9,541	114,491	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL #000351			2	1	25,062	119.6650	30,217	25,251	25,090		8			8.000	8.245	MON	168	2,020	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL #A12226			2	1	480,114	108.9810	528,572	485,012	480,246		(88)			5.000	5.598	MON	2,021	24,251	12/23/2003	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED			2	1	2,317	106.7190	2,482	2,325	2,319					6.000	6.102	MON	12	140	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			2	1	360,826	113.8570	431,699	379,159	371,878		125			6.900	7.579	MON	2,180	26,162	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			2	1	7,247,235	114.5940	9,059,859	7,906,078	7,541,748		(9,738)			7.000	8.543	MON	46,119	553,426	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			2	1	1,677,933	100.4500	1,827,436	1,819,246	1,744,317		(8,361)			7.000	8.254	MON	10,612		01/28/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			2	1	1,032,769	107.1760	1,361,261	1,270,123	1,220,184		21,517			6.000	8.042	MON	6,351	76,207	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			2	1	3,553,581	112.6330	4,379,144	3,887,983	3,723,845		12,030			6.500	7.987	MON	21,060	252,719	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			2	1	2,549,407	111.9700	3,408,449	3,044,068	2,898,341		47,038			6.000	7.831	MON	15,220	182,644	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			2	1	4,455,124	99.9220	5,009,661	5,013,561	4,711,702		37,851			6.500	8.728	MON	27,157	325,558	02/01/2012	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			2	1	1,157,782	100.4320	1,474,214	1,467,869	1,412,316		11,684			6.250	8.758	MON	7,645	91,742	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			2	1	640,735	100.1770	876,269	874,724	815,283		(2,904)			6.000	9.909	MON	4,374	52,483	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			2	1	465,618	100.4460	502,898	500,664	488,169		5,877			6.500	7.502	MON	2,712	32,543	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			2	1	481,532	115.3450	593,636	514,663	502,937		(1,303)			6.500	7.420	MON	2,788	33,453	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			2	1	1,253,814	104.0800	1,500,249	1,441,433	1,344,064		11,469			7.000	9.378	MON	8,408	100,900	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			2	1	198,334	100.5100	220,016	218,900	208,596		658			7.000	8.748	MON	1,277	15,323	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			2	1	2,734,649	117.2860	3,123,719	2,663,335	2,697,214		(5,612)			8.000	7.631	MON	17,756	213,067	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			2	1	321,042	117.2440	387,356	330,386	325,456		270			7.500	8.031	MON	2,065	24,779	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			2	1	949,716	100.3160	1,021,163	1,017,951	981,748		4,255			6.500	7.551	MON	5,514	66,167	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			2	1	422,479	107.9510	489,493	453,438	438,239		1,140			6.000	7.367	MON	2,267	27,206	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			2	1	424,631	105.9420	481,699	454,683	431,388		395			6.600	8.212	MON	2,501	30,009	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			2	1	555,701	118.0520	657,247	556,745	555,508		(13)			7.500	7.600	MON	3,480	41,756	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			2	1	4,786,789	114.9790	5,910,813	5,140,763	4,948,978		3,251			6.500	7.788	MON	27,846	334,150	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			2	1	391,603	118.4340	515,996	435,683	412,969		3,453			8.500	10.566	MON	3,086	37,033	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			2	1	208,232	112.6740	238,830	211,965	210,136		97			8.500	8.791	MON	1,501	18,017	11/26/2001	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E			2	1	480,175	112.1920	528,044	470,660	472,717		(286)			7.500	7.333	MON	2,942	35,299	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			2	1	4,879,407	114.3820	5,918,565	5,174,407	5,039,054		35,660			7.000	8.059	MON	30,184	362,208	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			2	1	840,810	113.6490	1,053,666	927,120	888,206		10,684			6.900	8.664	MON	5,331	63,972	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			2	1	1,675,369	116.0060	1,955,450	1,685,650	1,676,770		38			7.250	7.374	MON	10,184	122,210	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			2	1	451,282	115.8010	575,164	496,682	479,002		(732)			6.500	7.581	MON	2,690	32,284	07/01/1993	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			2	1	415,111	114.4450	494,147	431,778	423,962		1,697			7.000	7.742	MON	2,519	30,224	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			2	1	3,077,791	114.3100	3,627,468	3,173,366	3,118,892		1,785			7.000	7.547	MON	18,511	222,136	08/06/1993	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			2	1	222,421	116.3800	282,466	242,710	232,505		476			6.500	7.843	MON	1,315	15,776	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			2	1	2,241,267	116.1760	3,015,411	2,595,545	2,489,644		5,855			6.500	7.998	MON	14,059	168,709	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			2	1	562,724	114.4500	669,666	585,119	573,348		1,410			7.000	7.705	MON	3,413	40,959	04/27/2000	09/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			2	1	2,984,089	114.4540	3,568,334	3,117,701	3,048,531		8,223			7.000	7.768	MON	18,187	218,239	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			2	1	10,253,125	117.8990	11,789,860	10,000,000	10,055,815		(16,250)			7.000	6.843	MON	58,333	700,000	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			2	1	9,572,380	114.0630	11,180,981	9,802,443	9,710,183		9,625			6.500	6.757	MON	53,097	637,159	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			2	1	5,318,013	112.1660	6,106,928	5,444,525	5,399,172		5,819			6.500	6.767	MON	29,491	353,894	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			2	1	907,850	111.4730	1,080,718	969,486	940,421		1,960			6.500	7.576	MON	5,251	63,017	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			2	1	3,161,235	112.4600	4,473,334	3,977,704	3,737,008		39,350			6.500	8.758	MON	21,546	258,551	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			2	1	2,283,530	115.4910	2,726,743	2,361,000	2,327,125		5,880			8.000	8.414	MON	15,740	188,880	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			2	1	726,020	114.8850	850,026	739,893	732,912		1,089			7.000	7.281	MON	4,316	51,792	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			2	1	5,129,894	116.6330	6,926,578	5,938,771	5,521,429		26,839			7.000	9.519	MON	34,643	415,714	11/10/1994	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C			2	1	25,770	112.6100	28,738	25,520	25,459		(10)			10.000	9.995	MON	213	2,552	05/31/1989	06/25/2018
31362N-YL-4	FNMA POOL #066415			2	1	54,977	106.3720	59,125	55,583	55,319		11			4.000	4.133	MON	185	2,233	09/16/1993	07/01/2017
31364H-FQ-5	FNMA SERIES 56 CLASS 1			2	1	1,104	111.4730	1,645	1,476	1,307		3			6.000	11.247	MON	7	89	09/22/1989	04/01/2019
31371N-MG-7	FNMA POOL #256959			2	1	3,536,276	109.4810	3,835,594	3,503,432	3,534,502		(363)			6.000	5.229	MON	17,517	210,206	10/29/2007	11/01/2037
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			2	1	13,457,068	107.7050	15,660,536	14,540,199	13,701,062		112,522			3.500	4.703	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			2	1	4,999,444	107.1410	5,399,911	5,040,000	5,004,212		4,318			3.000	3.123	MON	12,600	151,200	11/02/2011	10/15/2026
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			2	1	3,998,266	107.6370	4,466,952	4,150,000	4,034,513		16,715			3.500	4.082	MON	12,104	145,250	12/01/2010	10/15/2025
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			2	1	22,956,567	111.1640	27,188,244	24,457,734	23,928,133		231,505			5.500	6.489	MON	112,098	1,305,943	12/01/2012	11/25/2032
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG			2	1	3,841,670	104.2860	3,814,404	3,657,645	3,673,215		(4,868)			6.000	5.373	MON	18,288	219,459	09/20/2002	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			2	1	1,526,909	106.4190	1,674,635	1,573,625	1,557,480		6,290			5.500	6.001	MON	7,212	84,764	10/01/2012	05/25/2033
31393C-AH-6	FNMA REMIC SERIES 2003-34 CLASS AV			2	1	2,355,191	100.4640	2,202,298	2,192,135	2,197,114		(21,684)			6.000	2.645	MON	10,961	131,528	04/17/2003	04/25/2017
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			2	1	10,445,042	115.0870	12,843,815	11,160,092	10,744,408		119,813			5.000	5.814	MON	46,500	543,181	12/01/2012	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			2	1	8,699,996	114.4780	11,672,142	10,195,996	9,327,073		267,780			5.000	6.998	MON	42,483	496,257	12/01/2012	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			2	1	779,321	112.7440	1,013,566	899,000	827,377		5,561			4.000	5.149	MON	2,997	35,960	03/19/2003	03/15/2023
31393M-YM-7	FHLMC REMIC SERIES 2583 CLASS MD			2	1	176,879	101.2290	175,974	173,837	173,640		(323)			5.500	5.250	MON	797	9,561	07/08/2003	05/15/2032
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			2	1	1,649,075	108.5290	1,844,661	1,699,700	1,679,714		8,374			5.500	5.988	MON	7,790	90,757	12/01/2012	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			2	1	972,344	110.5240	1,105,238	1,000,000	990,396		2,679			5.000	5.359	MON	4,167	50,000	04/19/2004	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			2	1	860,440	122.2020	1,057,585	865,440	859,846		(48)			6.000	6.115	MON	4,327	50,277	12/01/2012	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			2	1	2,997,014	111.1830	3,557,325	3,199,525	3,109,268		33,268			5.000	5.907	MON	13,331	155,727	12/01/2012	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			2	1	5,000,839	113.8640	5,878,138	5,162,433	5,067,449		20,931			5.000	5.414	MON	21,510	251,265	12/01/2012	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			2	1	3,270,962	125.8250	4,269,711	3,393,380	3,274,138		4,822			6.000	6.391	MON	16,967	197,137	12/01/2012	03/25/2034
31394D-JG-6	FNMA SERIES 2005-29 CLASS QC			2	1	755,280	99.9350	763,743	764,236	761,618		679			5.000	5.194	MON	3,184	38,212	04/05/2005	03/25/2031
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			2	1	1,337,679	116.0250	1,663,573	1,433,812	1,387,423		21,882			5.000	5.947	MON	5,974	69,786	12/01/2012	08/15/2033
31394J-UZ-8	FHLMC REMIC SERIES 2677 CLASS VC			2	1	524,586	99.9730	497,768	497,902	497,462		(7,512)			5.500	2.273	MON	2,282	27,385	09/23/2003	08/15/2014
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			2	1	12,494,246	112.8470	17,033,328	15,094,246	13,215,164		351,343			4.500	6.418	MON	56,603	662,970	12/01/2012	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			2	1	9,579,683	117.2680	12,718,047	10,845,311	10,048,595		203,624			5.000	6.476	MON	45,189	527,860	12/01/2012	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			2	1	1,481,931	113.3850	2,149,243	1,895,535	1,657,289		52,319			4.500	7.510	MON	7,108	83,256	12/01/2012	10/15/2033
31394K-PM-0	FHLMC REMIC SERIES 2686 CLASS VL			2	1	1,070,457	103.0620	1,048,668	1,017,515	1,031,092		(6,999)			5.500	2.924	MON	4,664	55,963	10/31/2003	08/15/2014
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			2	1	7,209,404	111.4450	8,739,576	7,842,067	7,506,314		91,606			5.000	6.089	MON	32,675	381,687	12/01/2012	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			2	1	6,247,532	105.0010	7,281,272	6,934,478	6,775,481		19,481			4.000	5.296	MON	23,115	277,379	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			2	1	10,964,223	120.1220	13,590,871	11,314,223	11,060,335		46,758			5.500	5.898	MON	51,857	604,133	12/01/2012	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			2	1	1,449,887	122.5940	1,759,235	1,435,012	1,446,771		(1,437)			6.000	5.968	MON	7,175	83,367	12/01/2012	03/15/2034
31394Y-KH-6	FHLMC REMIC SERIES 2791 CLASS OB			2	1	1,023,610	101.9060	1,072,620	1,052,555	1,046,272		3,857			4.500	5.822	MON	3,947	47,365	06/10/2004	05/15/2033
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			2	1	3,982,500	112.8260	5,077,175	4,500,000	4,259,731		84,803			5.000	6.340	MON	18,750	225,000	06/01/2004	06/15/2034
31395H-WB-2	FHLMC SERIES 2893 CLASS PD			2	1	17,013,939	102.4990	17,543,332	17,115,563	17,074,986		14,032			5.000	5.111	MON	71,315	855,778	01/19/2005	02/15/2033
31395U-AG-6	FHLMC SERIES 2981 CLASS XB			2	1	6,808,928	107.1630	7,259,201	6,774,000	6,774,263		(8,476)			5.000	4.960	MON	28,225	338,700	05/13/2005	11/15/2017
31395U-AH-4	FHLMC SERIES 2981 CLASS XC			2	1	27,251,333	108.2590	29,623,563	27,363,502	27,290,914		10,000			5.000	5.079	MON	114,015	1,368,175	05/13/2005	02/15/2023
31397A-FM-0	FHR SERIES 3199 CLASS LZ			2	1	15,063,691	119.7430	18,367,942	15,339,457	15,130,429		32,595			6.000	6.285	MON	76,697	891,141	12/01/2012	08/15/2036
31397B-DM-0	FHR SERIES 3210			2	1	5,973,114	102.4680	6,086,278	5,939,704	5,930,864		(5,046)			6.000	5.917	MON	29,699	356,382	09/06/2006	04/15/2034
31397J-QV-9	FHLMC SERIES 3351 CLASS O			2	1	2,369,032	96.6080	3,060,500	3,167,949	2,571,785		6,285			0.000	14.172	N/A			06/02/2008	12/15/2036
31397L-3P-2	FNMA SERIES 200861 CLASS MA			2	1	444,183	100.4290	439,223	437,349	436,984		(2,495)			5.500	3.975	MON	2,005	24,054	07/07/2008	08/25/2033
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			2	1	3,179,839	107.5340	3,779,827	3,515,000	3,229,700		36,591			3.000	4.346	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNMA SERIES 2001- 45 CLASS NY			2	1	4,254,154	107.4450	5,085,362	4,733,000	4,331,485		58,278			3.000	4.542	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNMA SERIES 2011-26 CLASS EH			2	1	3,297,701	107.7180	4,156,176	3,858,371	3,384,078		58,637			3.000	5.010	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNMA SERIES 2011-46 CLASS MD			2	1	1,615,252	111.2180	1,908,492	1,716,000	1,626,050		7,644			4.000	4.686	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			2	1	4,788,150	108.5220	5,057,125	4,660,000	4,760,951		(20,542)			3.500	3.001	MON	13,592	163,100	08/26/2011	07/25/2026
31398E-L2-8	FHLMC SERIES 3554 CLASS CA			2	1	1,508,358	100.6400	1,515,163	1,505,535	1,504,711		(1,058)			3.400	3.193	MON	4,266	51,188	07/08/2009	07/15/2019
31398F-XE-6	FNMA SERIES 2009-96 CLASS JB			2	1	1,048,121	115.3850	1,195,916	1,036,461	1,044,589		(1,279)			4.500	4.375	MON	3,887	46,641	11/18/2009	11/25/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B			2	1	8,384,423	107.8730	9,416,028	8,728,801	8,489,101		40,686			3.500	4.133	MON	25,459	305,508	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL #835357			2	1	7,322,255	108.1810	8,394,844	7,759,965	7,339,144		(2,269)			4.500	7.666	MON	29,100	349,198	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL #889390			2	1	3,170,266	109.8930	3,428,722	3,120,053	3,164,140		(971)			6.000	5.144	MON	15,600	187,203	07/25/2008	03/01/2023
31412U-H3-7	FNMA POOL #935050			2	1	1,967,246	108.3250	2,068,948	1,909,948	1,964,843		(689)			5.000	2.944	MON	7,958	95,497	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL #959386			2	1	1,571,752	108.1510	1,652,135	1,527,626	1,563,423		(1,929)			5.500	4.686	MON	7,002	84,020	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL #959449			2	1	6,984,593	108.1510	7,341,801	6,788,502	6,952,325		(11,592)			5.500	4.561	MON	31,114	373,368	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL #972540			2	1	243,513	108.6530	257,346	236,851	243,245		(106)			5.500	2.478	MON	1,086	13,027	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL #AA3891			2	1	389,364	108.3250	410,864	379,289	388,895		(27)			5.000	2.598	MON	1,580	18,965	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						371,049,387	XXX	435,912,959	392,770,269	380,249,910		2,155,170			XXX	XXX	XXX	1,737,465	20,542,249	XXX	XXX
67199A-SD-0	FHA POOL #02343254			2	1	6,259,577	101.1760	6,270,457	6,197,601	6,242,598		(2,155)			5.600	5.546	MON	28,922	347,066	04/27/2004	06/01/2036
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			2	1	15,523,275	129.5220	20,603,134	15,907,041	15,614,392		10,883			6.460	6.716	MON	85,633	1,027,595	07/19/2001	02/25/2031
31359R-M7-4	FNMA REMIC SERIES 1998-M2 CLASS E			2	1	4,434,184	99.9570	4,488,359	4,490,312	4,452,449		3,465			6.409	6.577	MON	23,982	287,784	02/18/1998	11/17/2037
31362W-2T-2	FNMA POOL #073686			2	1	3,975,687	113.1780	4,336,953	3,831,987	3,834,405		(15,145)			7.960	7.592	MON	25,419	305,026	01/07/1997	10/01/2026
31362W-TC-0	FNMA POOL #073447			2	1	1,429,245	113.6740	1,527,769	1,343,986	1,390,914		(3,320)			7.400	6.816	MON	8,288	99,455	11/20/1998	05/01/2026
31362W-XQ-4	FNMA POOL #073587			1	1	1,517,985	107.1680	1,623,053	1,514,497	1,513,400		(399)			7.865	7.913	MON	9,926	119,115	07/05/1996	07/01/2026
31362X-CA-0	FNMA POOL #073865			2	1	1,993,224	99.8800	1,874,821	1,877,080	1,890,623		(10,247)			7.000	5.940	MON	10,950	131,396	03/06/2002	01/01/2015
31363Y-CF-5	FNMA POOL #109070			2	1	1,987,945	108.8870	2,096,483	1,925,370	1,931,827		(4,490)			6.640	6.221	MON	10,654	127,845	08/25/1998	02/01/2016
31377L-SE-4	FNMA DUS POOL #380417			2	1	4,761,378	116.8310	5,500,877	4,708,409	4,724,819		(3,011)			6.470	6.389	MON	25,386	304,634	06/24/1998	07/01/2023
31377N-4G-1	FNMA DUS POOL #382523			2	1	1,468,316	107.8730	1,556,914	1,443,284	1,444,269		(2,262)			7.770	7.541	MON	9,345	112,143	08/17/2000	06/01/2016
31377S-A4-0	FNMA DUS POOL #385327			1	1	904,796	112.5400	962,888	855,599	869,905		(3,639)			6.160	5.307	MON	4,392	52,705	09/10/2002	08/01/2017
31377S-VH-8	FNMA DUS POOL #385916			1	1	2,341,120	111.2190	2,565,284	2,306,523	2,319,509		(2,379)			5.370	5.189	MON	10,322	123,860	01/27/2003	03/01/2021
31377T-B5-4	FNMA DUS POOL #386260			2	1	1,292,108	112.0470	1,412,237	1,260,401	1,274,445		(1,980)			4.700	4.388	MON	4,937	59,239	05/23/2003	06/01/2021
31377T-RF-5	FNMA DUS POOL #386686			2	1	1,617,560	112.0110	1,748,471	1,560,975	1,588,833		(3,439)			5.520	5.066	MON	7,180	86,166	01/14/2004	12/01/2021
31377T-RG-3	FNMA DUS POOL #386687			2	1	1,200,130	112.5380	1,293,986	1,149,826	1,174,913		(3,011)			5.600	5.052	MON	5,366	64,390	01/13/2004	12/01/2021
31377T-RH-1	FNMA DUS POOL #386688			2	1	1,570,585	112.5380	1,693,413	1,504,753	1,537,584		(3,940)			5.600	5.052	MON	7,022	84,266	01/13/2004	12/01/2021
31377T-SZ-0	FNMA DUS POOL #386736			2	1	3,616,336	114.2980	4,106,442	3,592,758	3,608,030		(920)			5.480	5.451	MON	16,954	200,165	11/20/2003	01/01/2034
31381G-U9-7	FNMA POOL #460608			2	1	2,710,039	113.0570	2,843,511	2,515,117	2,610,931		(10,535)			6.150	5.238	MON	12,890	154,680	10/08/2002	03/01/2022
32399W-9Z-6	FHA POOL #000152			2	1	119,851	100.0000	113,078	113,078	116,079		(260)			7.430	5.021	MON	700	8,423	04/05/2011	09/01/2024
36184*-9A-2	FHA POOL #000056			2	1	245,412	100.0000	244,496	244,496	244,496					7.430	7.404	MON		18,157	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			1	1	1,555,290	114.3220	1,826,387	1,597,587	1,576,578		1,510			8.930	9.350	MON	11,889	142,662	02/14/1991	07/01/2019
380992-GM-3	FHA POOL #000012			2	1	74,005	100.0000	73,789	73,789	73,725		(26)			7.430	7.437	MON	457	5,556	01/24/2002	06/20/2021
664355-9W-6	FHA POOL #0000851			2	1	62,152	107.9350	68,262	63,244	62,593		31			8.548	8.836	MON	451	5,537	03/10/1992	12/25/2020
917991-8U-8	FHA POOL #000132			2	1	81,997	100.0000	145,854	145,854	109,210		2,115			7.430	14.174	MON	903	10,837	06/21/1984	12/01/2023
917991-8Y-0	FHA POOL #002055			2	1	251,902	112.1880	301,690	268,915	261,768		691			8.930	9.804	MON	2,001	24,014	09/13/1990	10/01/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						60,994,099	XXX	69,278,608	60,492,482	60,468,295		(52,463)			XXX	XXX	XXX	323,969	3,902,716	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						972,922,225	XXX	1,244,107,236	1,194,984,751	1,130,412,935		16,675,110			XXX	XXX	XXX	9,407,913	42,566,247	XXX	XXX
000000-00-0	ARDENT MEDICAL SERVICES BANK L BANK LOAN				4FE	240,832	99.8750	244,432	244,737	240,715		(119)			7.131	0.410		48	16,217	11/01/2011	09/15/2015
000000-00-0	BOYD GAMING CORP BANK LOAN BANK LOAN				3FE	1,242,885	100.8960	1,279,611	1,268,250	1,243,870		258			6.000	0.485		211	82,119	11/02/2011	12/17/2015
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN				5Z	478,384	74.5000	356,463	478,474	477,491		(893)			10.000	8.995		133	7,842	11/02/2012	12/31/2015
000000-00-0	FRAC TECH INTERNATIONAL LLC				5FE	2,599,692	82.8750	2,492,979	3,008,119	2,600,565		13,706	339,819		8.678	2.533		45,685	178,696	08/16/2011	05/06/2016
000000-00-0	TARGUS GROUP INTL INC				4FE	1,752,021	100.0000	1,787,777	1,787,777	1,729,531		(9,231)			11.000	0.399		19,666	209,614	05/20/2011	05/24/2016
000000-00-0	API TECHNOLOGIES CORP				5FE	2,780,875	98.0000	2,824,101	2,881,735	2,770,506		(3,208)			8.750	0.714		10,506	283,811	06/20/2011	06/01/2016
000000-00-0	DYNCORP INTERNATIONAL LLC				3FE	285,125	100.4170	283,478	282,302	282,104		(842)			6.250	(0.176)		196	17,840	12/07/2010	07/07/2016
000000-00-0	GENTIVA HEALTH SERVICES BANK LOAN				4FE	3,379,223	98.3750	3,434,091	3,490,816	3,373,696		138			6.500	5.247		630	239,595	09/15/2011	08/17/2016
000000-00-0	SAMSON INVESTMENT COMPANY BANK LOAN				4FE	1,791,000	100.7290	1,813,126	1,800,000	1,789,723		(1,277)			5.157	0.125		1,805	23,100	09/20/2012	09/10/2016
000000-00-0	CATALENT PHARMA SOLUTIONS				3FE	2,899,212	102.3750	3,085,075	3,013,504	2,911,104		11,892			4.209	0.838		352	109,119	02/27/2012	09/15/2016
000000-00-0	AFFINION GROUP INC				4FE	454,172	91.1790	450,117	493,666	460,224		4,682			5.676	1.666		7,083	25,150	10/24/2011	10/09/2016
000000-00-0	CONVATEC LTD TERM LOAN TRANCHE TERM LOAN TRANCHE B-NEW				4FE	481,582	101.1250	489,447	484,002	480,000		173			5.000	0.083		67	28,673	12/21/2010	12/01/2016
000000-00-0	REMY INTL INC TERM LOAN TRANCH TERM LOAN TRANCHE B				4FE	331,460	100.3750	336,064	334,808	329,912		(305)			6.250	0.166		233	21,261	12/17/2010	12/17/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN TERM LOAN				4Z	675,710	86.0000	589,960	686,000	672,426		(2,030)			7.623	0.248		13,364	66,338	12/17/2010	12/22/2016
000000-00-0	PHYSICIAN ONCOLOGY SVCS DELAY DRAW TRANCHE DD				4FE	43,367	95.0000	41,199	43,367	43,367					7.750	8.380		9	3,343	08/25/2011	01/31/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	NATIONAL SURGICAL HOSPITALS				4FE	258,292	97.0000	255,656	263,563	255,417		(93)			8.250	0.332		302	22,930	02/01/2011	02/03/2017
000000-00-0	PHYSICIAN ONCOLOGY SVCS TERM L TERM LOAN TRANCHE B				4FE	353,397	95.0000	339,118	356,966	349,314		(2,271)			7.750	0.165		77	27,519	02/28/2011	02/28/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOANS BANK LOAN				3FE	5,388,278	102.0410	5,714,021	5,599,725	5,389,303		3,985			6.000	2.362		63,464	341,995	08/11/2011	05/24/2017
000000-00-0	EXOPACK LLC				4FE	3,458,089	99.5000	3,699,783	3,718,375	3,472,543		14,610			6.514	1.195		2,691	244,380	05/25/2011	05/31/2017
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN				4FE	469,232	101.0000	470,397	465,739	469,119		(113)			3.468	3.066		4,127	4,017	11/07/2012	06/29/2017
000000-00-0	RACE POINT POWER				3FE	147,465	99.5000	149,723	150,475	143,577		(2,307)			10.503	0.290		44	15,192	12/22/2010	11/09/2017
000000-00-0	COMMSCOPE INC				3FE	308,708	100.5630	313,580	311,826	308,357		(350)			4.223	0.169		2,012	8,822	03/06/2012	01/14/2018
000000-00-0	MONITRONICS INTERNATIONAL				4FE	658,327	100.8750	670,795	664,977	657,037		(1,290)			5.442	5.089		9,550	29,748	03/20/2012	03/26/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN				4FE	1,868,295	100.1560	1,909,403	1,906,423	1,860,123		(8,172)			8.020	0.333		35,675	78,603	04/02/2012	04/03/2018
000000-00-0	SELECT MEDICAL HOLDINGS BANK L BANK LOAN				3FE	3,521,129	100.2500	3,900,477	3,890,750	3,554,259		30,769			5.439	1.424		54,077	170,914	05/17/2011	04/25/2018
000000-00-0	KINETIC CONCEPTS INC BANK LOAN				2Z	1,151,381	101.0000	1,209,879	1,197,900	1,151,222		(159)			5.512	10.073		734	9,334	11/07/2012	05/04/2018
000000-00-0	AEROFLEX INC BANK LOAN BANK LOAN				4FE	785,674	100.7920	843,001	836,379	787,114		1,440			5.783	0.883		6,583	45,340	05/06/2011	05/09/2018
000000-00-0	IMMUCOR INC BANK LOAN				3FE	629,168	101.0630	658,700	651,775	628,535		(633)			5.750	0.585		104	13,742	09/04/2012	08/19/2018
000000-00-0	HHI HOLDINGS LLC BANK LOAN				4FE	955,350	101.1250	975,856	965,000	955,152		(199)			6.000	0.165		9,650		10/03/2012	10/08/2018
000000-00-0	EMDEON INC BANK LOAN				3FE	1,025,881	100.8500	1,025,960	1,017,313	1,021,538		(4,343)			5.000	4.277		141	35,460	04/30/2012	11/02/2018
000000-00-0	ALLIANT INSURANCE SERVICES BANK LOAN				4FE	248,750	100.0630	250,156	250,000	248,760		10			0.000	0.071				12/07/2012	12/07/2019
85915#-AG-6	STERICYCLE INC				2Z	5,500,000	97.8590	5,382,256	5,500,000	5,500,000					3.260	3.260	JD	9,463		09/28/2012	12/12/2022
00003#-AB-9	A&E TV NETWORKS				2Z	8,300,000	103.3370	8,576,963	8,300,000	8,300,000					3.630	3.630	FA	107,962		08/07/2012	08/22/2022
00003#-AC-7	A&E TV NETWORKS				2Z	14,000,000	102.0820	14,291,480	14,000,000	14,000,000					3.780	3.780	FA	189,630		08/07/2012	08/22/2024
00003#-AD-5	A&E TV NETWORKS				2Z	11,000,000	101.4860	11,163,438	11,000,000	11,000,000					3.980	3.980	FA	156,878		08/07/2012	08/22/2027
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	138.6520	6,932,605	5,000,000	4,965,588		849			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE USA				1FE	24,458,250	102.3840	25,596,025	25,000,000	24,488,584		30,334			2.875	3.129	MN	105,816	359,375	05/03/2012	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A				1FE	24,294,743	110.6260	26,107,830	23,600,000	24,248,737		(46,006)			4.000	3.620	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BK NV (NY) SUB DEP NOTE				2FE	37,432,809	84.5810	33,782,657	39,941,000	37,440,609		385			7.125	7.602	AO	600,779	2,845,796	09/26/2000	10/15/2093
00101D-AA-7	ADS TACTICAL INC SERIES 144A			1	4FE	3,858,750	102.0000	3,927,000	3,850,000	3,856,757		(1,220)			11.000	10.947	AO	105,875	423,500	04/06/2011	04/01/2018
001031-AH-6	AEP INDUSTRIES INC			1	4FE	3,824,658	107.0000	4,071,350	3,805,000	3,820,935		(3,025)			8.250	8.132	AO	66,270	313,913	09/20/2011	04/15/2019
00111@-AA-2	AES HAWAII PRVT PLACEMENT			2	4	6,713,999	99.7640	6,698,161	6,713,999	6,713,999					6.870	6.929	MJSD	1,281	461,252	07/29/2003	06/30/2022
001192-AE-3	AGL CAPITAL CORP				2FE	13,333,305	107.6340	14,315,309	13,300,000	13,308,514		(3,882)			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	101.5770	11,427,401	11,250,000	11,313,868		(309,621)			8.375	5.483	MS	277,422	942,188	12/12/2006	03/15/2013
002824-AU-4	ABBOTT LABORATORIES				1FE	37,581,258	119.2530	45,014,354	37,747,000	37,635,950		14,731			5.125	5.181	AO	483,633	1,934,534	02/27/2009	04/01/2019
002824-AW-0	ABBOTT LABORATORIES BASIC				1FE	24,839,148	115.6940	28,692,211	24,800,000	24,830,439		(3,463)			4.125	4.106	MN	96,617	1,023,000	05/24/2010	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	14,884,200	129.3700	19,405,560	15,000,000	14,888,593		1,764			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
00287Y-AB-5	ABBVIE INC 144A				2FE	4,989,550	101.0880	5,054,385	5,000,000	4,989,849		299			1.750	1.794	MN	12,882		11/05/2012	11/06/2017
00287Y-AC-3	ABBVIE INC 144A				2FE	10,946,790	101.8380	11,202,180	11,000,000	10,947,475		685			2.900	2.956	MN	46,964		11/06/2012	11/06/2022
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES144A			1	4	8,462,300	83.3850	7,200,295	8,635,000	8,503,499		6,573			8.000	8.206	FA	260,969	690,800	04/15/2004	08/15/2024
00430X-AD-9	ACCELLENT INC BASIC				4FE	2,373,413	105.0000	2,467,500	2,350,000	2,374,370		132			8.375	8.069	FA	82,005	62,813	11/09/2012	02/01/2017
007903-AV-9	ADVANCED MICRO DEVICES 144A				4FE	2,731,700	82.2500	2,451,050	2,980,000	2,734,556		2,856			7.500	8.733	FA	84,433		10/25/2012	08/15/2022
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A				3FE	2,253,000	95.6490	2,154,972	2,253,000	2,253,000					6.080	6.080	AO	34,246	136,982	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B				3FE	1,404,000	95.6490	1,342,912	1,404,000	1,404,000					6.440	6.440	AO	22,604	90,418	05/31/2007	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A				3FE	1,964,000	97.0000	1,905,080	1,964,000	1,964,000					6.350	6.350	AO	31,179	124,714	02/07/2008	10/01/2015
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	127.5990	32,154,998	25,200,000	28,296,933		(112,921)			6.875	5.707	MN	288,750	1,732,500	12/03/2010	05/01/2029
013100-CS-2	ALBERTSONS INC MTN SER B				5FE	1,875,575	75.0230	1,875,575	2,500,000	1,875,575		24,732	643,352		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	106.2210	14,825,293	13,957,000	14,061,459		(13,910)			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	107.8650	3,255,363	3,018,000	3,054,191		(2,945)			5.870	5.700	FA	62,989	177,157	05/02/2007	02/23/2022
014477-AD-5	ALERIS INTL INC				6	8	0.0100	76	760,000	8					9.000	9.000	JD		426	08/23/2007	12/15/2014
014477-AG-8	ALERIS INTL INC			1	6*		0.0100	145	1,450,000						10.000	0.000	JD			08/23/2007	12/15/2016
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	7,044,620	119.7100	8,379,693	7,000,000	7,013,813		(3,153)			7.800	7.738	AO	115,267	546,000	01/27/1998	10/15/2016
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	135.1650	12,698,724	9,395,000	10,229,579		(38,100)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
018772-AM-5	ALLIANCE ONE INTL INC			1	4FE	1,222,438	105.2500	1,315,625	1,250,000	1,231,188		3,837			10.000	10.491	JJ	57,639	125,000	07/19/2010	07/15/2016
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	1FE	9,419,963	132.1610	11,934,138	9,030,000	9,286,872		(18,762)			7.877	7.449	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	1FE	2,029,219	108.5200	2,202,109	2,029,219	2,029,219					4.591	4.591	JD	259	93,161	05/20/2003	12/31/2025
018804-AK-0	ALLIANT TECHSYSTEMS INC			1	3FE	1,464,782	105.6250	1,452,344	1,375,000	1,429,833		(24,923)			3.000	0.542	FA	15,583	25,875	11/02/2012	08/15/2024
020002-AC-5	ALLSTATE CORP DEBS				1FE	905,130	103.1500	1,031,495	1,000,000	995,513		9,338			7.500	8.532	JD	3,333	75,000	02/28/1995	06/15/2013
020039-AJ-2	ALLTEL CORP				1FE	2,100,000	136.6270	4,098,822	3,000,000	2,178,678		18,909			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02076X-AB-8	ALPHA NATURAL RESOURCES			1	4FE	1,967,813	92.0000	1,909,000	2,075,000	1,974,593		6,728			6.000	6.928	JD	10,375	94,500	06/06/2012	06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES			1	4FE	595,000	91.5000	544,425	595,000	595,000					6.250	6.250	JD	3,099	37,188	05/18/2011	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
022249-AU-0	ALUMINUM CO OF AMERICA NOTES				2FE	14,919,968	108.1430	16,275,537	15,050,000	14,951,896		3,654			6.750	6.820	JJ	468,431	1,015,875	10/02/2001	01/15/2028
026375-AP-0	AMERICAN GREETINGS			1	3FE	2,500,000	102.7500	2,568,750	2,500,000	2,500,000					7.375	7.375	JD	15,365	184,887	11/16/2011	12/01/2021
030096-AF-8	AMERICAN STORES CO BONDS				4FE	10,544,250	86.7500	10,761,338	12,405,000	10,550,948		(19,224)	2,651,761		8.000	7.058	JD	82,700	992,400	12/18/2007	06/01/2026
03040W-AB-1	AMERICAN WATER				2FE	46,721,193	119.5210	50,258,623	42,050,000	45,506,990		(643,006)			6.085	4.161	AO	540,179	2,558,743	01/23/2012	10/15/2017
03073T-AC-6	AMERIGROUP CORP			1	2FE	3,626,000	120.0000	4,272,000	3,560,000	3,617,033		(8,967)			7.500	7.103	MN	34,117	266,258	01/12/2012	11/15/2019
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	2,540,000	111.2500	2,825,750	2,540,000	2,540,000					7.000	7.000	MN	20,249	152,118	01/05/2012	05/20/2022
030981-AG-9	AMERIGAS PART/FIN CORP			1	3FE	1,750,000	107.0000	1,872,500	1,750,000	1,750,000					6.250	6.250	FA	39,800	112,413	07/27/2011	08/20/2019
031100-C@-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	124.4970	17,740,823	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018
031162-AQ-3	AMGEN INC B				2FE	1,525,836	111.9380	1,707,047	1,525,000	1,525,031		(367)			0.375	0.351	FA	2,380	5,719	08/12/2011	02/01/2013
031162-AV-2	AMGEN INC				2FE	24,892,413	118.4240	25,958,431	21,920,000	23,873,910		(401,427)			5.850	3.645	JD	106,860	1,282,320	06/04/2010	06/01/2017
031162-AX-8	AMGEN INC				2FE	10,723,822	121.4900	10,976,658	9,035,000	10,240,359		(199,448)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018
031162-AZ-3	AMGEN INC				2FE	5,691,700	120.9080	6,045,420	5,000,000	5,541,159		(77,973)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BD-1	AMGEN INC				2FE	18,070,270	107.0420	19,267,506	18,000,000	18,056,895		(6,385)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BM-1	AMGEN INC			1	2FE	26,835,446	109.8180	28,346,325	25,812,000	26,755,308		(80,138)			3.875	3.383	MN	127,805	1,014,107	02/14/2012	11/15/2021
031652-BE-9	AMKOR TECHNOLOGIES INC			1	3FE	1,195,000	99.7500	1,192,013	1,195,000	1,195,000					6.625	6.625	JD	6,597	79,169	10/27/2011	06/01/2021
032166-AQ-3	AMSOUTH BANK NA AI				3FE	10,000,000	100.8750	10,087,500	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	120.1830	17,967,329	14,950,000	15,719,661		(26,162)			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	106.3490	17,108,364	16,087,000	16,401,213		(200,265)			5.000	3.650	JJ	402,175	804,350	12/03/2009	07/01/2014
035229-BP-7	ANHEUSER-BUSCH CO UNSEC'D DEBS				1FE	3,425,253	136.3660	4,186,436	3,070,000	3,344,614		(11,348)			6.750	5.842	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH CO UNSEC'D SR DEBS				1FE	1,544,786	141.7340	1,955,925	1,380,000	1,530,927		(1,957)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CR-2	ANHEUSER-BUSCH CO NTS				1FE	2,023,700	107.5620	2,151,238	2,000,000	2,005,510		(2,469)			4.625	4.485	FA	38,542	92,500	03/26/2004	02/01/2015
035229-CW-1	ANHEUSER-BUSCH CO UNSEC'D NTS				1FE	11,384,020	117.4580	14,094,972	12,000,000	11,648,858		46,654			5.000	5.567	MS	200,000	600,000	12/13/2006	03/01/2019
035229-CY-7	ANHEUSER-BUSCH COS INC BASIC				1FE	19,957,600	108.5790	21,715,800	20,000,000	19,989,688		4,692			5.000	5.027	JJ	461,111	1,000,000	08/11/2004	01/15/2015
035229-DD-2	ANHEUSER-BUSCH CO BASIC				1FE	12,206,745	119.8800	17,622,404	14,700,000	13,107,347		245,732			5.500	8.160	JJ	372,808	808,500	11/19/2008	01/15/2018
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				1FE	22,508,417	119.6670	25,489,071	21,300,000	22,305,052		(115,661)			5.000	4.240	AO	224,833	1,065,000	03/22/2011	04/15/2020
035290-AJ-4	ANIXTER INTERATIONAL INC				4FE	4,283,157	114.1250	6,179,869	5,415,000	5,375,910		307,109			1.000	7.204	FA	20,457	54,150	09/30/2011	02/15/2013
03674P-AF-0	ANTERO RESOURCES FINANCE			1	4FE	950,000	109.0000	1,035,500	950,000	950,000					7.250	7.250	FA	28,698	34,438	05/31/2012	08/01/2019
037411-AM-7	APACHE CORP DEBS				1FE	10,360,400	143.1630	14,316,310	10,000,000	10,339,538		(2,239)			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	122.4220	12,242,230	10,000,000	9,863,860		21,177			7.000	7.324	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				1FE	4,634,280	131.0650	5,242,608	4,000,000	4,407,710		(50,482)			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	108.9760	2,179,518	2,000,000	1,983,120		1,758			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
038101-AL-5	APPLETON PAPERS INC SERIES 144A			1	4FE	680,875	106.0000	689,000	650,000	662,419		(10,210)			10.500	8.661	JD	3,033	68,250	02/08/2011	06/15/2015
039380-AE-0	ARCH COAL INC			1	4FE	1,755,600	93.0000	1,943,700	2,090,000	1,764,983		10,185	311,581		7.000	7.211	JD	6,502	146,300	06/12/2012	06/15/2019
039483-AH-5	ARCHER DANIELS MIDLAND CO				1FE	8,223,636	129.3510	8,556,575	6,615,000	7,609,890		(206,516)			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	137.1550	3,511,163	2,560,000	2,864,716		(13,074)			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	127.9710	6,398,565	5,000,000	5,914,385		(35,646)			6.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS MIDLAND CO NOTES				1FE	13,619,702	123.6730	17,394,664	14,065,000	13,668,850		9,951			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC				1FE	6,514,554	100.0630	6,529,078	6,525,000	6,540,129		(14,623)			0.875	0.662	FA	21,569	57,094	09/15/2011	02/15/2014
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC				1FE	32,954,643	119.7080	38,246,770	31,950,000	32,736,279		(147,322)			5.450	4.866	MS	512,709	1,741,275	10/27/2010	03/15/2018
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	7,051,030	112.9800	7,908,621	7,000,000	7,043,789		(4,383)			4.479	4.387	MS	104,510	313,530	03/30/2011	03/01/2021
04044T-AL-0	ARISTOTLE HOLDING INC SERIES 144A				2FE	14,853,750	103.9390	15,590,835	15,000,000	14,878,380		24,630			2.650	2.860	FA	150,167	205,375	02/06/2012	02/15/2017
047650-AB-2	ATKORE INTERNATIONAL INC			1	5FE	3,115,078	106.2500	3,187,500	3,000,000	3,094,214		(19,064)			9.875	8.919	JJ	148,125	296,250	11/18/2011	01/01/2018
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	135.3490	13,534,880	10,000,000	9,979,202		1,670			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
04939M-AG-4	ATLAS PIPELINE LP/FIN CO 144A			1	4FE	1,285,000	103.5000	1,329,975	1,285,000	1,285,000					6.625	6.625	AO	21,992		09/25/2012	10/01/2020
049560-AA-3	ATMOS ENERGY DEB				2FE	9,911,500	128.5580	12,855,800	10,000,000	9,933,596		2,347			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	107.1640	50,902,995	47,500,000	47,066,232		225,429			4.950	5.494	AO	496,375	2,351,250	03/29/2006	10/15/2014
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	2,485,000	107.5000	2,671,375	2,485,000	2,485,000					6.500	6.500	FA	67,302	86,595	01/12/2012	02/01/2020
05070G-AA-6	AUDATEX NORTH AMERICA IN SERIES 144A			1	3FE	1,400,000	107.0000	1,498,000	1,400,000	1,400,000					6.750	6.750	JD	4,200	94,500	06/10/2011	06/15/2018
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	110.4280	29,379,396	26,605,000	26,925,507		(35,894)			5.375	5.173	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT				2FE	12,000,000	105.0300	12,603,600	12,000,000	12,000,000					5.710	5.710	AO	157,977	685,200	03/12/2010	04/08/2015
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				3	12,500,000	110.1670	13,770,888	12,500,000	12,500,000					6.000	6.000	AO	179,167	375,000	03/02/2012	04/05/2018
053773-AN-7	AVIS BUDGET CAR RENTAL			1	4FE	2,136,898	110.5000	2,348,125	2,125,000	2,133,587		(1,817)			8.250	8.126	JJ	80,839	175,313	01/28/2011	01/15/2019
053810-AB-3	AVIV HLTH PROP/AVIV HLTH			1	4FE	2,887,792	106.0000	3,021,000	2,850,000	2,880,733		(5,442)			7.750	7.440	FA	83,442	189,875	06/11/2012	02/15/2019
054303-A@-1	AVON PRODUCTS PRIVATE PLACEMENT				2	26,000,000	103.5240	26,916,266	26,000,000	26,000,000					4.030	4.030	MN	110,601	1,073,800	11/10/2010	11/23/2020
054937-AE-7	BBT CORPORATION NTS				1FE	3,237,098	111.4860	3,623,298	3,250,000	3,246,020		1,206			5.200	5.245	JD	3,756	169,000	12/16/2003	12/23/2015
05523U-AD-2	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	18,996,200	109.5090	20,806,710	19,000,000	18,999,052		329			5.200	5.202	FA	373,244	988,000	07/20/2005	08/15/2015
05523U-AG-5	BAE SYSTEMS HOLDINGS SERIES144A				2FE	2,701,875	105.0410	2,626,033	2,500,000	2,576,909		(52,656)			4.950	2.718	JD	10,313	123,750	07/27/2010	06/01/2014

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	Stated Contractual Maturity Date
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	50,068,638	119.3810	54,043,552	45,270,000	48,832,563		(463,035)			6.375	4.927	JD	240,497	2,885,963	05/11/2011	06/01/2019
059165-EC-0	BALTIMORE GAS & ELEC BASIC				2FE	10,338,716	132.7580	13,275,820	10,000,000	10,312,351		(5,763)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			1	2FE	7,684,275	107.1170	8,033,753	7,500,000	7,671,930		(12,345)			3.500	3.194	MN	33,542	261,771	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				1FE	10,534,650	132.9720	13,297,200	10,000,000	10,356,552		(17,333)			7.750	7.307	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				1FE	5,652,763	135.6050	5,932,719	4,375,000	5,309,468		(44,742)			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	141.0330	14,103,340	10,000,000	9,898,665		3,649			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	119.4950	23,749,711	19,875,000	22,431,007		(356,635)			5.450	3.202	MN	138,407	1,083,188	11/10/2010	05/15/2019
06406H-BS-7	BANK OF NEW YORK MTN				1FE	5,998,200	104.7890	6,287,352	6,000,000	5,998,968		323			2.500	2.506	JJ	69,167	150,000	12/02/2010	01/15/2016
06877#-AC-7	BARRY-WEHMILLER COMPANIES INC				2	10,000,000	110.7740	11,077,380	10,000,000	10,000,000					5.640	5.640	AO	112,800	564,000	09/29/2005	10/19/2015
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	4,924,420	99.5000	4,930,225	4,955,000	4,924,778		458			7.750	7.866	FA	145,071	221,263	08/14/2012	02/15/2019
06985P-AJ-9	BASIC ENERGY SERVICES 144A			1	4FE	2,235,000	97.5000	2,179,125	2,235,000	2,235,000					7.750	7.750	AO	36,086		10/01/2012	10/15/2022
071813-AU-3	BAXTER INTERNATIONAL IN BASIC				1FE	12,473,960	108.2990	14,078,818	13,000,000	12,860,152		58,608			4.625	5.148	MS	177,035	601,250	03/18/2005	03/15/2015
071813-AY-5	BAXTER INTERNATIONAL IN				1FE	4,947,765	120.1470	5,106,235	4,250,000	4,842,283		(100,586)			5.375	2.599	JD	19,036	228,438	12/09/2011	06/01/2018
071813-BC-2	BAXTER INTERNATIONAL IN				1FE	3,984,480	113.9650	4,558,584	4,000,000	3,988,221		1,371			4.250	4.298	MS	50,056	170,000	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL IN				1FE	499,705	103.0470	515,235	500,000	499,766		60			1.850	1.862	JJ	4,265	5,293	12/14/2011	01/15/2017
073730-AA-1	BEAM INC				2FE	8,161,976	138.8080	9,716,560	7,000,000	8,056,175		(86,348)			8.625	6.372	MN	77,146	603,750	10/04/2011	11/15/2021
073730-AB-9	BEAM INC				2FE	2,020,973	135.2680	2,705,362	2,000,000	2,019,781		(1,192)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023
07385T-AJ-5	BEAR STEARNS CO INC NTS				1FE	398,684	108.6670	434,669	400,000	399,734		131			5.700	5.738	MN	2,913	22,800	10/30/2002	11/15/2014
075887-AW-9	BECTON DICKINSON BASIC				1FE	26,736,252	107.3430	28,628,458	26,670,000	26,798,409		27,663			3.250	3.164	MN	117,978	691,844	09/11/2012	11/12/2020
075887-BA-6	BECTON DICKINSON				1FE	21,426,019	106.8500	21,957,593	20,550,000	21,381,262		(44,757)			3.125	2.610	MN	94,544	321,094	07/02/2012	11/08/2021
078167-AZ-6	BELL TEL CO OF PA DEBS				1FE	1,909,563	136.8410	2,497,348	1,825,000	1,891,229		(1,705)			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	140.8910	21,133,695	15,000,000	15,459,461		(10,431)			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	126.5420	7,402,713	5,850,000	5,879,578		(1,518)			7.000	6.938	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				1FE	44,428,800	122.4990	55,124,685	45,000,000	44,431,993		(11)			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	119.9120	44,367,403	37,000,000	38,896,841		(233,577)			6.800	5.843	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
081437-AG-0	BEMIS CO INC				2FE	22,989,549	107.0460	22,950,662	21,440,000	22,008,094		(342,447)			5.650	3.906	FA	504,733	1,211,360	02/05/2010	08/01/2014
085789-AE-5	BERRY PETROLEUM CO				4FE	950,000	107.5000	1,021,250	950,000	950,000					6.750	6.750	MN	10,688	64,125	10/27/2010	11/01/2020
091797-AN-0	BLACK & DECKER CORP				1FE	18,892,188	115.3920	19,091,673	16,545,000	18,055,937		(361,824)			5.750	3.219	MN	121,560	951,338	10/05/2010	11/15/2016
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SER AE				1FE	10,000,000	140.6500	14,065,020	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
097014-AK-0	BOEING CAPITAL CORP				1FE	9,978,000	104.9270	10,492,740	10,000,000	9,991,583		4,426			3.250	3.298	AO	57,778	325,000	10/22/2009	10/27/2014
097014-AL-8	BOEING CAPITAL CORP				1FE	10,930,800	117.9890	11,798,870	10,000,000	10,786,455		(101,001)			4.700	3.398	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AE-5	BOEING CO DEBS				1FE	7,885,264	156.3540	9,584,470	6,130,000	7,615,757		(39,994)			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	157.2640	18,085,383	11,500,000	12,602,656		(12,072)			7.875	7.086	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	137.0190	548,074	400,000	395,937		194			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	140.9880	32,610,432	23,130,000	21,487,167		11,327			6.875	7.457	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AV-7	BOEING CO				1FE	4,977,900	105.3130	5,265,655	5,000,000	4,994,187		4,589			5.000	5.101	MS	73,611	250,000	03/10/2009	03/15/2014
097023-AW-5	BOEING CO				1FE	12,433,596	124.5590	13,950,574	11,200,000	12,065,915		(118,591)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO				1FE	8,688,656	120.4820	10,138,527	8,415,000	8,624,035		(24,437)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
099599-AJ-1	BORDEN INC BONDS				5FE	311,500	79.0000	2,460,850	3,115,000	316,906		882			7.875	78.662	FA	92,671	245,306	02/11/1993	02/15/2023
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	123.4420	6,172,095	5,000,000	4,966,821		4			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SER B				1FE	6,940,119	108.4390	8,208,855	7,570,000	7,358,167		78,806			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	114.2740	5,713,675	5,000,000	4,964,923		9,585			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
109043-AG-4	BRIGGS & STRATTON				3FE	2,100,000	113.1250	2,375,625	2,100,000	2,100,000					6.875	6.875	JD	6,417	144,375	12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	138.7770	24,979,860	18,000,000	18,519,055		(36,922)			7.150	6.743	JD	57,200	1,287,000	03/10/2010	06/15/2023
110394-AE-3	BRISTOW GROUP INC			1	3FE	1,205,000	107.0000	1,289,350	1,205,000	1,205,000					6.250	6.250	AO	16,527		09/27/2012	10/15/2022
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A				2FE	4,805,200	129.8600	5,194,388	4,000,000	4,750,457		(32,869)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A			2	5FE	4,942,073	79.3170	3,986,175	5,025,625	4,977,701		4,308			7.420	7.583	AO	93,225	372,901	07/07/2000	10/01/2020
115736-AE-0	BROWN SHOE CO INC			1	4FE	2,929,660	104.0000	3,146,000	3,025,000	2,942,765		9,638			7.125	7.671	MN	27,540	215,531	09/06/2011	05/15/2019
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	137.0090	12,330,765	9,000,000	9,128,080		(2,178)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				4FE	4,689,150	103.1250	5,156,250	5,000,000	4,800,364		11,584			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES				4FE	16,933,078	102.2500	17,356,938	16,975,000	16,942,725		1,221			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
119818-AA-0	BUFFALO THUNDER SERIES144A				6	71,100	35.0000	414,750	1,185,000	79,525					9.375	154.627	JD		6,202	05/18/2007	12/15/2014
120111-BL-2	BUILDING MATERIALS CORP SERIES 144A			1	3FE	1,691,297	110.5000	1,944,800	1,760,000	1,698,598		5,153			6.750	7.314	MN	19,800	118,800	08/11/2011	05/01/2021
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	29,277,609	105.2270	30,526,237	29,010,000	29,047,066		(27,513)			5.350	5.245	AO	327,652	1,552,035	12/18/2007	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP				2FE	13,983,145	108.2630	15,156,778	14,000,000	13,994,943		1,821			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	128.6700	5,146,780	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	143.2410	14,324,060	10,000,000	10,866,526		(68,848)			8.750	7.389	FA	306,250	875,000	11/20/2002	02/25/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				2FE	2,767,410	135.8660	4,075,968	3,000,000	2,838,246		7,109			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	135.5800	406,741	300,000	299,875		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	140.1120	4,203,351	3,000,000	3,405,762		(122)			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	132.7140	6,901,123	5,200,000	5,852,848		(69,790)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC				2FE	12,388,150	127.9320	15,351,852	12,000,000	12,353,961		(6,721)			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	115.2760	11,527,570	10,000,000	9,987,424		1,552			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				1FE	995,190	139.9160	1,399,157	1,000,000	996,729		151			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AA-1	CBS CORP				2FE	8,350,370	117.7170	8,240,197	7,000,000	7,457,396		(135,445)			7.625	5.269	JJ	246,118	533,750	03/01/2005	01/15/2016
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	3FE	2,583,395	107.8750	2,804,750	2,600,000	2,586,504		1,764			7.000	7.107	JJ	83,922	182,000	11/03/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP				3FE	2,650,000	107.8750	2,858,688	2,650,000	2,650,000					6.500	6.500	AO	29,187	172,250	05/03/2011	04/30/2021
125152-AC-2	CE GENERATION LLC				3FE	65,206	103.2500	67,664	65,534	65,344		25			7.416	7.477	JD	216	4,860	07/19/2006	12/15/2018
12527G-AA-1	CF INDUSTRIES INC				2FE	500,000	122.1610	610,807	500,000	500,000					6.875	6.875	MN	5,729	34,375	04/20/2010	05/01/2018
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	2,720,000	106.7500	2,903,600	2,720,000	2,720,000					7.125	7.125	JJ	87,748		07/09/2012	07/15/2020
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	115.2720	5,763,575	5,000,000	4,962,727		1,160			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AG-8	CNO FINANCIAL GROUP INC 144A			1	3FE	900,000	104.0000	936,000	900,000	900,000					6.375	6.375	AO	14,822		09/20/2012	10/01/2020
12626P-AE-3	CRH AMERICA INC NOTES				2FE	15,338,000	103.3030	15,495,480	15,000,000	15,033,852		(41,417)			5.300	5.003	AO	167,833	795,000	02/27/2004	10/15/2013
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	105.0210	3,150,639	3,000,000	2,988,046		269			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	125.0660	1,722,159	1,377,000	1,451,233		(14,445)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	123.8600	12,385,990	10,000,000	10,061,539		(1,169)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GJ-6	CSX CORP				2FE	4,990,850	116.8140	5,840,690	5,000,000	4,995,450		905			5.600	5.624	MN	46,667	280,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	21,175,800	126.4250	25,284,920	20,000,000	21,139,846		(21,273)			6.150	5.714	MN	205,000	1,230,000	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			1	2FE	6,607,020	108.1380	7,569,660	7,000,000	6,669,149		34,724			3.700	4.421	AO	43,886	259,000	03/07/2011	10/30/2020
126410-LK-3	CSX TRANSPORTATION INC BASIC				2FE	2,346,794	141.2690	2,669,977	1,890,000	2,167,008		(27,384)			9.750	7.173	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	152.7540	21,171,760	13,860,000	14,032,580		(1,390)			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	137.9000	13,789,960	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
126650-BE-9	CVS CAREMARK CORP				2FE	22,166,941	119.0790	23,619,240	19,835,000	21,307,287		(371,718)			6.125	3.906	FA	458,960	1,214,894	02/16/2011	08/15/2016
126650-BH-2	CVS CAREMARK CORP BASIC				2FE	4,947,550	119.5570	5,977,855	5,000,000	4,973,149		5,188			5.750	5.890	JD	23,958	287,500	05/22/2007	06/01/2017
126650-BJ-8	CVS CAREMARK CORP BASIC				2FE	14,569,950	132.0380	19,805,745	15,000,000	14,641,592		14,662			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BN-9	CVS CAREMARK CORP				2FE	11,534,700	129.4930	12,949,300	10,000,000	11,230,917		(170,022)			6.600	4.316	MS	194,333	660,000	03/02/2011	03/15/2019
126650-BU-3	CVS CAREMARK CORP				2FE	8,214,320	117.3740	9,389,936	8,000,000	8,169,190		(19,035)			4.750	4.411	MN	45,389	380,000	07/07/2010	05/18/2020
12681#-AA-5	CABELA'S INCORPORATED SENIOR UNSECURED				2	15,000,000	113.0230	16,953,450	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	8,571,429	113.1280	9,696,660	8,571,429	8,571,429					7.200	7.200	JJ	282,857	617,143	12/21/2007	01/14/2018
127055-AG-6	CABOT CORP				2FE	24,475,730	111.6650	27,357,999	24,500,000	24,486,189		3,268			5.000	5.017	AO	306,250	1,225,000	09/25/2009	10/01/2016
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT				2	10,199,369	115.6840	11,799,069	10,199,369	10,199,369					5.710	5.710	JJ	268,544	582,384	01/15/2009	01/15/2032
129466-AM-0	CALENERGY CO INC SR NOTES				2FE	5,000,000	147.0010	7,350,070	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
12958R-AC-1	CALFRAC HOLDINGS LP SERIES 144A			1	4FE	2,053,500	99.0000	2,029,500	2,050,000	2,052,955		(380)			7.500	7.469	JD	12,813	153,750	12/14/2010	12/01/2020
13201A-AA-5	CAMBIUM LEARNING GRP INC			1	5FE	626,732	83.0000	522,900	630,000	627,445		509			9.750	9.872	FA	23,205	61,425	09/12/2011	02/15/2017
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	12,962,145	144.9710	16,671,608	11,500,000	12,364,747		(73,428)			8.875	7.629	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO				1FE	39,736,473	113.4860	41,536,864	36,601,000	39,054,881		(357,243)			4.500	3.280	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AV-1	CAMPBELL SOUP CO BASIC				1FE	4,985,550	108.1110	5,405,550	5,000,000	4,990,334		1,955			3.050	3.096	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	30,878,600	113.1290	35,069,959	31,000,000	30,896,516		10,204			4.250	4.298	AO	278,139	1,317,500	04/05/2011	04/15/2021
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT				2	12,000,000	114.1230	13,694,772	12,000,000	12,000,000					9.000	9.000	JD	3,000	1,080,000	07/01/2009	06/30/2016
14149Y-AG-3	CARDINAL HEALTH INC BASIC				2FE	9,024,050	107.4670	10,746,700	10,000,000	9,721,981		103,658			4.000	5.222	JD	17,778	400,000	02/07/2005	06/15/2015
14149Y-AL-2	CARDINAL HEALTH INC				2FE	16,524,450	115.8910	17,383,710	15,000,000	16,054,259		(254,738)			5.800	3.789	AO	183,667	870,000	02/10/2011	10/15/2016
14149Y-AT-5	CARDINAL HEALTH INC				2FE	9,984,950	113.4900	11,348,960	10,000,000	9,987,522		1,265			4.625	4.644	JD	20,556	462,500	12/09/2010	12/15/2020
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	141.7740	11,937,396	8,420,000	8,680,783		(12,402)			7.375	7.003	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC SERIES 144A DEBS				1FE	6,965,789	133.4540	9,608,695	7,200,000	6,996,804		3,236			6.875	7.124	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC SERIES 144A SR NOTES				1FE	10,499,691	145.5200	13,082,248	8,990,000	10,104,338		(50,973)			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	123.9630	12,396,310	10,000,000	9,794,494		3,700			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-AX-2	CARGILL INC SERIES 144A				1FE	15,878,310	120.3100	16,843,372	14,000,000	15,329,257		(242,940)			6.000	3.851	MN	79,333	840,000	08/24/2011	11/27/2017
141781-F@-8	CARGILL INC				1	5,000,000	153.2840	7,664,200	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	163.7040	8,185,200	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC SERIES 144A				1FE	4,600,650	131.0310	6,551,565	5,000,000	4,696,588		10,935			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC SERIES 144A				1FE	1,607,857	127.7120	2,203,035	1,725,000	1,633,281		3,126			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	141.8790	2,099,806	1,480,000	1,505,366		(1,992)			8.625	8.340	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	135.6460	23,738,068	17,500,000	19,423,546		(264,790)			7.900	5.696	JD	61,444	1,382,500	01/14/2009	12/15/2018
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	119.4500	20,605,160	17,250,000	17,795,872		(92,390)			5.450	4.716	AO	198,471	940,125	01/18/2012	04/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	128.6770	19,301,610	15,000,000	15,792,771		(113,035)			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	130.2060	46,874,016	36,000,000	37,375,081		(190,176)			7.150	6.360	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	10,871,006	100.9350	11,001,915	10,900,000	10,871,434		428			2.950	2.981	MN	54,485		10/25/2012	11/01/2022
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	875,000	112.0000	980,000	875,000	875,000					5.875	5.875	JD	2,285	51,406	05/02/2011	06/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SER K2				1FE	7,786,670	141.9320	9,935,268	7,000,000	7,670,265		(16,510)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
159864-AB-3	CHARLES RIVER LABORATORI				3FE	3,546,903	100.2500	3,609,000	3,600,000	3,593,284		14,237			2.250	2.668	JD	3,600	81,000	02/28/2012	06/15/2013
16359R-AC-7	CHEMED CORP				3	1,594,022	104.1880	1,693,047	1,625,000	1,613,008		8,224			1.875	2.421	MN	3,893	30,469	01/23/2012	05/15/2014
165069-AP-0	CHES & POTOMAC TEL CO MD DEBS				1FE	853,200	131.4320	1,038,314	790,000	837,889		(1,414)			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	101.6620	10,166,200	10,000,000	9,849,924		9,438			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	90.0000	1,530,000	1,700,000	1,269,063		75,905			2.500	9.767	MN	5,431	42,500	10/24/2008	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP			1	3FE	1,529,297	80.7500	1,615,000	2,000,000	1,630,027		50,381			2.250	5.990	JD	2,000	45,000	12/08/2010	12/15/2038
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	475,355	113.0000	565,000	500,000	489,568		4,180			9.500	10.625	FA	17,944	47,500	01/28/2009	02/15/2015
165167-CH-8	CHESAPEAKE ENERGY CORP			1	3FE	1,688,625	100.1250	1,712,138	1,710,000	1,690,915		2,290			6.775	7.000	MS	34,112	67,259	02/13/2012	03/15/2019
16724*-AA-9	CHICAGO BASEBALL HOLDINGS LLC PRIVATE PLACEMENT				2FE	11,000,000	118.4800	13,032,789	11,000,000	11,000,000					6.790	6.786	JJ	344,404	746,900	09/25/2009	10/26/2017
170032-AT-3	CHIQUITA BRANDS			1	4FE	979,098	87.0000	913,500	1,050,000	997,366		11,882			4.250	5.738	FA	16,858	42,500	02/10/2012	08/15/2016
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,918,857	110.0000	2,200,000	2,000,000	1,924,539		5,683			8.250	8.894	JD	7,333	165,000	02/01/2012	06/15/2021
171871-AN-6	CINCINNATI BELL INC			1	4FE	2,379,925	108.2500	2,574,185	2,378,000	2,379,742		(183)			8.375	8.359	AO	42,044	199,158	02/28/2012	10/15/2020
172070-CP-7	CINCINNATI GAS & ELEC NTS				2FE	2,992,920	109.4920	3,284,751	3,000,000	2,994,102		155			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO BASIC				2FE	10,626,200	122.6080	12,260,790	10,000,000	10,568,037		(11,185)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AH-3	CINTAS CORPORATION NO BASIC				2FE	8,336,340	119.8960	8,392,727	7,000,000	8,000,020		(184,703)			6.125	2.978	JD	35,729	428,750	01/05/2012	12/01/2017
17252M-AJ-9	CINTAS CORPORATION NO				2FE	5,073,225	105.1040	5,255,205	5,000,000	5,056,390		(15,748)			2.850	2.502	JD	11,875	142,500	12/01/2011	06/01/2016
17252M-AK-6	CINTAS CORPORATION NO				2FE	18,997,893	111.2810	20,308,710	18,250,000	18,942,474		(47,881)			4.300	3.763	JD	65,396	661,125	06/06/2012	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			1	2FE	11,981,760	102.6690	12,320,256	12,000,000	11,982,589		829			3.250	3.268	JD	32,500	187,417	06/05/2012	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				1FE	4,524,000	133.5440	5,341,748	4,000,000	4,427,675		(21,835)			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	83.5000	25,885,000	31,000,000	29,066,911		12,232			7.050	7.563	AO	546,375	2,185,500	03/25/1997	10/01/2046
18538R-AE-3	CLEARWATER PAPER CORP			1	3FE	1,285,000	109.0000	1,400,650	1,285,000	1,285,000					7.125	7.125	MN	15,259	91,556	06/27/2011	11/01/2018
185401-AD-8	CLEAVER-BROOKS INC 144A			1	4FE	1,227,108	103.2500	1,275,138	1,235,000	1,227,137		28			8.750	8.875	JD	3,602		12/11/2012	12/15/2019
18975F-AC-3	CNL LIFESTYLE PROPERTIES SERIES WI			1	4FE	2,498,164	95.5000	2,411,375	2,525,000	2,502,356		2,735			7.250	7.431	AO	38,647	183,063	08/12/2011	04/15/2019
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	18,569,408	109.8960	21,649,453	19,700,000	19,156,302		137,145			5.000	5.891	JD	43,778	985,000	08/11/2008	06/15/2016
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	144.5430	44,663,756	30,900,000	29,374,058		7			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	16,855,782	146.1530	22,346,763	15,290,000	16,255,242		(78,143)			8.500	7.493	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	8,560,372	130.9250	10,316,906	7,880,000	8,340,747		(30,021)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA ENTERPRISES UNSEC'D BASIC				1FE	21,923,132	137.1040	27,969,277	20,400,000	21,792,911		(25,552)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA ENTERPRISES UNSEC'D NTS				1FE	7,080,741	135.0520	8,602,812	6,370,000	6,936,166		(25,634)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA ENTERPRISES UNSEC'D DEB				1FE	12,904,553	137.2570	17,157,138	12,500,000	12,881,884		(8,285)			6.750	6.483	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES UNSEC'D UNSEC'D DEBS				1FE	4,980,449	130.1220	6,115,711	4,700,000	4,924,281		(8,222)			6.750	6.268	MS	93,413	317,250	05/07/2004	09/15/2028
19122T-AB-5	COCA-COLA ENTERPRISES				2FE	34,463,054	113.8490	38,651,566	33,950,000	34,396,294		(42,087)			4.500	4.316	MS	509,250	1,527,750	05/23/2011	09/01/2021
193459-AH-7	COLEMAN CABLE INC			1	4FE	662,674	107.5000	725,625	675,000	665,847		1,337			9.000	9.339	FA	22,950	60,750	07/16/2010	02/15/2018
20029P-AG-4	COMCAST CABLE CORP NTS				2FE	15,506,480	129.6850	15,562,140	12,000,000	13,558,525		(311,368)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
20030N-AB-7	COMCAST CORP BASIC				2FE	3,115,320	111.4280	3,342,834	3,000,000	3,032,137		(14,425)			6.500	5.934	JJ	89,917	195,000	03/03/2006	01/15/2015
20030N-AG-6	COMCAST CORP				2FE	7,446,725	112.7220	8,454,180	7,500,000	7,480,104		5,154			4.950	5.035	JD	16,500	371,250	06/28/2005	06/15/2016
20030N-AR-2	COMCAST CORP				2FE	10,632,400	120.5050	12,050,510	10,000,000	10,432,770		(72,670)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP				2FE	8,978,670	121.8440	10,965,969	9,000,000	8,985,046		1,851			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
200339-AE-9	COMERICA BANK SUB NOTES			1	1FE	15,978,155	109.4730	15,873,556	14,500,000	14,714,753		(127,692)			8.375	7.338	JJ	559,962	1,214,375	12/30/1997	07/15/2024
200339-CG-2	COMERICA BANK				1FE	10,173,350	115.7020	11,570,210	10,000,000	10,079,089		(17,799)			5.750	5.521	MN	63,889	575,000	11/30/2006	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	387,952	115.7990	463,197	400,000	394,214		1,066			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AL-9	COMMERCIAL VEHICLE GROUP			1	4FE	1,471,227	99.0000	1,455,300	1,470,000	1,471,104		(124)			7.875	7.854	AO	24,439	57,881	04/26/2012	04/15/2019
203372-AH-0	COMMSCOPE INC SERIES 144A			1	4FE	3,060,000	109.5000	3,394,500	3,100,000	3,065,709		4,133			8.250	8.486	JJ	117,929	255,750	08/11/2011	01/15/2019
205768-AH-7	COMSTOCK RESOURCES INC			1	4FE	1,345,500	101.5000	1,385,475	1,365,000	1,347,130		1,630			7.750	8.016	AO	26,447	105,788	03/19/2012	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	1,572,516	107.5000	1,773,750	1,650,000	1,576,331		3,815			9.500	10.375	JD	6,967	82,729	05/31/2012	06/15/2020
205826-AF-7	COMTECH TELECOMMUNICATIONS COR			1	2	1,482,372	101.8750	1,451,719	1,425,000	1,453,895		(17,918)			3.000	1.465	MN	7,125	40,875	08/22/2012	05/01/2029
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	18,497,658	138.8780	23,050,904	16,598,000	17,718,164		(94,569)			9.750	8.587	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	127.9200	10,745,272	8,400,000	9,245,182		(39,736)			7.125	6.026	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	120.3870	1,203,868	1,000,000	1,131,793		(5,828)			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	125.7110	6,285,540	5,000,000	5,127,872		(4,466)			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	137.5190	30,254,224	22,000,000	25,706,942		(117,556)			8.250	6.584	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	36,677,215	123.0930	41,236,256	33,500,000	35,936,621		(320,994)			7.000	5.598	AO	495,056	2,345,000	02/09/2011	04/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20605P-AC-5	CONCHO RESOURCES INC			1	4FE	1,030,000	110.0000	1,133,000	1,030,000	1,030,000					6.500	6.500	JJ	30,871	76,621	05/18/2011	01/15/2022
20825C-AR-5	CONOCOPHILLIPS				1FE	18,855,360	122.9920	22,138,578	18,000,000	18,590,095		(80,800)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
20825C-AU-8	CONOCOPHILLIPS				1FE	6,214,000	126.9030	6,345,155	5,000,000	6,084,379		(129,621)			6.000	2.607	JJ	138,333	150,000	01/20/2012	01/15/2020
20854P-AH-2	CONSOL ENERGY INC			1	4FE	680,000	102.5000	697,000	680,000	680,000					6.375	6.375	MS	14,450	21,675	03/02/2012	03/01/2021
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SER 03-C				1FE	863,240	112.6510	1,126,510	1,000,000	882,650		2,827			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	10,900,049	134.8460	11,664,205	8,650,000	10,554,924		(53,484)			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	107.9350	19,428,282	18,000,000	17,699,055		111,912			4.550	5.285	JD	36,400	819,000	10/26/2005	06/15/2015
21038T-AA-6	CONSTELLATION ENTERPRISE SERIES 144A			1	4FE	936,539	105.0000	997,500	950,000	940,898		2,364			10.625	11.000	FA	42,057	100,938	01/20/2011	02/01/2016
210518-CE-4	CONSUMERS ENERGY CO BASIC				1FE	5,022,400	115.4960	5,774,800	5,000,000	5,008,772		(2,137)			5.500	5.446	FA	103,889	275,000	03/21/2005	08/15/2016
210518-CF-1	CONSUMERS ENERGY CO BASIC				1FE	4,864,850	109.1380	5,456,880	5,000,000	4,963,817		15,131			5.000	5.353	MS	73,611	250,000	03/21/2005	03/15/2015
212015-AH-4	CONTINENTAL RESOURCES			1	3FE	1,245,000	107.7500	1,341,488	1,245,000	1,245,000					5.000	4.999	MS	18,329	32,335	08/14/2012	09/15/2022
21246*-AA-8	CONV RETAIL PRIVATE PLACEMENT				1	15,625,000	105.7190	16,518,594	15,625,000	15,625,000					2.750	2.750	MN	62,066	429,688	10/25/2011	11/22/2016
216871-AC-7	COOPER US INC BASIC				2FE	31,868,724	118.4090	33,930,128	28,655,000	30,893,119		(451,714)			6.100	4.158	JJ	873,978	1,747,955	01/05/2011	07/01/2017
216871-AE-3	COOPER US INC			1	2FE	9,971,600	108.3850	10,838,490	10,000,000	9,976,664		2,457			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217203-AE-8	COPANO ENERGY LLC/FIN CO			1	4FE	700,000	107.3750	751,625	700,000	700,000					7.125	7.125	AO	12,469	49,875	03/22/2011	04/01/2021
219350-AS-4	CORNING INC				1FE	19,727,981	127.4750	22,187,024	17,405,000	19,131,562		(227,046)			6.625	4.798	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				1FE	17,580,630	111.6550	18,981,282	17,000,000	17,489,237		(50,295)			4.250	3.808	FA	272,944	658,750	03/26/2012	08/15/2020
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	117.8920	23,578,440	20,000,000	21,941,499		(427,924)			5.500	3.022	MS	323,889	1,100,000	06/30/2010	03/15/2017
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	129.5810	28,183,846	21,750,000	21,832,538		(4,706)			7.625	7.574	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-BM-8	COX COMMUNICATIONS INC				2FE	3,202,723	109.0590	3,486,600	3,197,000	3,198,446		(684)			5.450	5.425	JD	7,744	174,237	05/26/2005	12/15/2014
224044-BQ-9	COX COMMUNICATIONS INC SERIES 144A				2FE	10,420,290	116.7400	10,506,564	9,000,000	10,063,177		(254,444)			5.875	2.676	JD	44,063	528,750	07/29/2011	12/01/2016
226566-AK-3	CRICKET COMMUNICATIONS			1	4FE	2,020,000	105.8750	2,117,500	2,000,000	2,013,529		(5,050)			7.750	7.433	MN	19,806	155,000	08/16/2011	05/15/2016
233331-AJ-6	DTE ENERGY BASIC				2FE	24,965,508	129.9110	29,619,685	22,800,000	24,652,569		(48,003)			6.375	5.693	AO	306,850	1,453,500	02/08/2005	04/15/2033
235825-AB-2	DANA HOLDING CORP			1	4FE	2,615,000	107.5000	2,811,125	2,615,000	2,615,000					6.750	6.750	FA	66,683	176,513	01/25/2011	02/15/2021
235851-AG-7	DANAHER CORP				1FE	11,870,516	120.2700	12,604,296	10,480,000	11,518,197		(185,561)			5.625	3.465	JJ	271,825	589,500	04/29/2011	01/15/2018
235851-AH-5	DANAHER CORP				1FE	60,935,943	120.9290	71,771,243	59,350,000	60,558,534		(169,574)			5.400	5.004	MS	1,068,300	3,204,900	05/26/2011	03/01/2019
235851-AM-4	DANAHER CORP				1FE	16,550,991	112.5160	17,508,646	15,561,000	16,433,798		(88,605)			3.900	3.141	JD	13,486	606,879	08/29/2011	06/23/2021
237194-AB-1	DARDEN RESTAURANTS UNSEC'D DEBS				2FE	9,864,540	113.3430	10,200,852	9,000,000	9,288,566		(82,898)			7.125	5.971	FA	267,188	641,250	05/13/2004	02/01/2016
237266-AD-3	DARLING INTERNATIONAL IN			1	3FE	500,000	114.8750	574,375	500,000	500,000					8.500	8.500	JD	1,889	42,500	07/27/2011	12/15/2018
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	145.0320	16,678,692	11,500,000	11,551,998		(5,291)			9.875	9.783	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	138.9350	13,893,530	10,000,000	10,109,103		(7,344)			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	127.4810	637,404	500,000	518,674		(691)			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	109.0000	5,508,860	5,054,000	4,540,840		81,259			6.900	8.603	AO	73,620	348,726	09/08/2004	10/15/2017
24240V-AM-3	DEAN WITTER, DISCOVER DEBS				1FE	2,524,236	109.0120	2,943,313	2,700,000	2,653,607		13,253			6.750	7.397	JJ	91,125	182,250	07/17/1996	01/01/2016
244199-AU-9	DEERE & CO DEBS				1FE	54,715	144.8840	62,300	43,000	50,461		(608)			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	108.3750	20,402,602	18,826,000	19,687,529		(632,380)			6.950	3.356	AO	239,875	1,308,407	08/20/2009	04/25/2014
244199-BE-4	DEERE & CO			1	1FE	26,332,944	101.2600	26,732,666	26,400,000	26,336,292		3,348			2.600	2.629	JD	43,853	343,200	06/05/2012	06/08/2022
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	119.3310	5,966,570	5,000,000	5,214,858		(35,656)			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	103.0690	6,184,116	6,000,000	6,058,856		(83,734)			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	121.9450	14,328,491	11,750,000	11,796,898		(6,818)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	10,242,900	105.4510	10,545,070	10,000,000	10,226,182		(16,718)			3.150	2.857	AO	66,500	318,500	03/29/2012	10/15/2021
24422E-RL-5	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	14,983,050	103.4720	15,520,815	15,000,000	14,986,657		3,449			2.000	2.023	JJ	140,000	184,167	11/29/2011	01/13/2017
247916-AB-5	DENBURY RESOURCES INC			1	4FE	556,896	106.0000	636,000	600,000	576,608		5,879			9.750	11.250	MS	19,500	58,500	02/10/2009	03/01/2016
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	2,503,875	112.5000	2,752,875	2,447,000	2,494,019		(7,263)			8.250	7.786	FA	76,265	201,878	08/11/2011	02/15/2020
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	132.3320	1,058,654	800,000	822,792		(583)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
254687-AH-9	THE WALT DISNEY CO MTN			1	1FE	10,467,725	127.1140	13,791,847	10,850,000	10,468,017		28			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	120.8550	35,047,834	29,000,000	28,980,155		2,618			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	5,923,250	119.4440	5,972,185	5,000,000	5,832,564		(90,686)			5.625	2.848	FA	106,250	140,625	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	27,006,700	115.7150	27,193,119	23,500,000	26,681,886		(324,814)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	5,459,800	111.6500	5,582,480	5,000,000	5,429,788		(30,012)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	36,846,740	102.7120	38,003,329	37,000,000	36,854,850		8,110			3.300	3.349	MN	156,017	603,717	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP				3FE	1,239,103	114.0000	1,425,000	1,250,000	1,240,261		831			6.750	6.873	JD	7,031	84,375	10/21/2011	06/01/2021
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	7,488,584	131.4050	8,935,520	6,800,000	7,389,721		(15,043)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-AW-9	DOMINION RESOURCES INC				2FE	9,983,700	110.4060	11,040,570	10,000,000	9,995,053		1,780			5.150	5.171	JJ	237,472	515,000	07/11/2005	07/15/2015
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,204,950	124.2700	6,213,500	5,000,000	6,051,252		(153,698)			6.400	2.278	JD	14,222	320,000	02/17/2012	06/15/2018
25746U-BL-2	DOMINION RESOURCES INC				2FE	11,445,700	115.2060	11,520,600	10,000,000	11,361,506		(84,194)			4.450	2.596	MS	131,028	222,500	06/04/2012	03/15/2021
257867-AR-2	RR DONNELLEY & SONS CO BASIC				3FE	32,985,977	103.2500	35,174,178	34,067,000	33,304,058		280,247			5.500	5.942	MN	239,415	1,873,685	12/13/2005	05/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260003-AC-2	DOVER CORP BASIC				1FE	12,016,200	131.9830	13,198,330	10,000,000	11,893,585		(80,825)			6.650	4.887	JD	55,417	665,000	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO/THE DEBS				2FE	5,390,865	133.0970	5,989,370	4,500,000	5,052,128		(48,113)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO/THE DEB				2FE	6,265,350	132.4780	6,623,910	5,000,000	6,198,942		(43,676)			7.375	5.217	MN	61,458	368,750	06/08/2011	11/01/2029
260543-BV-4	DOW CHEMICAL CO/THE BASIC				2FE	32,638,060	118.9270	39,959,606	33,600,000	32,973,367		90,793			5.700	6.100	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CA-9	DOW CHEMICAL CO/THE				2FE	5,575,750	110.3230	5,516,140	5,000,000	5,320,300		(144,606)			5.900	2.770	FA	111,444	295,000	03/15/2011	02/15/2015
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	9,596,300	111.1710	11,117,130	10,000,000	9,656,447		35,234			4.250	4.779	MN	54,306	425,000	04/06/2011	11/15/2020
263534-BG-3	DUPONT (EI) DE NEMOURS DEBS				1FE	9,955,000	133.8010	13,380,130	10,000,000	9,966,777		1,269			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	100.1570	5,293,282	5,285,000	5,288,577		(93,347)			5.000	3.198	JJ	121,849	264,250	10/21/2009	01/15/2013
263534-BT-5	DUPONT (EI) DE NEMOURS BASIC				1FE	26,038,730	123.4140	29,989,481	24,300,000	25,597,006		(205,242)			6.000	4.870	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-BU-2	DUPONT (EI) DE NEMOURS BASIC				1FE	12,157,134	102.4800	12,630,697	12,325,000	12,303,527		38,362			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	105.5420	1,759,392	1,667,000	1,665,246		1,592			5.875	5.981	JJ	45,159	97,936	12/09/2008	01/15/2014
263534-CB-3	DUPONT (EI) DE NEMOURS				1FE	19,754,400	109.8520	21,970,460	20,000,000	19,788,318		22,139			3.625	3.779	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	DUPONT (EI) DE NEMOURS				1FE	9,879,111	114.7600	11,361,200	9,900,000	9,882,254		1,763			4.250	4.276	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS				2FE	3,811,360	123.8670	4,954,688	4,000,000	3,839,025		3,862			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP				2FE	41,661,911	115.9990	45,094,456	38,875,000	41,192,852		(299,267)			5.050	4.020	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1	2FE	14,993,350	105.3890	15,808,305	15,000,000	14,994,367		672			3.550	3.555	MS	156,792	562,083	08/22/2011	09/15/2021
26483E-AE-0	DUN & BRADSTREET CORP				2FE	6,973,046	101.4430	7,050,275	6,950,000	6,963,683		(4,522)			2.875	2.803	MN	25,532	199,813	11/29/2010	11/15/2015
267482-AE-7	DYCOM INVESTMENTS INC			1	3FE	975,000	105.7500	1,031,063	975,000	975,000					7.125	7.125	JJ	32,033	69,469	07/25/2011	01/15/2021
267482-AF-4	DYCOM INVESTMENTS INC 144A			1	3FE	781,875	105.2500	789,375	750,000	781,678		(197)			7.125	6.273	JJ	24,641		11/28/2012	01/15/2021
26817C-AB-7	DYNCORP INTERNTL INC			1	4FE	276,587	91.5000	251,625	275,000	276,225		(279)			10.375	10.220	JJ	14,266	28,531	07/20/2011	07/01/2017
268783-AA-5	EPE HLDNG/EP ENERGY BOND 144A			1	4FE	1,596,975	99.1250	1,590,956	1,605,000	1,597,013		38			8.125	8.250	JD	3,622		12/18/2012	12/15/2017
268787-AB-4	EP ENER/EVEREST ACQ FIN			1	4FE	1,500,000	106.0000	1,590,000	1,500,000	1,500,000					7.750	7.750	MS	44,563		11/27/2012	09/01/2022
26882P-AR-3	ERAC USA FINANCE CO NOTES SERIES 144A				2FE	18,630,030	121.0790	22,399,597	18,500,000	18,614,296		(2,429)			6.700	6.645	JD	103,292	1,401,375	08/03/2004	06/01/2034
26882P-AS-1	ERAC USA FINANCE CO SERIES 144A				2FE	9,984,600	109.4610	10,946,070	10,000,000	9,995,695		1,685			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	112.3560	11,235,580	10,000,000	9,989,324		3,322			5.900	5.941	MN	75,389	615,000	11/07/2005	11/15/2015
26882P-BB-7	ERAC USA FINANCE CO SERIES 144A				2FE	7,377,913	120.9460	7,946,172	6,570,000	7,182,357		(113,430)			6.375	4.204	AO	88,421	458,258	03/29/2011	10/15/2017
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	8,048,171	122.4130	11,111,464	9,077,000	8,632,707		72,867			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT CORP				2FE	62,200,755	123.7830	71,754,356	57,968,000	61,169,915		(399,922)			8.125	7.017	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A				2FE	10,459,500	114.3570	11,435,660	10,000,000	10,383,257		(40,305)			5.250	4.655	AO	131,250	590,000	01/13/2011	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC 144A				2FE	5,008,350	101.2450	5,062,245	5,000,000	5,008,242		(108)			3.300	3.280	AO	34,833		10/24/2012	10/15/2022
26926X-AB-9	EV ENERGY PARTNERS/FINA			1	4FE	3,734,246	106.1250	3,953,156	3,725,000	3,732,667		(1,894)			8.000	7.896	AO	62,911	276,000	06/27/2012	04/15/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	130.0550	26,920,022	20,699,000	20,196,249		23,800			7.250	7.558	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DF-6	EATON CORP				2FE	5,374,500	101.6200	5,081,000	5,000,000	5,042,191		(112,257)			4.900	2.591	MN	31,306	245,000	12/14/2009	05/15/2013
278058-DH-2	EATON CORP				2FE	5,824,500	126.5380	6,326,920	5,000,000	5,595,621		(80,865)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278865-AL-4	ECOLAB INC				2FE	17,621,150	111.6180	17,858,896	16,000,000	17,536,703		(84,447)			4.350	3.110	JD	44,467	696,000	06/04/2012	12/08/2021
278865-B#-6	ECOLAB INC PRIVATE PLACEMENT				2	23,000,000	106.3720	24,465,537	23,000,000	23,000,000					3.690	3.690	MN	94,300	848,700	10/07/2011	11/21/2018
281023-AU-5	EDISON MISSION				6FE	608,063	53.0000	622,750	1,175,000	607,884		23,160	368,435		7.000	3.857	MN		41,125	12/13/2010	05/15/2017
281023-AX-9	EDISON MISSION BASIC				6FE	5,665,000	53.0000	5,830,000	11,000,000	5,675,583		9,720	5,344,988		7.200	4.312	MN		396,000	11/20/2007	05/15/2019
281023-BA-8	EDISON MISSION				6FE	2,050,000	53.0000	2,120,000	4,000,000	2,051,686		1,211	1,967,193		7.625	6.471	MN		152,500	11/20/2007	05/15/2027
283677-AW-2	EL PASO ELECTRIC CO BASIC				2FE	50,729,130	124.6950	62,347,500	50,000,000	50,643,631		(13,913)			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	137.5610	24,760,980	18,000,000	18,308,463		(23,145)			8.625	8.346	JJ	715,875	1,552,500	03/27/1996	01/15/2022
291011-AP-9	EMERSON ELECTRIC CO				1FE	16,612,800	104.4880	15,673,155	15,000,000	15,347,675		(389,508)			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	107.7890	5,389,450	5,000,000	4,994,925		2,078			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	119.6770	5,983,840	5,000,000	4,967,566		4,280			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	108.0080	7,560,567	7,000,000	7,007,899		(3,768)			5.350	5.288	JD	16,644	374,500	02/09/2005	12/15/2014
29265A-AR-7	ENERGEN CORP MTN SER A				2FE	10,000,000	115.6780	11,567,830	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS				2FE	2,724,084	107.2770	2,778,479	2,590,000	2,705,671		(2,649)			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	109.5850	29,587,977	27,000,000	27,070,440		(31,090)			5.950	5.815	FA	669,375	1,606,500	08/19/2005	02/01/2015
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	115.5000	577,500	500,000	500,000					7.500	7.500	AO	7,917	41,250	09/15/2010	10/15/2020
293562-AD-6	ENRON OIL AND GAS NTS				1FE	2,795,266	127.7100	3,920,700	3,070,000	2,855,554		7,407			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	100.1850	3,005,556	3,000,000	2,991,879		201			5.900	5.923	JD	14,750	177,000	06/04/2003	06/01/2033
293791-AR-0	ENTERPRISE PRODUCTS OPER BASIC				2FE	5,665,862	108.1910	6,166,870	5,700,000	5,690,805		3,935			5.000	5.080	MS	95,000	285,000	08/17/2005	03/01/2015
29444U-AK-2	EQUINIX INC			1	3FE	500,000	111.0000	555,000	500,000	500,000					7.000	7.000	JJ	16,139	35,194	07/06/2011	07/15/2021
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	128.5760	6,428,820	5,000,000	4,985,509		588			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	116.2500	14,775,426	12,710,000	12,151,267		84,176			6.500	7.530	AO	206,538	826,150	05/27/2009	04/01/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	2,900,000	112.7500	3,269,750	2,900,000	2,900,000					9.375	9.375	MN	45,313		11/27/2012	05/01/2020
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A			2	2FE	6,015,492	108.0760	6,520,387	6,033,150	6,029,761		949			7.430	7.467	MN	74,711	448,263	01/28/2000	11/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302182-AD-2	EXPRESS SCRIPTS INC				2FE	37,779,081	107.6880	38,649,151	35,890,000	36,539,624		(426,840)			6.250	4.937	JD	99,694	2,243,125	03/18/2010	06/15/2014
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	128.1590	37,287,774	29,095,000	30,176,285		(133,987)			7.250	6.526	JD	93,751	2,109,388	07/14/2009	06/15/2019
30225X-AA-1	EXTERRAN HOLDINGS INC				4FE	2,097,223	114.5000	2,662,125	2,325,000	2,182,472		85,249			4.250	8.840	JD	4,392	98,813	01/11/2012	06/15/2014
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	479,055	106.0000	530,000	500,000	481,579		2,360			7.250	8.045	JD	3,021	36,250	12/06/2011	12/01/2018
302508-AM-8	FMR CORP NOTES SERIES 144A				1FE	2,644,625	124.1880	3,104,703	2,500,000	2,573,818		(8,813)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS SERIES 144A				1FE	24,660,460	133.6720	29,407,840	22,000,000	24,109,995		(70,187)			7.570	6.602	JD	74,018	1,665,400	09/26/2002	06/15/2029
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A			2	3FE	3,005,250	96.1140	2,888,451	3,005,250	3,005,250					6.639	6.533	JUN	105,856	199,519	06/27/2003	06/20/2023
302569-AA-6	FPL ENERGY VIRGINIA FDG SR NTS SERIES 144A			2	3FE	7,975,747	106.7700	8,119,698	7,604,885	7,824,689		(28,480)			7.520	6.572	JD	1,589	571,887	06/16/2003	06/30/2019
302941-AK-5	FTI CONSULTING INC 144A			1	3FE	900,000	103.5000	931,500	900,000	900,000					6.000	6.000	MN	5,100		11/09/2012	11/15/2022
303109-AA-0	FAGE DAIRY INDU/FAGE USA 144A			1	4FE	959,500	106.2500	1,009,375	950,000	959,500					9.875	9.618	FA	39,089		12/12/2012	02/01/2020
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	154.3620	33,102,909	21,445,000	21,364,479					7.600	7.628	JJ	814,910	1,629,820	05/12/2003	07/01/2097
315292-AM-4	FERRELLGAS LP/FERRELLGAS			1	4FE	500,000	99.0000	495,000	500,000	500,000					6.500	6.500	MN	5,417	32,500	07/07/2011	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	111.0460	4,108,684	3,700,000	3,642,932		8,684			4.500	4.820	JD	13,875	166,500	12/18/2007	06/01/2018
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT				2FE	25,000,000	106.9880	26,747,100	25,000,000	25,000,000					3.980	3.980	JJ	453,278	497,500	12/16/2011	01/19/2022
319963-AP-9	FIRST DATA CORP BASIC			1	5FE	177,550	102.0000	216,240	212,000	186,329		7,118			9.875	13.556	MS	5,292	20,935	10/14/2008	09/24/2015
319963-AY-0	FIRST DATA CORP SERIES 144A			1	5FE	776,803	100.0000	944,000	944,000	798,190		10,738			8.250	11.217	JJ	35,911	77,880	12/15/2010	01/15/2021
319963-BB-9	FIRST DATA CORP			1	5FE	785,475	105.2500	993,560	944,000	794,361		8,886			12.625	16.224	JJ	54,955	119,291	12/29/2011	01/15/2021
319963-BC-7	FIRST DATA CORP SERIES 144A			1	4FE	1,343,250	103.5000	1,397,250	1,350,000	1,344,022		772			7.375	7.463	JD	4,425	99,563	03/09/2012	06/15/2019
337158-AE-9	FIRST TENNESSEE BANK				2FE	4,567,164	108.9510	5,011,741	4,600,000	4,587,275		3,477			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	101.2460	4,049,844	4,000,000	4,000,000					4.625	4.625	MN	23,639	185,000	04/28/2003	05/15/2013
34063P-AB-3	FLORIDA EAST RR			1	4FE	950,000	106.0000	1,007,000	950,000	950,000					8.125	8.125	FA	32,161	77,188	09/12/2011	02/01/2017
340711-AG-5	FLORIDA GAS TRANS CO SERIES 144A			2	2FE	11,197,500	133.9790	14,469,732	10,800,000	11,093,505		(14,593)			9.190	8.808	MN	165,420	992,520	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANS CO SERIES 144A				2FE	42,672,615	128.5630	52,067,894	40,500,000	42,053,543		(188,495)			7.900	7.137	MN	408,825	3,199,500	06/23/2009	05/15/2019
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	9,975,200	122.8310	12,283,110	10,000,000	9,975,282		82			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341099-CG-2	FL PWR CORP				1FE	4,986,550	119.6120	5,980,600	5,000,000	4,992,693		1,318			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
34110Q-AL-2	FL PWR CORP NOTES				2FE	5,927,400	122.2800	7,336,800	6,000,000	5,943,785		2,056			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	121.3510	33,401,835	27,525,000	26,437,663		35,669			8.050	8.525	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VC-4	FORD MOTOR CREDIT CO				2FE	629,261	120.7470	772,780	640,000	634,695		1,095			8.000	8.250	JD	2,276	51,200	12/11/2006	12/15/2016
345397-VU-4	FORD MOTOR CREDIT CO				2FE	950,000	116.4540	1,106,311	950,000	950,000					5.875	5.875	FA	23,100	55,968	07/27/2011	08/02/2021
346091-BF-7	FOREST OIL CORPORATION 144A			1	4FE	2,370,000	105.0000	2,488,500	2,370,000	2,370,000					7.500	7.500	MS	51,350		09/12/2012	09/15/2020
350259-AB-3	FOSTERS FIN CORP SERIES 144A				2FE	45,710,917	106.7350	49,978,804	46,825,000	46,577,318		132,145			4.875	5.196	AO	570,680	2,282,719	04/01/2005	10/01/2014
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A				3FE	2,613,510	111.7500	2,961,375	2,650,000	2,619,087		4,330			6.500	6.750	MS	50,718	172,728	09/08/2011	09/15/2018
35914P-AK-1	FRONTIER OIL CORP			1	3FE	500,000	107.5000	537,500	500,000	500,000					6.875	6.875	MN	4,392	34,375	11/09/2010	11/15/2018
36155W-AH-9	GCI INC			1	4FE	1,260,000	98.0000	1,234,800	1,260,000	1,260,000					6.750	6.750	JD	7,088	85,050	08/12/2011	06/01/2021
362320-AT-0	GTE CORP DEBS				1FE	6,973,200	140.5350	8,432,070	6,000,000	6,551,906		(43,227)			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	121.0280	4,841,120	4,000,000	3,998,488		56			6.860	6.864	FA	114,333	274,400	01/29/1998	02/01/2028
369300-AL-2	GENERAL CABLE CORP BASIC				4FE	461,527	107.8750	528,588	490,000	450,277		(3,850)			4.500	4.017	MN	2,818	22,050	12/18/2009	11/15/2029
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	5,308,000	112.1730	5,608,625	5,000,000	5,269,443		(28,039)			3.875	3.132	JJ	89,340	195,365	08/09/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	141.6950	14,877,986	10,500,000	10,562,630		(1,258)			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	117.9150	29,478,725	25,000,000	25,977,110		(174,238)			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	120.6250	66,343,860	55,000,000	51,589,145		54,437			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	111.1020	22,220,340	20,000,000	21,142,662		(356,370)			5.000	3.006	JJ	480,556	1,000,000	11/24/2010	01/08/2016
370334-BB-9	GENERAL MILLS INC				2FE	9,662,184	117.5100	10,793,257	9,185,000	9,467,388		(60,820)			5.700	4.865	FA	197,784	523,545	04/15/2010	02/15/2017
370334-BF-0	GENERAL MILLS INC BASIC				2FE	12,509,247	109.8280	14,025,074	12,770,000	12,667,456		41,385			5.200	5.587	MS	191,834	664,040	02/25/2009	03/17/2015
370334-BG-8	GENERAL MILLS INC BASIC				2FE	11,781,568	102.9140	12,282,726	11,935,000	11,912,185		34,985			5.250	5.567	FA	236,711	626,588	11/17/2008	08/15/2013
370334-BH-6	GENERAL MILLS INC				2FE	23,429,730	121.5820	26,747,996	22,000,000	23,091,289		(153,109)			5.650	4.699	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	122.7370	6,136,855	5,000,000	4,935,187		998			5.400	5.492	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	7,967,120	104.5290	8,362,312	8,000,000	7,970,306		2,993			3.150	3.198	JD	11,200	263,900	11/17/2011	12/15/2021
37048@-AG-9	INTERNATIONAL GROUP/GEN PARTS				3FE	11,614,535	120.7870	13,739,567	11,375,000	11,601,363		(13,172)			9.570	9.197	JJ	544,294	544,294	03/15/2012	07/01/2020
37247A-AB-8	GENTIVA HEALTH SERVICES			1	5FE	1,758,250	94.5000	1,582,875	1,675,000	1,733,606		(12,888)			11.500	10.316	MS	64,208	192,625	12/16/2010	09/01/2018
372917-AQ-7	GENZYME CORP				1FE	14,955,587	107.1410	16,071,090	15,000,000	14,975,910		9,219			3.625	3.694	JD	24,167	543,750	10/21/2010	06/15/2015
372917-AS-3	GENZYME CORP				1FE	14,881,141	117.8180	17,672,760	15,000,000	14,904,145		10,337			5.000	5.104	JD	33,333	750,000	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES				2FE	2,656,176	136.7570	3,986,464	2,915,000	2,700,847		5,489			7.750	8.581	MN	28,867	225,913	06/02/2000	11/15/2029
377316-AL-8	PH GLATFELTER CO 144A			1	3FE	985,000	102.5000	1,009,625	985,000	985,000					5.375	5.375	AO	12,942		09/21/2012	10/15/2020
377372-AC-1	GLAXOSMITHKLINE CAP INC				1FE	8,512,005	101.6790	8,328,486	8,191,000	8,221,468		(80,459)			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	121.8040	39,216,145	32,196,000	32,695,625		(84,502)			5.650	5.299	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	138.1450	41,443,440	30,000,000	31,026,272		(18,238)			6.375	6.103	MN	244,375	1,912,500	04/12/2010	05/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37952T-AA-4	GLOBAL BRASS AND COPPER 144A			1	4FE	2,025,000	108.2500	2,192,063	2,025,000	2,025,000					9.500	9.500	JD	16,031	96,188	05/24/2012	06/01/2019
38141G-DB-7	GOLDMAN SACHS NTS				1FE	2,999,310	101.1690	3,035,061	3,000,000	2,999,979		85			5.250	5.253	AO	39,375	157,500	03/26/2003	04/01/2013
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	143.4700	16,499,039	11,500,000	10,167,759		15,834			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AS-5	GOODRICH CORP				1FE	14,016,858	116.8590	14,388,787	12,313,000	13,321,919		(265,606)			6.290	3.765	JJ	387,244	774,488	05/19/2010	07/01/2016
382388-AV-8	GOODRICH CORPORATION BASIC				1FE	17,593,555	123.6260	18,852,996	15,250,000	17,003,048		(248,637)			6.125	3.992	MS	311,354	934,063	11/29/2010	03/01/2019
382388-AW-6	GOODRICH CORPORATION BASIC				1FE	21,417,037	117.5150	23,793,282	20,247,000	21,187,781		(111,633)			4.875	4.117	MS	329,014	987,041	03/28/2011	03/01/2020
382388-AX-4	GOODRICH CORPORATION BASIC BASIC				1FE	24,804,800	109.0240	27,255,900	25,000,000	24,832,566		17,050			3.600	3.695	FA	375,000	900,000	08/03/2011	02/01/2021
382550-BC-4	GOODYEAR TIRE & RUBBER CO			1	4FE	1,296,844	107.2500	1,399,613	1,305,000	1,297,796		953			7.000	7.082	MN	11,673	65,214	03/07/2012	05/15/2022
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	144.0450	14,404,480	10,000,000	11,014,823		(75,725)			8.000	6.546	MS	235,556	800,000	09/24/2003	09/15/2022
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT				1	13,730,233	119.3740	16,390,383	13,730,233	13,730,233					5.810	5.810	JJ	398,863	797,727	08/13/2009	07/01/2021
39153L-AB-2	GREATBATCH INC				3	4,756,849	100.1250	5,006,250	5,000,000	4,958,955		84,579			2.250	3.957	JD	5,000	112,500	05/16/2012	06/15/2013
398436-AA-3	GRIFOLS INC SERIES WI			1	4FE	1,328,213	110.1250	1,431,625	1,300,000	1,323,325		(4,660)			8.250	7.727	FA	44,688	107,250	12/09/2011	02/01/2018
404030-AD-0	H&E EQUIPMENT SERVICES 144A				4FE	1,580,000	106.5000	1,682,700	1,580,000	1,580,000					7.000	7.000	MS	40,246		08/10/2012	09/01/2022
404119-BD-0	HCA - THE HEALTHCARE CO BASIC				3FE	63,077	105.6250	68,656	65,000	63,681		245			9.875	10.494	FA	2,425	6,419	06/02/2010	02/15/2017
404121-AC-9	HCA INC				3FE	1,850,000	112.5000	2,081,250	1,850,000	1,850,000					6.500	6.500	FA	45,428	124,926	07/26/2011	02/15/2020
40429C-CR-1	HSBC FINANCE CORP BASIC				1FE	23,005,059	108.4290	24,450,740	22,550,000	22,675,081		(50,538)			5.250	4.990	AO	249,929	1,183,875	04/28/2005	04/15/2015
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS (MBIA)			2	2	5,747,248	108.9070	8,489,633	7,795,300	6,021,217		67,712			7.950	11.614	MON	51,644	619,726	05/07/1996	06/01/2028
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	131.3990	13,796,874	10,500,000	12,146,358		(122,852)			8.875	6.611	JD	77,656	931,875	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GEN INC				2FE	5,596,450	109.5390	5,696,049	5,200,000	5,523,764		(13,039)			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	122.0120	24,402,320	20,000,000	20,000,000					8.270	8.259	JD	110,267	1,654,278	02/04/2009	02/27/2016
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	132.8220	13,282,190	10,000,000	9,966,249		1,540			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AJ-4	HARRIS CORPORATION				2FE	14,861,200	109.6550	16,448,175	15,000,000	14,983,096		(6,317)			5.000	4.994	AO	187,500	750,000	07/13/2010	10/01/2015
413875-AK-1	HARRIS CORPORATION BASIC				2FE	10,094,850	116.5230	10,487,043	9,000,000	9,841,413		(152,846)			5.950	3.844	JD	44,625	535,500	04/20/2011	12/01/2017
413875-AL-9	HARRIS CORPORATION				2FE	33,317,704	118.2030	37,706,789	31,900,000	32,968,168		(138,768)			6.375	5.733	JD	90,383	2,033,625	11/08/2010	06/15/2019
413875-AN-5	HARRIS CORPORATION				2FE	7,459,050	118.5020	8,887,650	7,500,000	7,460,344		522			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	118.8430	7,724,802	6,500,000	6,494,755		66			6.100	6.106	AO	99,125	510,250	10/10/2006	10/01/2041
418056-AP-2	HASBRO INC				2FE	30,185,875	115.9490	31,885,838	27,500,000	29,382,332		(351,220)			6.300	4.661	MS	510,125	1,732,500	03/09/2011	09/15/2017
418056-AR-8	HASBRO INC				2FE	42,360,166	107.0790	44,373,330	41,440,000	41,724,470		(195,922)			6.125	5.596	MN	324,326	2,538,200	09/29/2009	05/15/2014
423074-AL-7	HJ HEINZ CO				2FE	2,502,400	103.1880	2,579,695	2,500,000	2,501,944		(456)			2.000	1.978	MS	15,139	50,000	01/12/2012	09/12/2016
423074-AM-5	HJ HEINZ CO				2FE	19,789,045	104.4870	20,897,340	20,000,000	19,812,889		18,389			3.125	3.249	MS	189,236	625,000	09/08/2011	09/12/2021
423074-AP-8	HJ HEINZ CO			1	2FE	28,026,800	101.8490	28,517,748	28,000,000	28,025,850		(950)			2.850	2.838	MS	266,000	396,783	05/09/2012	03/01/2022
42307T-AH-1	HEINZ (H.J.) FINANCE CO SERIES 144A				2FE	54,465,490	138.0330	64,185,438	46,500,000	54,128,301		(116,923)			7.125	5.895	FA	1,380,469	3,313,125	01/05/2011	08/01/2039
427093-AB-5	HERCULES OFFSHOR SERIES 144A				5FE	206,875	107.7500	269,375	250,000	215,766		4,688			10.500	14.178	AO	5,542	26,250	10/08/2009	10/15/2017
427866-AQ-1	HERSHEY FOOD CORP				1FE	5,316,750	101.1270	5,056,340	5,000,000	5,022,233		(88,650)			5.000	3.173	AO	62,500	250,000	07/14/2009	04/01/2013
43129T-AA-0	HILAND PART LP 144A			1	4FE	980,000	107.0000	1,048,600	980,000	980,000					7.250	7.250	AO	20,328		09/11/2012	10/01/2020
435765-AE-2	HOLLY ENERGY PARTNERS LP SERIES 144A			1	4FE	975,000	107.0000	1,043,250	975,000	975,000					6.500	6.500	MS	21,125	29,751	02/28/2012	03/01/2020
436440-AA-9	HOLOGIC INC STEP CPN			1	4FE	1,127,391	99.6880	1,171,328	1,175,000	1,129,663		1,349			2.000	2.202	JD	1,044	23,500	11/29/2011	12/15/2037
436440-AB-7	HOLOGIC INC			1	4FE	1,426,669	111.5000	1,449,500	1,300,000	1,424,573		(2,096)			2.000	(0.403)	JD	1,156	11,000	12/13/2012	12/15/2037
436440-AD-3	HOLOGIC INC 144A			1	4FE	2,100,000	107.7500	2,262,750	2,100,000	2,100,000					6.250	6.250	FA	54,688		07/19/2012	08/01/2020
437076-AP-7	HOME DEPOT INC				1FE	40,840,427	114.2420	41,394,301	36,234,000	39,191,199		(886,060)			5.400	2.690	MS	652,212	1,956,636	03/18/2011	03/01/2016
437076-AT-9	HOME DEPOT INC			1	1FE	14,053,710	114.4950	16,029,258	14,000,000	14,044,509		(5,576)			3.950	3.897	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC				1FE	49,032,778	117.9390	56,905,519	48,250,000	48,934,337		(69,443)			4.400	4.193	AO	530,750	2,123,000	08/04/2011	04/01/2021
438516-AX-4	HONEYWELL INC BASIC				1FE	7,916,357	119.5380	9,383,757	7,850,000	7,899,598		(9,445)			5.300	5.147	MS	138,683	416,050	10/07/2009	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	20,582,700	118.9260	23,785,160	20,000,000	20,407,471		(57,377)			5.000	4.610	FA	377,778	1,000,000	10/02/2009	02/15/2019
440694-AB-3	HORSEHEAD HOLDING CORP				4	326,294	96.7500	338,625	350,000	326,795		501			3.800	5.481	JJ	6,650		12/10/2012	07/01/2017
441060-AD-2	HOSPIRA INC BASIC				2FE	45,286,512	106.8840	46,334,127	43,350,000	43,715,719		(236,229)			5.900	5.289	JD	113,673	2,557,650	04/01/2005	06/15/2014
441060-AJ-9	HOSPIRA INC				2FE	40,003,740	116.0960	43,156,440	37,173,000	39,251,560		(449,367)			6.050	4.557	MS	568,489	2,248,967	03/21/2011	03/30/2017
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	143.5390	29,066,567	20,250,000	20,324,755		(6,065)			9.150	9.085	MS	545,569	1,852,875	10/21/1992	03/15/2021
44332P-AA-9	HUB INTERNATIONAL LTD 144A			1	5FE	2,250,000	102.5000	2,306,250	2,250,000	2,250,000					8.125	8.125	AO	52,305		09/07/2012	10/15/2018
443510-AF-9	HUBBELL INC				1FE	7,879,040	107.1030	8,568,216	8,000,000	7,896,696		8,496			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444454-AA-0	HUGHES SATELLITE SYSTEM				4FE	605,000	113.7500	688,188	605,000	605,000					7.625	7.625	JD	2,050	46,131	02/27/2012	06/15/2021
444454-AB-8	HUGHES SATELLITE SYSTEM				4FE	1,080,000	110.2500	1,190,700	1,080,000	1,080,000					6.500	6.500	JD	3,120	70,200	02/27/2012	06/15/2019
446413-AB-2	HUNTINGTON INGALLS INDUS			1	3FE	430,000	108.7500	467,625	430,000	430,000					6.875	6.875	MS	8,705	29,563	02/03/2012	03/15/2018
446413-AD-8	HUNTINGTON INGALLS INDUS			1	3FE	345,000	108.7500	375,188	345,000	345,000					7.125	7.125	MS	7,238	24,581	02/03/2012	03/15/2021
449934-AB-4	IMS HEALTH INC 144A			1	4FE	1,325,000	104.7500	1,387,938	1,325,000	1,325,000					6.000	6.000	MN	14,796		10/16/2012	11/01/2020
45167R-AE-4	IDEX CORP				2FE	21,723,560	106.5570	23,442,562	22,000,000	21,766,855		23,654			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	20,130,350	104.4800	20,895,960	20,000,000	20,121,065		(9,432)			4.200	4.115	JD	37,333	844,667	02/15/2012	12/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
451866-SX-6	ILLINOIS CENTRAL RR DEBS			1	1FE	10,105,200	126.5850	12,658,490	10,000,000	10,100,206		(633)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AH-2	ILLINOIS TOOL WORKS INC				1FE	39,971,072	105.6950	42,277,960	40,000,000	39,991,583		6,389			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	124.5230	61,763,160	49,600,000	49,644,859		(5,725)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
45671X-AA-8	INERGY MID LP/FIN CORP 144A			1	4FE	1,760,000	103.2500	1,817,200	1,760,000	1,760,000					6.000	6.000	JD	7,040		11/29/2012	12/15/2020
458665-AR-7	INTERFACE INC				4FE	1,500,000	107.3750	1,610,625	1,500,000	1,500,000					7.625	7.625	JD	9,531	114,375	04/28/2011	12/01/2018
45874Q-AB-6	INTERLINE BRANDS INC			1	4FE	600,000	108.0000	648,000	600,000	600,000					7.500	7.000	MN	5,750	45,567	01/26/2011	11/15/2018
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	144.3680	21,655,230	15,000,000	16,034,536		(51,572)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025
459284-AB-1	COCA-COLA ENTERPRISES				2FE	49,243,092	106.2700	52,948,928	49,825,000	49,366,210		50,893			3.500	3.632	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-BU-6	INTERNATIONAL PAPER CO NOTES				2FE	10,044,950	108.5830	10,858,310	10,000,000	10,012,045		(4,941)			5.300	5.242	AO	132,500	530,000	07/01/2005	04/01/2015
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	20,356,830	113.6440	23,183,294	20,400,000	20,380,976		4,409			5.875	5.903	MS	302,954	1,198,500	01/22/2007	09/30/2016
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A				2FE	26,003,770	125.0670	31,579,418	25,250,000	25,940,549		(12,765)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP SERIES 144A				2FE	14,578,582	117.2570	17,764,375	15,150,000	14,827,039		42,357			6.050	6.498	JJ	384,452	916,575	01/18/2011	01/31/2018
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	113.1240	10,633,628	9,400,000	9,353,719		3,821			4.500	4.567	JJ	184,475	212,675	01/13/2012	01/24/2022
466313-AF-0	JABIL CIRCUIT INC				2FE	3,810,000	111.0000	4,229,100	3,810,000	3,810,000					5.625	5.625	JD	9,525	214,313	10/28/2010	12/15/2020
470355-AG-3	JAMES RIVER COAL CO			1	5FE	500,000	57.0000	285,000	500,000	500,000					7.875	7.875	AO	9,844	39,375	10/13/2011	04/01/2019
47102X-AG-0	JANUS CAPITAL GROUP INC				2FE	1,740,340	103.8750	1,765,875	1,700,000	1,734,241		(6,578)			3.250	1.906	JJ	25,476	21,125	12/20/2012	07/15/2014
471109-AE-8	JARDEN CORP			1	3FE	1,700,000	108.0000	1,836,000	1,700,000	1,700,000					6.125	6.125	MN	13,305	104,125	11/02/2010	11/15/2022
47759Y-AA-7	JMC STEEL GROUP SERIES 144A				4FE	2,151,250	104.5000	2,241,525	2,145,000	2,150,011		(752)			8.250	8.194	MS	52,106	176,963	03/15/2011	03/15/2018
478366-AE-7	JOHNSON CONTROLS INC DEB				2FE	1,118,090	112.7180	1,127,183	1,000,000	1,037,116		(15,697)			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	138.4750	20,771,205	15,000,000	13,508,609		9,631			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	112.8790	7,337,161	6,500,000	7,009,123		(158,428)			5.500	2.793	JJ	164,847	357,500	10/27/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC BASIC				2FE	49,242,171	113.6520	52,320,697	46,036,000	48,675,263		(299,636)			5.000	4.074	MS	581,844	2,301,800	02/09/2012	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	24,591,650	109.4710	27,367,725	25,000,000	24,656,120		34,260			4.250	4.453	MS	354,167	1,062,500	02/14/2011	03/01/2021
48123V-AB-8	J2 GLOBAL COMMUNICATIONS			1	4FE	1,815,000	104.0000	1,887,600	1,815,000	1,815,000					8.000	8.000	FA	62,517		11/21/2012	08/01/2020
48126E-AA-5	JP MORGAN CHASE & CO				1FE	15,822,578	102.1500	16,088,562	15,750,000	15,820,133		(2,445)			2.000	1.899	FA	114,625		10/25/2012	08/15/2017
483007-AE-0	KAISER ALUMINUM CORP			1	3FE	1,200,000	109.0000	1,308,000	1,200,000	1,200,000					8.250	8.250	JD	8,250	51,700	09/11/2012	06/01/2020
485260-BH-5	KANSAS GAS & ELECTRIC				1FE	11,495,822	113.1380	12,961,508	11,456,370	11,481,927		(2,394)			5.647	5.613	MS	165,329	646,941	11/16/2005	03/29/2021
48666K-AR-0	KB HOME				4FE	1,405,000	109.0000	1,531,450	1,405,000	1,405,000					7.500	7.500	MS	44,199		07/24/2012	09/15/2022
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B				2FE	35,606,488	137.9140	38,022,780	27,570,000	35,068,447		(243,884)			7.450	5.136	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BA-5	KELLOGG COMPANY				2FE	5,014,850	100.6630	5,033,160	5,000,000	5,000,710		(3,952)			4.250	4.168	MS	67,882	212,500	03/10/2009	03/06/2013
487836-BB-3	KELLOGG COMPANY				2FE	4,986,800	110.6230	5,531,140	5,000,000	4,993,110		1,831			4.450	4.494	MN	19,160	222,500	05/18/2009	05/30/2016
487836-BD-9	KELLOGG COMPANY				2FE	36,978,035	111.3940	41,772,713	37,500,000	37,067,707		44,846			4.000	4.171	JD	66,667	1,500,000	12/20/2010	12/15/2020
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,964,124	109.0440	10,904,420	10,000,000	9,969,446		3,372			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
492914-AS-5	KEY ENERGY SERVICES INC			1	4FE	1,110,000	100.0000	1,110,000	1,110,000	1,110,000					6.750	6.750	MS	24,975	74,925	03/01/2011	03/01/2021
49306B-NR-0	KEY BANK SR BNK NTS				1FE	3,208,342	108.8770	3,647,390	3,350,000	3,299,815		20,429			5.091	5.815	MS	45,006	170,549	12/18/2007	03/26/2015
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				1FE	9,188,750	136.9970	11,233,762	8,200,000	9,042,114		(23,198)			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	134.5230	16,801,923	12,490,000	13,373,827		(22,443)			7.750	7.062	MS	285,015	967,975	01/15/2004	03/15/2032
494550-AS-5	KINDER MORGAN ENERGY BASIC				2FE	10,126,900	107.7030	10,770,340	10,000,000	10,029,472		(14,706)			5.125	4.958	MN	65,486	512,500	02/16/2005	11/15/2014
494580-AB-9	KINDRED HEALTHCARE INC			1	4FE	2,368,725	97.2500	2,368,038	2,435,000	2,372,233		3,508			8.250	8.779	JD	16,741	149,325	07/17/2012	06/01/2019
500255-AR-5	KOHLS CORP			1	2FE	55,513,203	105.7590	55,734,993	52,700,000	55,331,024		(182,179)			4.000	3.326	MN	351,333	1,592,889	05/16/2012	11/01/2021
50075N-AS-3	KRAFT FOOD INC				2FE	34,268,300	122.1380	36,641,460	30,000,000	33,153,637		(611,588)			6.500	3.982	FA	758,333	1,950,000	02/18/2011	08/11/2017
50075N-AV-6	KRAFT FOOD INC				2FE	27,952,350	122.9330	30,733,325	25,000,000	27,301,632		(353,643)			6.125	4.272	FA	544,444	1,531,250	02/14/2011	08/23/2018
50075N-AZ-7	KRAFT FOOD INC				2FE	3,207,270	134.3350	4,030,053	3,000,000	3,202,568		(2,936)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50077D-AB-0	KRATON POLYMERS LLC/CAP			1	4FE	1,035,000	103.3750	1,069,931	1,035,000	1,035,000					6.750	6.750	MS	23,288	69,863	06/09/2011	03/01/2019
501044-BK-6	KROGER CO SR NOTES				2FE	16,844,535	122.1110	20,148,282	16,500,000	16,810,877		(49,672)			7.000	6.564	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	KROGER CO SR UNSEC'D SERIES B				2FE	5,540,100	130.3270	6,516,370	5,000,000	5,443,530		(14,380)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO				2FE	9,680,872	133.6320	10,543,588	7,890,000	9,578,710		(57,895)			8.000	5.959	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CG-4	KROGER CO BASIC				2FE	18,352,825	120.7020	22,329,944	18,500,000	18,412,922		14,473			6.400	6.514	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	16,696,400	121.8500	18,277,515	15,000,000	16,305,892		(153,698)			6.150	4.682	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CL-3	KROGER CO				2FE	15,409,520	106.9660	14,975,240	14,000,000	14,335,435		(307,108)			7.500	5.100	JJ	484,167	1,050,000	03/30/2009	01/15/2014
501044-CM-1	KROGER CO				2FE	5,259,400	107.9120	5,395,610	5,000,000	5,161,164		(55,897)			3.900	2.675	AO	48,750	195,000	03/17/2011	10/01/2015
502413-AW-7	L-3 COMMUNICATIONS CORP				3FE	861,797	101.2500	885,938	875,000	862,001		205			3.000	3.092	FA	10,938	5,625	08/22/2012	08/01/2035
516545-AC-4	LANTHEUS MEDICAL IMAGING			1	5FE	1,354,886	93.0000	1,241,550	1,335,000	1,349,364		(3,482)			9.750	9.370	MN	16,632	130,163	05/10/2011	05/15/2017
521ESC-9Q-8	LEAR CORP BASIC BASIC				6*	0.0000	0.0000	2,750,000							0.000	0.000	JD			11/18/2009	12/01/2016
524660-AW-7	LEGGETT & PLATT INC			1	2FE	3,988,240	102.8660	4,114,640	4,000,000	3,988,616		376			3.400	3.435	FA	51,378		08/08/2012	08/15/2022
524678-AY-1	KOHLS DEPARTMENT STORES				2	7,310,771	128.5980	8,241,427	6,408,684	7,152,822		(32,134)			7.500	6.337	MON	21,362	513,988	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JR UNIV CALIF REV TAXABLE				1FE	2,617,190	138.9340	3,160,749	2,275,000	2,504,550		(14,572)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A			1	5FE	791,432	92.5000	740,000	800,000	794,023		1,225			11.000	11.250	AO	22,000	88,000	09/23/2010	10/01/2016
532457-AM-0	LILLY (ELI) & CO NTS				1FE	1,998,216	141.6350	2,336,973	1,650,000	1,899,547		(13,783)			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	141.5090	24,056,445	17,000,000	16,526,483		7,684			6.770	7.013	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	LILLY (ELI) & CO				1FE	5,770,325	125.2510	6,888,800	5,500,000	5,760,189		(5,290)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	LILLY (ELI) & CO BASIC				1FE	9,847,420	131.0280	11,137,380	8,500,000	9,789,746		(26,185)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
536022-AH-9	LINN ENERGY LLC/FIN CORP SERIES 144A			1	4FE	4,509,775	100.5000	4,572,750	4,550,000	4,514,059		4,284			6.250	6.394	MN	47,396	188,793	03/06/2012	11/01/2019
536022-AK-2	LINN ENERGY LLC/FIN CORP			1	4FE	849,384	101.0000	863,550	855,000	849,564		181			6.500	6.624	MN	7,101	28,757	10/23/2012	05/15/2019
537535-AB-2	LITTLE TRAV BAY ODAWA IN SERIES 144A				4Z	178,815	94.5000	496,125	525,000	197,012		10,038			9.000	31.201	MJSD	131	47,250	11/30/2010	08/31/2020
538034-AF-6	LIVE NATION ENTERTAINMENT 144A			1	4FE	1,400,000	104.3750	1,461,250	1,400,000	1,400,000					7.000	7.000	MS	35,661		08/15/2012	09/01/2020
539830-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				1FE	7,302,100	133.7300	8,692,424	6,500,000	7,237,472		(13,720)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				1FE	18,292,850	141.4400	21,216,030	15,000,000	18,050,678		(162,601)			7.750	5.509	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				1FE	41,957,754	128.6310	54,014,562	41,992,000	41,965,123		495			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				1FE	12,206,590	112.7570	13,248,948	11,750,000	12,113,160		(46,199)			4.250	3.732	MN	63,809	499,375	03/23/2011	11/15/2019
543859-AH-5	LORAL CORP DEBS				1FE	10,350,950	130.7350	13,073,450	10,000,000	10,241,927		(15,787)			7.000	6.674	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				1FE	12,199,330	135.6750	13,567,520	10,000,000	12,024,807		(119,162)			7.625	5.317	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	17,890,227	128.1590	21,141,059	16,496,000	17,391,821		(54,120)			7.650	6.929	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	130.8440	8,871,210	6,780,000	7,986,466		(51,613)			6.875	5.165	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC				1FE	1,559,205	123.8430	1,857,641	1,500,000	1,557,276		(1,148)			5.800	5.510	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWE'S COMPANIES INC				1FE	29,877,723	117.3660	34,358,897	29,275,000	29,742,183		(53,952)			4.625	4.365	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	14,994,000	110.1150	16,517,295	15,000,000	14,994,690		538			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC				1FE	13,453,875	110.4620	13,807,775	12,500,000	13,376,011		(77,864)			3.800	2.898	MN	60,694	464,444	01/31/2012	11/15/2021
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	129.7640	4,347,084	3,350,000	3,301,626		3,072			8.190	8.409	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	129.9960	6,499,790	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
549271-AE-4	LUBRIZOL				1FE	18,760,260	108.3960	19,511,334	18,000,000	18,165,749		(88,892)			5.500	4.943	AO	247,500	990,000	02/08/2005	10/01/2014
549271-AG-9	LUBRIZOL				1FE	52,571,175	139.5340	57,195,028	40,990,000	49,467,692		(1,169,829)			8.875	4.902	FA	1,515,776	3,637,863	03/24/2010	02/01/2019
552953-BZ-3	MGM RESORTS INTL 144A				4FE	800,000	102.1250	817,000	800,000	800,000					6.750	6.750	AO	15,300		09/14/2012	10/01/2020
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				2FE	5,201,500	131.1330	6,556,670	5,000,000	5,172,121		(4,432)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AD-8	MARATHON OIL CORP				2FE	8,480,103	120.1950	8,714,167	7,250,000	8,260,297		(196,396)			6.000	2.841	AO	108,750	435,000	11/28/2011	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	19,769,716	120.9480	22,617,276	18,700,000	19,676,841		(171,822)			5.900	4.698	MS	324,861	1,103,300	01/23/2012	03/15/2018
565849-AH-9	MARATHON OIL CORP				2FE	35,393,596	124.6810	43,451,189	34,850,000	35,229,016		(47,642)			7.500	7.277	FA	987,417	2,613,750	04/03/2009	02/15/2019
565849-AK-2	MARATHON OIL CORP			1	2FE	1,995,140	100.6200	2,012,392	2,000,000	1,995,213		73			2.800	2.828	MN	9,644		10/24/2012	11/01/2022
570506-AH-8	MARKWEST ENERGY PART/FIN SERIES B			1	3FE	977,152	106.2500	1,046,563	985,000	980,009		714			8.750	8.872	AO	18,195	86,188	09/03/2008	04/15/2018
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	1,220,000	109.0000	1,329,800	1,220,000	1,220,000					6.250	6.250	JD	3,389	85,146	10/25/2011	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	1,465,422	108.5000	1,605,800	1,480,000	1,465,836		414			5.500	5.625	FA	31,882		08/06/2012	02/15/2023
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	126.8930	27,916,394	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
57169*-AR-8	MARS INC				1	7,500,000	105.8740	7,940,520	7,500,000	7,500,000					3.340	3.340	AO	55,667		09/19/2012	10/11/2022
571900-AZ-2	MARRIOTT INTERNATIONAL				2FE	35,378,318	111.2440	36,488,163	32,800,000	34,212,098		(456,647)			5.810	4.194	MN	269,971	1,905,680	05/06/2010	11/10/2015
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	27,047,491	117.2990	29,091,275	24,801,000	26,654,706		(245,434)			6.375	4.460	JD	70,270	1,365,908	07/27/2012	06/15/2017
571903-AH-6	MARRIOTT INTERNATIONAL BASIC				2FE	1,032,405	100.5380	1,105,913	1,100,000	1,097,928		16,507			5.625	7.221	FA	23,375	61,875	07/09/2008	02/15/2013
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	1,018,850	102.9210	1,029,205	1,000,000	1,017,904		(946)			3.000	2.671	MS	10,000	15,333	08/27/2012	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL			1	2FE	1,995,920	100.0300	2,000,592	2,000,000	1,996,031		111			3.250	3.274	MS	20,042		09/05/2012	09/15/2022
574599-BH-8	MASCO CORP				3FE	797,600	110.8490	886,794	800,000	797,751		151			5.950	5.990	MS	14,016	24,197	03/06/2012	03/15/2022
574754-AE-7	MASHANTUCKET WSTRN PQT TRIBE SERIES 144A			1	6	651,656	6.0000	297,900	4,965,000	297,900	74,475				8.500	64.961	MN			05/13/2008	11/15/2015
576323-AF-6	MASTEC INC			1	4FE	1,584,086	102.7500	1,685,100	1,640,000	1,608,324		5,950			7.625	8.172	FA	52,104	125,050	02/28/2008	02/01/2017
577081-AT-9	MATTEL INC				2FE	9,681,370	107.8570	10,299,303	9,549,000	9,663,161		(12,332)			4.350	4.167	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AV-4	MATTEL INC				2FE	7,555,909	104.0240	7,728,983	7,430,000	7,534,794		(21,115)			2.500	2.115	MN	30,958	182,138	03/21/2012	11/01/2016
577778-AT-0	MAY DEPT STORES CO DEB			2	2FE	390,579	128.9430	454,846	352,750	372,067		(1,770)			9.500	7.890	AO	7,075	33,511	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	118.5420	5,927,110	5,000,000	5,643,209		(118,988)			5.750	2.940	JD	12,778	287,500	10/18/2010	12/15/2017
579780-AH-0	MCCORMICK & CO			1	1FE	22,030,860	109.1970	21,653,765	19,830,000	21,903,065		(127,796)			3.900	2.496	JJ	356,610	386,685	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN				1FE	9,999,200	120.6180	12,061,790	10,000,000	9,999,546		75			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				1FE	8,455,530	116.4890	9,319,144	8,000,000	8,348,001		(51,603)			5.000	4.160	FA	166,667	400,000	11/09/2010	02/01/2019
581557-AV-7	MCKESSON CORP				1FE	11,752,975	118.1390	13,585,939	11,500,000	11,714,481		(45,265)			5.700	5.170	MS	218,500	655,500	01/25/2012	03/01/2017
581557-AW-5	MCKESSON CORP				1FE	2,067,440	106.4380	2,128,760	2,000,000	2,016,921		(14,220)			6.500	5.710	FA	49,111	130,000	02/23/2009	02/15/2014
581557-AX-3	MCKESSON CORP				1FE	18,162,287	130.2000	21,515,550	16,525,000	17,823,031		(181,837)			7.500	5.901	FA	468,208	1,239,375	06/10/2011	02/15/2019
581550-AD-5	MCKESSON CORP				1FE	4,984,650	116.1460	5,807,290	5,000,000	4,986,965		1,280			4.750	4.789	MS	79,167	237,500	02/23/2011	03/01/2021
584045-AC-2	MEDASSETS INC			1	4FE	1,922,443	108.5000	2,088,625	1,925,000	1,922,787		285			8.000	8.025	MN	19,678	154,000	11/11/2011	11/15/2018
585055-AM-8	MEDTRONIC INC				1FE	2,797,541	100.3130	2,733,516	2,725,000	2,735,294		(36,035)			1.625	0.301	AO	9,348	44,281	08/31/2011	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	Stated Contractual Maturity Date
585515-AD-1	MELLON FUNDING CORP NTS				1FE	2,937,960	107.4910	3,224,727	3,000,000	2,980,600		9,386			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	135.7350	1,357,345	1,000,000	1,036,420		(1,822)			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	138.4320	1,637,653	1,183,000	1,287,587		(4,323)			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	130.3540	3,310,979	2,540,000	2,660,733		(4,653)			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	120.3650	13,661,428	11,350,000	11,711,004		(47,014)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
59001A-AQ-5	MERITAGE HOMES CORP				4FE	805,000	108.7500	875,438	805,000	805,000					7.000	7.000	AO	14,088	26,766	08/06/2012	04/01/2022
59001K-AA-8	MERITOR INC 144A			1	4FE	1,800,000	91.6880	1,833,750	2,000,000	1,800,480		480			7.875	9.199	MS	11,813		11/29/2012	03/01/2026
59018Y-RZ-6	MERRILL LYNCH & CO NTS SERIES B				1FE	4,985,900	109.4850	5,474,260	5,000,000	4,995,968		1,334			5.300	5.332	MS	66,986	265,000	09/23/2003	09/30/2015
59022C-AJ-2	MERRILL LYNCH & CO				2FE	29,703,700	109.1550	32,746,500	30,000,000	29,729,022		4,798			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	106.2500	1,248,438	1,175,000	1,175,000					6.625	6.625	MN	9,947	84,910	11/05/2010	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES				1FE	10,735,432	136.7370	14,630,880	10,700,000	10,720,381		(1,604)			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	116.9180	3,507,552	3,000,000	2,906,696		2,341			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	132.8210	9,961,545	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
59870X-AA-8	MICRON FINANCE SUB LLC/MC SERIES 144A			1	4FE	1,100,000	102.5000	1,127,500	1,100,000	1,100,000					8.375	8.375	MN	11,772	49,901	04/20/2012	05/15/2019
600388-AB-8	MILLER BREWING CO NOTES SERIES 144A				2FE	3,727,044	102.8170	3,670,556	3,570,000	3,582,582		(19,475)			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	150.7180	7,535,915	5,000,000	5,018,026		(1,367)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
608753-AC-3	MOLYCORP INC SERIES 144A			1	5FE	1,200,000	93.0000	1,116,000	1,200,000	1,200,000					10.000	10.000	JD	10,000	62,000	05/18/2012	06/01/2020
617446-HD-4	MORGAN STANLEY NOTES				1FE	2,210,980	125.8090	2,516,172	2,000,000	2,177,741		(4,581)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
61748A-AE-6	MORGAN STANLEY SUB NTS				2FE	7,930,320	103.5480	8,283,800	8,000,000	7,989,394		8,077			4.750	4.861	AO	95,000	380,000	03/23/2004	04/01/2014
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A			2	2	4,900,000	99.1810	4,859,869	4,900,000	4,900,000					6.900	6.902	MS	112,700	338,100	03/26/2008	03/01/2018
624758-AB-4	MUELLER WATER PRODUCTS BASIC			1	5FE	2,189,613	103.2500	2,555,438	2,475,000	2,307,287		29,541			7.375	9.281	JD	15,211	182,531	06/04/2008	06/01/2017
62704P-AA-1	MURRAY ENERGY CORP SERIES 144A			1	4FE	4,533,750	97.0000	4,171,000	4,300,000	4,438,019		(62,661)			10.250	8.431	JD	19,589	440,750	06/27/2011	10/15/2015
628931-AB-3	NBD BANK NA MICHIGAN SUB DEBS				1FE	5,430,660	138.6250	5,545,004	4,000,000	4,984,078		(58,163)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
629377-BJ-0	NRG ENERGY INC AI			1	3FE	1,175,000	112.0000	1,316,000	1,175,000	1,175,000					8.250	8.250	MS	32,313	96,938	04/18/2011	09/01/2020
629377-BR-2	NRG ENERGY INC			1	3FE	4,378,252	107.0000	4,734,750	4,425,000	4,382,882		4,631			7.625	7.817	MN	43,113	337,406	02/21/2012	05/15/2019
629527-AU-6	NABISCO INC DEBS				2FE	4,211,780	115.9690	4,058,912	3,500,000	3,674,540		(65,332)			7.550	5.347	JD	11,744	264,250	10/04/2002	06/15/2015
631005-BB-0	NARRAGANSETT EL SERIES 144A				1FE	25,008,800	111.6050	27,901,300	25,000,000	25,006,693		(772)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				2FE	4,465,189	124.7580	5,963,437	4,780,000	4,626,924		18,164			6.875	7.517	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	124.9830	6,249,150	5,000,000	4,928,622		4,508			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
63934E-AM-0	NAVISTAR INTL CORP			1	5FE	3,496,638	96.5000	3,522,250	3,650,000	3,503,135		6,498			8.250	8.916	MN	50,188	150,563	06/12/2012	11/01/2021
63946B-AB-6	NBCUNIVERSAL MEDIA LLC				2FE	7,487,404	106.3820	7,978,613	7,500,000	7,492,071		3,210			3.650	3.698	AO	46,385	273,750	08/19/2011	04/30/2015
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				2FE	41,442,327	118.5460	49,196,383	41,500,000	41,452,648		5,202			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT				6*	0	0.0000		500,000						8.375	0.000	FA			05/04/2010	08/01/2015
64128X-AA-8	NEUBERGER BERMAN GROUP SERIES144A			1	3FE	500,000	104.7500	523,750	500,000	500,000					5.625	5.625	MS	8,281	13,984	03/12/2012	03/15/2020
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A			1	3FE	1,250,000	106.0000	1,325,000	1,250,000	1,250,000					5.875	5.875	MS	21,623	36,515	03/12/2012	03/15/2022
641423-BK-3	NEVADA POWER CO BASIC				2FE	807,964	110.1060	880,847	800,000	802,134		(961)			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	104.0160	20,803,100	20,000,000	18,980,962		18,838			7.000	7.481	JD	116,667	1,400,000	06/23/1994	12/01/2033
652478-AH-1	NEWS AMERICA HOLDINGS SR DEB				2FE	11,726,400	100.6170	10,061,690	10,000,000	10,015,331		(177,699)			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	125.9410	2,203,966	1,750,000	1,924,457		(10,506)			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	141.3390	11,801,823	8,350,000	7,650,167		3,393			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	127.2850	13,364,925	10,500,000	10,290,624		16			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	125.8930	1,258,929	1,000,000	1,018,774		(2,806)			7.250	6.827	MN	8,660	72,500	02/17/1999	05/18/2018
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP			1	4FE	465,000	94.5000	439,425	465,000	465,000					8.375	8.375	MS	12,981	19,472	06/13/2012	03/01/2018
653522-DQ-2	NIAGARA MOHAWK PWR CORP SERIES 144A				1FE	2,000,000	104.5790	2,091,578	2,000,000	2,000,000					3.553	3.553	AO	17,765	71,060	09/21/2009	10/01/2014
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	120.7050	6,005,064	4,975,000	4,992,461		(1,224)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	11,121,570	117.5100	14,394,951	12,250,000	11,520,410		71,325			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
65543A-AB-0	NORANDA ALUMINUM ACQ				5FE	801	94.0000	1,260	1,341	922		43			4.524	12.312	MN	8	63	06/12/2008	05/15/2015
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				1FE	22,787,262	131.6720	27,856,444	21,156,000	22,435,348		(49,219)			6.950	6.324	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	NORDSTROM INC				1FE	49,601,918	121.2350	52,888,943	43,625,000	47,794,786		(730,852)			6.250	4.128	JJ	1,257,248	2,726,563	08/18/2010	01/15/2018
655664-AN-0	NORDSTROM INC BASIC				1FE	20,692,600	116.0960	23,219,100	20,000,000	20,558,568		(63,668)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	822,686	140.7260	1,093,439	777,000	813,654		(1,420)			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	156.3650	45,205,208	28,910,000	29,660,760		(45)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORP BASIC				2FE	26,107,475	123.1850	34,766,503	28,223,000	26,531,527		51,277			5.640	6.204	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	9,047,520	121.8930	9,751,408	8,000,000	8,785,950		(104,245)			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	142.3230	3,714,641	2,610,000	2,992,535		(37,816)			9.750	7.173	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	153.8820	29,453,091	19,140,000	19,378,324		(1,919)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	123.3060	863,141	700,000	697,707		147			5.800	5.841	JD	3,383	41,475	12/04/2003	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665859-AL-8	NORTHERN TRUST CORP				1FE	2,468,337	107.8580	2,480,741	2,300,000	2,461,770		(6,567)			3.450	2.458	MN	12,564	39,675	08/21/2012	11/04/2020
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	123.8160	15,569,862	12,575,000	14,584,557		(319,769)			6.500	3.357	FA	308,786	817,375	12/06/2010	08/15/2018
666807-AP-7	NORTHROP-GRUMMAN CORP DEBS				2FE	5,789,160	118.3160	7,098,930	6,000,000	5,938,714		16,402			7.750	8.123	MS	155,000	465,000	06/06/2000	03/01/2016
666807-AQ-5	NORTHROP-GRUMMAN CORP DEBS				2FE	27,103,000	140.6600	35,164,950	25,000,000	26,482,185		(67,134)			7.875	7.168	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP-GRUMMAN CORP				2FE	33,817,997	116.7230	37,468,051	32,100,000	33,431,597		(171,821)			5.050	4.318	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BB-7	NORTHROP-GRUMMAN CORP				2FE	11,458,787	104.6160	11,628,102	11,115,000	11,242,344		(77,414)			3.700	2.954	FA	171,356	411,255	02/10/2010	08/01/2014
666807-BE-1	NORTHROP-GRUMMAN CORP				2FE	18,223,600	106.6360	21,327,140	20,000,000	18,496,926		148,007			3.500	4.611	MS	206,111	700,000	02/09/2011	03/15/2021
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	131.3170	5,252,676	4,000,000	3,989,098		501			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
667748-AM-9	NORTHWEST PIPELINE CORP				2FE	511,250	118.3280	591,638	500,000	504,877		(1,218)			7.000	6.679	JD	1,556	35,000	10/10/2006	06/15/2016
67019E-AB-3	NSTAR				2FE	4,958,350	113.5850	5,679,255	5,000,000	4,969,393		3,713			4.500	4.605	MN	28,750	225,000	11/12/2009	11/15/2019
67021B-AE-9	NII CAPITAL CORP			1	4FE	825,000	75.7500	624,938	825,000	825,000					7.625	7.625	AO	15,727	62,906	03/24/2011	04/01/2021
674215-AE-8	OASIS PETROLEUM INC			1	4FE	2,145,000	107.2500	2,300,513	2,145,000	2,145,000					6.875	6.875	JJ	73,325		06/27/2012	01/15/2023
674599-CC-7	OCCIDENTAL PETROLEUM CO			1	1FE	6,866,510	106.3690	7,445,802	7,000,000	6,881,410		10,948			3.125	3.342	FA	82,639	216,927	08/15/2011	02/15/2022
678026-AD-7	OIL STATES INTL INC			1	3FE	7,000,000	106.5000	7,455,000	7,000,000	7,000,000					6.500	6.500	JD	37,917	455,000	10/19/2011	06/01/2019
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			2	1FE	13,333,333	122.4540	16,327,200	13,333,333	13,333,333					6.210	6.210	JD	69,000	828,000	12/12/2002	12/01/2028
681904-AL-2	OMNICARE INC BASIC			1	4FE	1,280,570	99.7500	1,880,288	1,885,000	1,585,252		84,174			3.250	9.557	JD	2,723	61,263	07/23/2009	12/15/2035
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT				1	5,746,834	115.2050	6,620,657	5,746,834	5,746,834					5.980	5.980	JAJO	71,596	348,778	06/03/2009	07/16/2016
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				2FE	25,529,900	127.0990	31,774,750	25,000,000	25,343,291		(24,761)			7.000	6.803	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				2FE	16,584,414	127.1460	19,020,967	14,960,000	16,315,126		(35,819)			7.000	6.189	MN	174,533	1,047,200	01/15/2004	05/01/2032
684181-AA-8	ORANGE COGEN. FUND CORP SR SEC SERIES 144A			2	2FE	3,105,200	109.0350	3,385,755	3,105,200	3,105,200					8.175	8.259	MJSD	11,282	253,850	03/21/1997	03/15/2022
69073T-AQ-6	OWENS-BROCKWAY SERIES 144A				3FE	1,051,403	98.9380	1,038,844	1,050,000	1,049,804		(82)			3.000	2.999	JD	2,625	31,500	09/13/2011	06/01/2015
69320D-AA-7	PC FINANCIAL PARTNERSHIP BASIC				2FE	10,980,750	107.5700	11,832,645	11,000,000	10,995,731		2,128			5.000	5.022	MN	70,278	550,000	02/24/2005	11/15/2014
69327R-AA-9	PDC ENERGY INC 144A			1	4FE	1,400,000	102.5000	1,435,000	1,400,000	1,400,000					7.750	7.750	AO	26,522		09/28/2012	10/15/2022
693304-AG-2	PECO ENERGY CO FMB				1FE	964,050	125.0270	1,250,271	1,000,000	968,906		692			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	120.3400	10,228,900	8,500,000	8,978,051		(81,657)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693320-AN-3	PHH CORP				3FE	4,273,941	111.8130	4,919,750	4,400,000	4,321,524		41,999			4.000	5.092	MS	58,667	161,500	09/07/2012	09/01/2014
69349H-AB-3	PNM RESOURCES INC BASIC				3FE	1,757,875	114.1250	2,002,894	1,755,000	1,756,330		(482)			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	138.1480	6,907,405	5,000,000	4,928,284		5,523			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	117.2110	5,860,570	5,000,000	4,859,643		23,298			6.875	7.580	MN	57,292	343,750	07/19/2001	11/01/2017
693506-BA-4	PPG INDUSTRIES				2FE	20,282,152	101.0360	20,345,639	20,137,000	20,144,927		(38,419)			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	124.1600	61,633,223	49,640,000	52,058,707		(411,655)			6.650	5.528	MS	971,979	3,301,060	10/18/2010	03/15/2018
693506-BG-1	PPG INDUSTRIES INC				2FE	6,023,870	99.0270	5,941,602	6,000,000	6,023,030		(840)			2.700	2.654	FA	66,600		07/31/2012	08/15/2022
693627-AJ-0	PSI ENERGY INC FMB				1FE	5,563,400	138.8080	6,940,420	5,000,000	5,352,686		(26,134)			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	146.4180	8,785,068	6,000,000	5,968,400		620			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	132.7150	6,635,740	5,000,000	4,996,816		220			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	2,661,657	105.2320	2,816,008	2,676,000	2,672,327		1,046			8.000	8.052	JD	595	188,926	04/13/1993	12/30/2015
69366A-AF-7	PSS WORLD MEDICAL INC			1	3FE	1,175,000	118.0000	1,386,500	1,175,000	1,175,000					6.375	6.375	MS	24,969	38,910	07/30/2012	03/01/2022
694032-AT-0	PACIFIC BELL DEBENTURES				1FE	28,136,315	133.6850	38,100,311	28,500,000	28,246,678		10,373			7.125	7.228	MS	597,906	2,030,625	10/20/1993	03/15/2026
694032-AV-5	PACIFIC BELL DEBS			1	1FE	15,659,538	104.2500	18,045,675	17,310,000	15,756,668		11,202			7.375	8.178	JJ	588,660	1,276,613	06/07/2000	07/15/2043
694032-AX-1	PACIFIC BELL DEBS			1	1FE	12,073,600	104.7960	14,671,426	14,000,000	12,358,114		27,612			6.625	7.742	AO	195,806	927,500	07/08/1994	10/15/2034
694308-GE-1	PACIFIC GAS & ELEC FMB				1FE	7,652,310	128.8400	10,307,224	8,000,000	7,696,633		6,523			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	148.2640	26,687,574	18,000,000	18,324,939		(8,172)			7.700	7.517	MN	177,100	1,386,000	04/18/2002	11/15/2031
695114-BY-3	PACIFICORP BASIC				1FE	6,974,520	106.4000	7,447,965	7,000,000	6,994,941		2,925			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	141.3800	7,069,015	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	141.3800	5,655,212	4,000,000	4,038,277		(2,363)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
695160-AA-9	PACKAGING DYNAMICS CORP SERIES 144A			1	4FE	1,315,594	104.5000	1,348,050	1,290,000	1,304,322		(6,090)			8.750	8.159	FA	47,031	112,875	01/27/2011	02/01/2016
695459-AD-9	PAETEC HOLDING CORP				3FE	3,135,000	107.2500	3,217,500	3,000,000	3,099,795		(17,809)			8.875	7.980	JD	740	266,250	11/29/2010	06/30/2017
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C				1FE	2,062,678	116.1330	1,974,256	1,700,000	1,844,971		(30,698)			7.810	5.467	MS	44,257	132,770	04/28/2004	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SERIES C				1FE	1,606,731	116.6870	1,586,949	1,360,000	1,468,944		(19,433)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				2FE	17,593,802	113.0770	19,336,133	17,100,000	17,492,418		(44,260)			5.000	4.627	JD	38,000	855,000	08/30/2010	06/15/2020
70109H-AH-8	PARKER - HANNIFIN CORP				1FE	19,858,579	119.8870	21,094,100	17,595,000	19,295,153		(283,576)			5.500	3.508	MN	123,654	967,725	02/23/2011	05/15/2018
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	30,973,525	105.9960	31,268,820	29,500,000	30,934,524		(39,001)			3.443	2.796	JJ	507,843		09/28/2012	07/01/2021
703428-AE-8	PATTERSON COMPANIES INC PRIVATE PLACEMENT				1	18,750,000	104.0100	19,501,838	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
705322-AD-7	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	20,000,000	127.2840	25,456,800	20,000,000	20,000,000					8.550	8.552	MN	218,500	1,710,000	01/21/1993	11/15/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	15,000,000	114.4940	17,174,100	15,000,000	15,000,000					5.952	5.951	MN	114,080	892,800	10/10/2002	11/15/2022
707882-AC-0	PENN VIRGINIA CORP			1	4FE	1,843,000	95.5000	1,814,500	1,900,000	1,851,871		5,756			7.250	7.767	AO	29,081	137,750	06/23/2011	04/15/2019
70788A-AA-6	PENN VIRGINIA RESOURCE			1	4FE	298,625	106.0000	318,000	300,000	298,984		147			8.250	8.330	AO	5,225	24,750	07/01/2010	04/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70788T-AA-5	PENN VIRGINIA RESOURCE SERIES 144A			1	4FE	1,650,000	107.7500	1,777,875	1,650,000	1,650,000					8.375	8.375	JD	11,516	74,468	05/11/2012	06/01/2020
708160-BL-9	J C PENNEY CO INC BNDS				4FE	2,186,250	78.5000	2,355,000	3,000,000	2,184,329		(3,806)	331,025		7.625	9.077	MS	76,250	228,750	02/20/1997	03/01/2097
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	130.0360	13,003,620	10,000,000	11,418,782		(36,362)			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	115.4440	34,633,170	30,000,000	29,893,049		21,363			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	123.3180	13,040,826	10,575,000	9,713,149		17,557			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	134.9450	15,735,948	11,661,000	12,247,062		(80,570)			7.900	6.833	MN	153,537	921,219	11/21/2008	11/01/2018
714290-B@-1	PERRIGO COMPANY PRIVATE PLACEMENT				2	8,000,000	119.5830	9,566,640	8,000,000	8,000,000					5.450	5.450	AO	73,878	436,000	04/09/2010	04/30/2020
716495-AH-9	PETROHAWK ENERGY CORP			1	2FE	340,900	106.5000	394,050	370,000	358,466		6,210			10.500	12.737	FA	16,188	38,850	10/22/2009	08/01/2014
716495-AN-6	PETROHAWK ENERGY CORP			1	2FE	2,485,000	113.8700	2,829,660	2,485,000	2,485,000					6.250	6.250	JD	12,943	155,313	09/20/2011	06/01/2019
716747-AA-8	PETROPOWER I FUNDING TRUST SERIES 144A			1	2FE	64,114	101.6090	65,146	64,114	64,114					7.360	7.360	FA	1,783	4,719	02/09/1996	02/15/2014
717081-DB-6	PFIZER INC				1FE	14,984,850	126.3980	18,959,640	15,000,000	14,989,303		1,378			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	133.8570	5,876,331	4,390,000	4,876,489		(18,670)			6.600	5.543	JD	24,145	300,715	02/20/2004	12/01/2028
72018Q-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	142.5030	19,950,434	14,000,000	14,274,839		(14,207)			8.450	8.182	JJ	591,500	1,183,000	08/02/1995	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	133.7530	9,362,724	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	135.5540	6,777,685	5,000,000	5,144,095		(5,949)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
72147K-AB-4	PILGRIM'S PRIDE CORP			1	5FE	2,385,152	101.3750	2,468,481	2,435,000	2,390,899		5,498			7.875	8.265	JD	8,523	191,756	12/15/2011	12/15/2018
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				2FE	7,660,060	127.4350	8,920,422	7,000,000	7,518,704		(20,193)			7.200	6.422	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AE-7	PIONEER NATURAL RESOURCES SR NTS				2FE	4,089,340	113.3890	4,648,949	4,100,000	4,096,054		976			5.875	5.906	JJ	111,070	240,875	07/15/2004	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCES				2FE	3,996,120	121.6590	4,866,344	4,000,000	3,997,887		319			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
725143-AA-9	PITTSBURGH GLASS WORKS SERIES 144A			1	4FE	450,000	92.0000	414,000	450,000	450,000					8.500	8.500	AO	8,075	38,250	04/08/2011	04/15/2016
726505-AK-6	PLAINS EXPLORATION & PROD			1	4FE	500,000	110.1250	550,625	500,000	500,000					6.625	6.625	MN	5,521	33,125	03/24/2011	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PROD			1	4FE	2,325,500	109.0000	2,561,500	2,350,000	2,327,232		1,732			6.125	6.308	JD	6,397	91,160	06/06/2012	06/15/2019
727610-AE-7	PLASTIPAK HOLDINGS INC SERIES 144A			1	4FE	469,147	114.2500	548,400	480,000	471,689		818			10.625	11.000	FA	19,267	51,000	07/23/2009	08/15/2019
730481-AF-5	J.B. POINDEXTER & CO 144A			1	4FE	1,358,500	103.3750	1,395,563	1,350,000	1,358,302		(198)			9.000	8.883	AO	30,375	60,413	08/15/2012	04/01/2022
731745-AL-9	POLYMER GROUP INC				4FE	650,000	107.2500	697,125	650,000	650,000					7.750	7.750	FA	20,990	50,375	01/19/2012	02/01/2019
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	142.8840	7,144,220	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			2	2	4,219,462	112.5130	4,747,444	4,219,462	4,219,462					5.900	5.943	MJSD	692	248,948	03/18/2003	12/31/2018
737446-AA-2	POST HOLDINGS INC 144A			1	4FE	530,000	109.5630	547,813	500,000	529,438		(562)			7.375	6.334	FA	13,931		10/22/2012	02/15/2022
73763H-AS-5	POTLATCH CORP MTN				3FE	5,000,000	108.3750	5,418,750	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	107.3750	5,368,750	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	116.9340	21,387,247	18,290,000	19,475,578		(258,661)			5.200	3.523	MS	280,040	951,080	09/29/2010	03/15/2017
74005P-AU-8	PRAXAIR INC				1FE	15,215,203	115.7830	15,862,203	13,700,000	15,014,602		(178,507)			4.500	2.890	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	3,362,483	112.8000	3,361,446	2,980,000	3,361,551		(932)			4.050	2.326	MS	35,537		12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	11,527,070	104.8570	12,058,532	11,500,000	11,530,363		1,249			3.000	2.963	MS	115,000	303,750	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			1	1FE	10,164,864	100.5090	10,352,417	10,300,000	10,171,918		7,054			2.450	2.604	FA	95,332	132,484	06/07/2012	02/15/2022
74139E-AC-2	PRETIUM PGK LLC/FIN INC			1	5FE	2,000,000	103.1250	2,062,500	2,000,000	2,000,000					11.500	11.500	AO	57,500	230,000	12/12/2011	04/01/2016
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	29,277,560	131.3610	32,709,012	24,900,094	27,491,520		(302,043)			9.360	6.568	JJ	1,165,324	2,330,649	11/24/2008	01/01/2021
74308T-AB-6	PRODUCTION RES GROUP			1	5FE	516,829	73.0000	365,000	500,000	514,947		(1,882)			8.875	8.044	MN	7,396	22,188	05/02/2012	05/01/2019
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	136.6120	27,322,300	20,000,000	23,263,737		(94,979)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
74340X-AL-5	PROLOGIS LP				2FE	4,669,636	117.1260	5,709,907	4,875,000	4,713,782		28,318			7.625	8.525	JJ	185,859	371,719	06/03/2011	07/01/2017
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	118.5960	31,427,887	26,500,000	24,014,972		138,480			6.750	8.061	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	134.4440	13,444,420	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	146.6580	14,665,780	10,000,000	10,093,368		(7,256)			9.250	9.088	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	144.3380	11,012,951	7,630,000	7,844,769		(16,691)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SER A				1FE	11,052,500	133.7220	14,709,398	11,000,000	11,041,161		(1,506)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SERIES A				1FE	5,018,000	122.8160	6,140,810	5,000,000	5,008,812		(1,200)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
748356-AA-0	QUESTAR CORP				1FE	2,994,930	104.9300	3,147,891	3,000,000	2,996,924		942			2.750	2.785	FA	34,375	82,500	12/07/2010	02/01/2016
74837R-AC-8	QUICKSILVER RESOURCES IN			1	5FE	1,220,000	80.0000	1,220,000	1,525,000	1,220,000		15,944	303,317		7.125	7.450	AO	27,164	108,656	06/01/2006	04/01/2016
74842@-AA-3	QUIKRETE HOLDING PRIVATE PLACEMENT				2	10,000,000	110.9210	11,092,110	10,000,000	10,000,000					5.830	5.830	JD	25,911	593,000	11/04/2009	12/15/2019
74843#-AA-0	QUIKRETE COS				2	13,200,000	102.9270	13,586,417	13,200,000	13,200,000					3.820	3.820	MN	43,421		11/02/2012	11/30/2022
74913G-AW-5	QWEST CORP				2FE	930,319	119.6480	1,196,484	1,000,000	958,431		10,107			8.375	9.870	MN	13,958	83,750	12/18/2009	05/01/2016
74955D-AB-7	AEP GENERATING CO			2	2FE	1,993,401	120.7060	2,488,860	2,061,919	2,017,457		2,503			9.820	10.170	JD	13,499	202,480	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	8,054,543	118.5190	9,728,921	8,208,744	8,108,240		5,631			9.810	10.006	JD	53,685	805,278	08/28/1990	12/07/2022
74955E-AB-5	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	5,119,364	120.7060	6,076,956	5,034,510	5,088,918		(3,162)			9.820	9.648	JD	32,959	494,389	06/27/1991	12/07/2022
74973W-AA-5	RTI INTERNATIONAL METALS INC				4	2,041,441	108.5630	2,171,250	2,000,000	2,032,779		(7,179)			3.000	2.411	JD	5,000	52,875	10/31/2012	12/01/2015
749951-AA-7	RADIO SYSTEMS CORP 144A			1	4FE	1,810,000	104.2500	1,855,650	1,780,000	1,809,403		(597)			8.375	8.012	MN	28,159		11/01/2012	11/01/2019
751028-AA-9	RALCORP HOLDINGS CORP SERIES 144A			1	2	13,748,700	119.6420	16,749,824	14,000,000	13,829,512		23,561			7.290	7.560	FA	385,560	1,055,600	04/28/2009	08/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
751028-D#-5	RALCORP HOLDINGS PRIVATE PLACEMENT				2	10,650,000	125.1530	13,328,816	10,650,000	10,650,000					7.450	7.450	MN	72,731	820,050	04/23/2009	05/28/2019
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	135.9770	27,195,440	20,000,000	22,369,227		(120,796)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AF-8	RAYTHEON COMPANY DEB				1FE	15,149,168	139.1530	16,545,268	11,890,000	14,932,658		(141,417)			7.200	4.752	FA	323,408	856,080	06/07/2011	08/15/2027
755111-AU-5	RAYTHEON COMPANY DEBS				1FE	1,079,770	125.4840	1,254,844	1,000,000	1,049,037		(6,813)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	114.4460	10,528,995	9,200,000	9,697,145		(60,396)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	55,274,923	106.3900	61,684,922	57,980,000	55,731,840		242,634			3.125	3.699	AO	382,507	1,811,875	06/02/2011	10/15/2020
756109-AE-4	REALTY INCOME CORP NTS				2FE	4,975,450	100.9350	5,046,730	5,000,000	4,999,372		3,045			5.375	5.439	MS	79,132	268,750	03/05/2003	03/15/2013
758202-AF-2	REED ELSEVIER CAPITAL				2FE	29,923,200	107.0820	32,124,660	30,000,000	29,981,524		16,472			7.750	7.813	JJ	1,072,083	2,325,000	01/13/2009	01/15/2014
758200-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	127.7020	12,770,200	10,000,000	10,763,310		(38,996)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
758766-AE-9	REGAL ENTERTAINMENT GRP			1	4FE	2,100,450	111.5000	2,241,150	2,010,000	2,073,234		(14,491)			9.125	8.105	FA	69,289	183,413	02/10/2011	08/15/2018
761735-AL-3	REYNOLDS GRP ISS/REYNOLD			1	5FE	850,000	104.0000	884,000	850,000	850,000					9.000	9.000	AO	16,150	40,103	07/24/2012	04/15/2019
764165-AB-2	RICHLAND TOWERS FD/MGMT SERIES 144A				3FE	350,000	102.5490	358,920	350,000	350,000					7.870	7.870	MON	1,224	27,545	03/17/2011	03/15/2016
771196-AQ-5	ROCHE HLDGS INC SERIES 144A				1FE	26,855,602	105.0460	28,416,936	27,052,000	27,002,031		40,783			5.000	5.166	MS	450,867	1,352,600	02/18/2009	03/01/2014
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	37,993,208	124.4790	48,049,010	38,600,000	38,184,492		53,955			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	102.8450	17,108,316	16,635,000	10,146,283		428			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	135.0330	8,858,171	6,560,000	7,799,465		(42,846)			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	127.8110	18,337,044	14,347,000	14,026,044		14,220			6.950	7.216	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JK-6	RYDER SYSTEM INC				2FE	11,894,750	113.2630	13,591,512	12,000,000	11,951,640		10,910			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	105.1990	24,195,862	23,000,000	23,304,953		(252,009)			5.850	4.662	MS	448,500	1,345,500	02/23/2010	03/01/2014
78355H-JM-2	RYDER SYSTEM INC MTN				2FE	8,667,296	100.7600	8,463,798	8,400,000	8,413,585		(81,976)			6.000	4.984	MS	168,000	504,000	10/02/2009	03/01/2013
78355H-JR-1	RYDER SYSTEM INC Domestic MTN				2FE	12,256,940	106.4500	12,774,000	12,000,000	12,199,653		(42,347)			3.500	3.089	JD	35,000	420,000	08/12/2011	06/01/2017
78355H-JT-7	RYDER SYSTEM INC MTN				2FE	2,840,460	101.9840	2,855,555	2,800,000	2,838,956		(1,504)			2.500	2.213	MS	25,083		10/10/2012	03/01/2018
78412F-AP-9	SESI LLC			1	3FE	3,125,000	111.2500	3,476,563	3,125,000	3,125,000					7.125	7.125	JD	9,896	111,328	08/22/2012	12/15/2021
78454L-AB-6	SM ENERGY CO			1	4FE	600,000	105.5000	633,000	600,000	600,000					6.625	6.625	FA	15,017	39,750	01/11/2012	02/15/2019
78454L-AF-7	SM ENERGY CO			1	4FE	1,510,000	107.0000	1,615,700	1,510,000	1,510,000					6.500	6.500	JJ	49,620		10/29/2012	01/01/2023
78477J-AA-6	STHI HOLDING CORP SERIES 144A			1	4FE	2,000,000	108.2500	2,165,000	2,000,000	2,000,000					8.000	8.000	MS	47,111	160,000	08/11/2011	03/15/2018
78572X-AB-7	SABRA HEALTH/CAPTL CORP			1	4FE	1,922,719	106.6250	1,940,575	1,820,000	1,919,676		(3,043)			8.125	6.486	MN	24,646		11/14/2012	11/01/2018
786514-BA-6	SAFEWAY INC SR UNSEC'D DEBS				2FE	10,750,704	108.1900	10,981,315	10,150,000	10,655,073		(14,249)			7.250	6.766	FA	306,615	735,875	03/22/2005	02/01/2031
786514-BM-0	SAFEWAY INC				2FE	14,806,965	106.3950	15,427,246	14,500,000	14,601,312		(58,441)			5.625	5.170	FA	308,125	815,625	03/13/2009	08/15/2014
786514-BP-3	SAFEWAY INC BASIC				2FE	22,496,310	113.5720	23,850,057	21,000,000	22,067,021		(203,465)			6.350	5.090	FA	503,767	1,333,500	03/10/2011	08/15/2017
786514-BQ-1	SAFEWAY INC				2FE	5,191,150	105.5010	5,275,040	5,000,000	5,050,304		(39,603)			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	107.5880	21,517,660	20,000,000	20,396,030		(50,043)			5.000	4.649	FA	377,778	1,000,000	04/22/2010	08/15/2019
786514-BS-7	SAFEWAY INC BASIC				2FE	20,146,000	100.0230	20,004,520	20,000,000	20,116,591		(12,928)			3.950	3.861	FA	298,444	790,000	08/11/2010	08/15/2020
790849-AF-0	ST JUDE MEDICAL INC				1FE	10,650,500	113.9360	11,393,560	10,000,000	10,533,475		(70,489)			4.875	3.940	JJ	224,792	487,500	05/24/2011	07/15/2019
790849-AH-6	ST JUDE MEDICAL INC				1FE	6,898,981	103.6610	7,023,006	6,775,000	6,867,908		(29,491)			2.500	2.031	JJ	78,101	169,375	12/08/2011	01/15/2016
795770-AN-6	SALTON SEA FUNDING CORP SERIES F			2	2FE	1,809,969	105.5190	1,909,561	1,809,686	1,809,809		(18)			7.475	7.471	MN	11,649	135,274	07/19/2006	11/30/2018
796038-AA-5	SAMSON INVESTMENT COMP 144A			1	4FE	2,420,500	105.7500	2,538,000	2,400,000	2,419,511		(989)			9.750	9.545	FA	88,400	121,550	06/12/2012	02/15/2020
80007P-AJ-8	SANDRIDGE ENERGY INC				4FE	1,041,363	107.7500	1,077,500	1,000,000	1,034,012		(7,352)			9.875	8.689	MN	12,618	98,750	02/06/2012	05/15/2016
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	143.2070	52,893,395	36,935,000	38,337,833		(32,777)			6.500	5.326	JD	200,065	2,400,775	09/16/2004	12/01/2033
806605-AJ-0	SCHERING-PLOUGH BASIC			1	1FE	36,549,650	122.5580	42,895,300	35,000,000	36,068,343		(207,717)			6.000	5.233	MS	618,333	2,100,000	06/23/2010	09/15/2017
80874Y-AG-5	SCIENTIFIC GAMES INTERNA			1	4FE	580,907	111.2500	656,375	590,000	582,954		612			9.250	9.475	JD	2,426	54,575	05/27/2010	06/15/2019
80874Y-AL-4	SCIENTIFIC GAMES INTERNA 144A			1	4FE	3,000,000	103.2500	3,097,500	3,000,000	3,000,000					6.250	6.250	MS	68,229		08/15/2012	09/01/2020
810186-AK-2	SCOTTS MIRACLE-GRO CO/T			1	4FE	4,000,000	109.7500	4,390,000	4,000,000	4,000,000					6.625	6.625	JD	11,778	265,000	03/26/2012	12/15/2020
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	126.8900	13,799,244	10,875,000	10,980,073		(3,874)			7.700	7.589	JD	37,217	837,375	09/17/2002	06/15/2028
817082-AF-7	SENECA GAMING CORP SERIES 144A				4FE	2,650,000	105.5000	2,795,750	2,650,000	2,650,000					8.250	8.250	JD	18,219	218,625	11/29/2010	12/01/2018
81775#-AB-5	SES GLOBAL GTD SR NTS			2	2	6,000,000	110.5610	6,633,660	6,000,000	6,000,000					5.830	5.830	MS	88,422	349,800	07/24/2003	09/30/2015
824348-AN-6	SHERWIN-WILLIAMS CO				1FE	10,551,730	104.6660	10,989,962	10,500,000	10,522,190		(10,875)			3.125	3.013	JD	14,583	328,125	03/15/2010	12/15/2014
82459A-AA-9	SHINGLE SPRINGS TRIBAL GAMING SERIES 144A			1	5FE	189,275	97.5000	326,625	335,000	218,173		28,898			9.375	20.779	JD	1,396	31,406	06/22/2007	06/15/2015
828807-BZ-9	SIMON PROPERTY GROUP L				1FE	21,718,216	121.8110	23,083,222	18,950,000	20,958,715		(327,256)			6.125	3.931	MN	99,948	1,160,688	08/09/2010	05/30/2018
828807-CF-2	SIMON PROPERTY GROUP L			1	1FE	5,498,400	112.4570	5,622,850	5,000,000	5,466,093		(32,307)			4.375	3.041	MS	72,917	109,375	05/11/2012	03/01/2021
828807-CH-8	SIMON PROPERTY GROUP L			1	1FE	7,482,600	105.5190	7,913,895	7,500,000	7,486,491		3,620			2.800	2.847	JJ	88,083	148,167	11/10/2011	01/30/2017
832248-AR-9	SMITHFIELD FOODS INC				3FE	1,280,053	105.9380	1,483,125	1,400,000	1,382,576		33,152			4.000	6.600	JD	156	56,000	08/03/2010	06/30/2013
832248-AV-0	SMITHFIELD FOODS INC			1	4FE	1,990,000	110.5000	2,210,000	2,000,000	1,990,356		356			6.625	6.694	FA	55,208		07/18/2012	08/15/2022
832696-AB-4	JM SMUCKER CO				2FE	17,859,300	106.2480	18,062,126	17,000,000	17,810,401		(48,899)			3.500	2.881	AO	125,611	297,500	06/01/2012	10/15/2021
833034-AE-1	SNAP-ON INC BASIC				1FE	3,879,120	110.9710	4,438,820	4,000,000	3,934,821		13,893			5.500	5.960	JJ	101,444	220,000	07/31/2008	01/15/2017
833034-AH-4	SNAP-ON INC				1FE	19,274,380	121.6650	21,534,617	17,700,000	18,989,766		(116,717)			6.125	5.072	MS	361,375	1,084,125	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC				1FE	16,196,034	111.9120	17,838,837	15,940,000	16,137,240		(34,940)			4.250	3.975	JJ	312,380	677,450	05/03/2011	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83545G-AU-6	SONIC AUTOMOTIVE INC 144A			1	4FE	2,398,462	109.5000	2,649,900	2,420,000	2,399,308		846			7.000	7.125	JJ	84,229		06/25/2012	07/15/2022
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	9,263,363	107.2320	9,382,774	8,750,000	9,234,549		(28,814)			4.375	3.619	MN	63,802	191,406	05/18/2012	11/01/2021
835898-AF-4	SOTHEBYS 144A			1	3FE	2,110,000	101.0000	2,131,100	2,110,000	2,110,000					5.250	5.250	AO	28,925		09/21/2012	10/01/2022
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	133.0000	11,570,991	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
843266-AB-5	SOUTHERN LNG INC PRIVATE PLACEMENT				2FE	14,000,000	124.4800	17,427,144	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	117.5020	1,175,024	1,000,000	999,183		165			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
843646-AF-7	SOUTHERN POWER CO BASIC				2FE	28,433,162	109.5350	29,136,177	26,600,000	27,561,507		(357,627)			4.875	3.375	JJ	597,946	1,296,750	02/07/2011	07/15/2015
844030-AA-4	SOUTHERN UNION CO UNSEC'D SR NTS				2FE	10,584,950	127.3500	12,734,970	10,000,000	10,412,349		(23,886)			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	127.0840	12,708,400	10,000,000	10,601,428		(17,152)			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	106.5610	2,397,611	2,250,000	2,249,382		397			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	128.3020	1,283,016	1,000,000	1,028,903		(1,394)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN				5FE	470,000	89.5000	447,500	500,000	475,631		3,860			6.900	8.115	JD	1,533	34,500	07/06/2011	12/15/2017
852862-AB-7	STANADYNE CORP				5FE	2,080,000	92.7500	1,855,000	2,000,000	2,000,000		(9,021)			10.000	9.235	FA	75,556	200,000	03/30/2005	08/15/2014
854502-AC-5	STANLEY BLACK & DECKER			1	1FE	3,572,555	104.3830	3,592,866	3,442,000	3,565,880		(6,675)			3.400	2.927	JD	9,752	58,514	06/13/2012	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER				1FE	20,222,120	101.0580	20,211,660	20,000,000	20,220,930		(1,190)			2.900	2.770	MN	88,611		12/10/2012	11/01/2022
855030-AJ-1	STAPLES BASIC				2FE	47,587,065	108.7200	46,256,928	42,547,000	43,836,533		(1,174,873)			9.750	6.670	JJ	1,912,842	4,148,333	08/31/2009	01/15/2014
858119-AS-9	STEEL DYNAMICS INC 144A			1	3FE	1,110,000	106.0000	1,176,600	1,110,000	1,110,000					6.125	6.125	FA	25,495		08/02/2012	08/15/2019
858119-AU-4	STEEL DYNAMICS INC 144A			1	3FE	1,110,000	106.0000	1,176,600	1,110,000	1,110,000					6.375	6.375	FA	26,536		08/02/2012	08/15/2022
86664R-AB-2	SUN CANADA FINL CO SUB NOTE SERIES 144A				1FE	28,422,765	112.0280	31,928,066	28,500,000	28,480,579		5,703			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	5FE	1,202,929	101.2500	1,217,965	1,202,929	1,202,929					8.875	8.908	JJ	49,228	106,760	07/15/2009	07/15/2015
870738-AK-7	SWIFT ENERGY CO			1	4FE	1,002,500	104.5000	1,045,000	1,000,000	1,002,495		(5)			7.875	7.828	MS	26,250	39,375	06/28/2012	03/01/2022
87158X-AA-2	SYNCREON GLOBAL IRE/FIN SERIES 144A				4FE	859,938	104.0000	884,000	850,000	858,352		(1,216)			9.500	9.258	MN	13,458	80,750	04/01/2011	05/01/2018
87158X-AD-6	SYNCREON GLOBAL IRE/FIN 144A			1	4FE	1,991,678	104.0000	2,054,000	1,975,000	1,991,391		(287)			9.500	9.201	MN	31,271		11/28/2012	05/01/2018
871829-AQ-0	SYSCO CORP				1FE	6,910,540	102.0540	7,143,780	7,000,000	6,914,894		4,354			2.600	2.747	JD	9,606	91,000	06/06/2012	06/12/2022
873050-BU-4	TTX CORP NTS SERIES 144A				2FE	9,990,200	105.8950	10,589,470	10,000,000	9,998,251		1,157			5.625	5.638	JD	46,875	562,500	06/01/2004	06/01/2014
873050-BW-0	TTX CORP SERIES 144A				2FE	8,245,800	105.0130	7,875,983	7,500,000	7,889,363		(173,645)			4.900	2.421	MS	122,500	367,500	11/29/2010	03/01/2015
875127-AV-4	TAMPA ELECTRIC				1FE	10,175,200	141.8630	14,186,270	10,000,000	10,162,277		(2,946)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-AJ-1	TARGA RESOURCES PARTNERS SERIES 144A			1	3FE	1,700,000	109.0000	1,853,000	1,700,000	1,700,000					6.375	6.375	FA	45,156	54,489	01/26/2012	08/01/2022
87612E-AV-8	TARGET CORP				1FE	30,142,600	112.1150	33,634,470	30,000,000	30,113,002		(12,879)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP				1FE	35,484,028	105.9920	37,342,147	35,231,000	35,471,074		(12,955)			2.900	2.814	JJ	471,117	519,364	05/29/2012	01/15/2022
87875U-AH-5	TECO FINANCE INC BASIC				2FE	2,845,384	120.5990	3,333,367	2,764,000	2,811,357		(8,196)			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	104.1940	5,209,720	5,000,000	5,019,161		(31,083)			7.875	7.192	FA	164,063	393,750	03/03/1998	08/01/2013
88023U-AA-9	TEMPUR-PEDIC INTERNATION 144A			1	4FE	1,465,000	102.8750	1,507,119	1,465,000	1,465,000					6.875	6.875	JD	3,357		12/12/2012	12/15/2020
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A			2	2FE	1,082,559	106.2690	1,150,425	1,082,559	1,082,559					6.125	6.172	MJSD	184	66,307	06/30/2004	03/30/2023
880394-AE-1	TENNECO PACKAGING DEBS				5FE	4,980,518	83.0000	4,150,000	5,000,000	4,984,669		541			8.375	8.412	AO	88,403	418,750	11/05/1999	04/15/2027
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	123.1140	307,785	250,000	254,761		(935)			7.500	6.974	AO	4,688	18,750	01/27/1998	04/01/2017
880779-AY-9	TEREX CORP			1	4FE	1,200,000	105.2500	1,263,000	1,200,000	1,200,000					6.000	6.000	MN	7,000		11/08/2012	05/15/2021
881609-AW-1	TESORO PETROLEUM CORP			1	3FE	1,408,954	114.0000	1,596,000	1,400,000	1,403,348		(2,068)			9.750	9.571	JD	11,375	136,500	10/05/2009	06/01/2019
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	26,300,181	112.9900	27,004,586	23,900,000	26,030,180		(224,977)			4.500	3.247	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	22,424,700	106.3530	23,397,660	22,000,000	22,373,885		(38,001)			3.600	3.366	FA	299,200	789,800	09/08/2011	08/15/2021
884315-AG-7	THOMAS & BETTS CORP				1FE	9,918,600	123.2260	12,322,550	10,000,000	9,934,633		5,527			5.625	5.720	MN	71,875	575,000	11/16/2009	11/15/2021
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	147.6720	18,658,395	12,635,000	13,570,058		(58,320)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
88731E-AJ-9	TIME WARNER SR NTS				2FE	23,867,000	145.9470	29,189,400	20,000,000	23,622,708		(83,858)			8.375	6.719	JJ	772,361	1,675,000	05/19/2011	07/15/2033
88732J-AV-0	TIME WARNER CABLE				2FE	10,973,350	105.6140	11,617,529	11,000,000	10,989,021		4,980			3.500	3.550	FA	160,417	385,000	02/10/2010	02/01/2015
88732J-AW-8	TIME WARNER CABLE				2FE	50,139,143	116.4340	58,507,834	50,250,000	50,192,319		4,242			5.000	5.015	FA	1,046,875	2,512,500	03/16/2011	02/01/2020
88732J-AX-6	TIME WARNER CABLE			1	2FE	14,252,306	109.5120	16,613,031	15,170,000	14,390,063		76,491			4.125	4.900	FA	236,399	625,763	03/17/2011	02/15/2021
88830M-AF-9	TITAN INTERNATIONAL INC			1	4FE	1,000,000	106.2500	1,062,500	1,000,000	1,000,000					7.875	7.875	AO	19,688	79,016	08/04/2011	10/01/2017
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	2,844,943	113.4340	3,227,194	2,845,000	2,844,998		55			5.875	5.875	FA	63,143	87,286	01/31/2012	02/15/2022
890027-AA-3	TOMKINS LLC/ TOMKINS INC			1	4FE	214,000	112.0000	239,680	214,000	214,000					9.000	9.000	AO	4,815	20,381	11/22/2011	10/01/2018
891490-AS-3	TOSCO CORP NOTES				1FE	10,030,150	148.2000	14,819,980	10,000,000	10,028,972		(170)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
89170N-AA-4	TOWER AUTO HLDGS/TA HLD 144A			1	4FE	1,868,125	109.5000	1,916,250	1,750,000	1,858,658		(9,467)			10.625	8.612	MS	61,979	92,969	08/09/2012	09/01/2017
893647-AP-2	TRANSDIGM INC			1	4FE	2,775,000	110.6250	3,069,844	2,775,000	2,775,000					7.750	7.750	JD	9,558	215,063	09/15/2011	12/15/2018
89407#-AF-5	TRANSWSTRN PIPE PRIVATE PLACEMENT				2	12,500,000	116.0930	14,511,638	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
896522-AF-6	TRINITY INDUSTRIES				3FE	3,377,383	111.8130	4,556,359	4,075,000	3,414,542		13,619			3.875	5.040	JD	13,159	154,516	06/22/2012	06/01/2036
897050-AA-8	TRONOX FINANCE LLC 144A			1	4FE	1,460,000	101.0000	1,474,600	1,460,000	1,460,000					6.375	6.375	FA	33,869		08/15/2012	08/15/2020
900212-AH-4	TURLOCK CORP 144A				2FE	13,989,080	99.6910	13,956,796	14,000,000	13,989,162		82			2.750	2.759	MN	43,847		11/15/2012	11/02/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
	TURNER BROADCASTING SYSTEM /TURNER BROADCAST SR																				
900262-AR-7	NOTES				2FE	1,523,263	103.8070	1,515,578	1,460,000	1,463,706		(6,997)			8.375	7.847	JJ	61,138	122,275	03/02/2000	07/01/2013
902120-AD-6	TYCO LABORATORIES INC		E		1FE	8,813,240	139.6360	11,170,882	8,000,000	8,489,873		(33,486)			9.500	8.533	MN	126,667	760,000	05/11/1995	05/01/2022
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS				2FE	5,191,200	135.5220	6,776,100	5,000,000	5,154,230		(5,524)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
90320W-AA-1	UPMC HEALTH SYSTEM SERIES 11-B				1FE	30,000,000	106.2470	31,874,100	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,204,063	11/23/2011	12/15/2021
903293-AV-0	USG CORP SERIES 144A				4FE	686,602	111.0000	777,000	700,000	695,005		2,772			9.750	10.250	FA	28,438	68,250	07/30/2009	08/01/2014
903293-BB-3	USG CORP SERIES 144A			1	4FE	1,092,069	111.2500	1,223,750	1,100,000	1,092,557		488			7.875	8.000	MS	21,897	40,425	03/29/2012	03/30/2020
90333E-AC-2	USEC INC				6FE	6,146,500	38.0000	6,146,500	16,175,000	6,146,500		2,482,135	3,836,791		3.000	23.314	AO	121,313	485,250	09/30/2011	10/01/2014
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	137.2330	13,723,290	10,000,000	9,711,536		7,210			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	117.8970	3,671,309	3,114,000	3,348,474		(33,880)			4.800	3.426	FA	56,467	149,472	07/19/2010	02/15/2019
904851-AA-0	UNIONBANCAL CORPORATION NOTES				1FE	5,911,125	103.9420	5,954,814	5,729,000	5,750,784		(21,761)			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	116.5270	5,826,350	5,000,000	5,146,051		(41,975)			7.000	5.949	FA	145,833	350,000	02/03/2009	02/01/2016
907818-CU-0	UNION PACIFIC CORP NTS				2FE	4,922,200	130.8070	6,540,330	5,000,000	4,932,269		1,467			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	129.7580	14,273,413	11,000,000	11,991,216		(132,395)			7.875	6.070	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				2FE	17,476,210	125.2290	20,036,576	16,000,000	17,130,148		(129,554)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020
909218-AB-5	UNIT CORP			1	3FE	485,000	102.6250	497,731	485,000	485,000					6.625	6.625	MN	4,106	32,131	05/11/2011	05/15/2021
909218-AC-3	UNIT CORP SERIES 144A			1	3FE	903,563	102.6250	939,019	915,000	904,103		541			6.625	6.814	MN	7,746	30,309	07/12/2012	05/15/2021
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	137.1400	9,284,351	6,770,000	7,912,926		(125,444)			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	121.6220	45,608,325	37,500,000	37,482,185		2,367			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	104.2050	41,682,160	40,000,000	39,976,394		18,160			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	103.6120	9,066,068	8,750,000	7,887,203		6,280			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	105.7300	3,171,900	3,000,000	2,963,476		608			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	135.6470	6,302,146	4,646,000	4,247,416		12,607			6.700	7.643	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES DEB				1FE	9,662,418	147.1120	14,527,340	9,875,000	9,702,512		4,776			7.500	7.685	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BQ-1	UNITED TECHNOLOGIES BASIC				1FE	72,480,616	124.6230	81,802,340	65,640,000	70,741,726		(728,914)			6.125	4.622	FA	1,675,188	4,020,450	06/08/2011	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES				1FE	9,950,100	117.4850	11,748,540	10,000,000	9,962,573		4,249			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
91359P-AH-3	UNIVERSAL HOSPITAL SERV 144A			1	4FE	1,050,000	105.3750	1,106,438	1,050,000	1,050,000					7.625	7.625	FA	32,025		07/24/2012	08/15/2020
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	125.2550	13,151,765	10,500,000	8,604,674		117,847			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	126.0080	5,040,316	4,000,000	3,909,977		2,089			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A			1	4FE	6,946,800	107.7500	7,542,500	7,000,000	6,958,223		5,535			6.875	7.000	JD	40,104	481,250	11/18/2010	12/01/2018
920355-AC-8	VALSPAR CORP				2FE	5,995,620	108.4830	6,508,968	6,000,000	5,995,620					5.100	5.439	FA	127,500	306,000	07/12/2005	08/01/2015
920355-AE-4	VALSPAR CORP				2FE	12,181,710	114.8440	13,207,049	11,500,000	11,971,531		(99,024)			6.050	4.963	MN	115,958	695,750	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	122.1540	31,759,936	26,000,000	26,079,228		(9,386)			7.250	7.190	JD	83,778	1,885,000	06/24/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	10,176,800	109.2400	10,923,980	10,000,000	10,165,889		(10,911)			4.200	3.973	JJ	193,667	212,333	04/10/2012	01/15/2022
92203P-AH-9	VANGUARD HLT HDG LLC/INC			1	4FE	1,594,626	103.5000	1,635,300	1,580,000	1,591,278		(2,287)			7.750	7.543	FA	51,021	122,450	06/08/2011	02/01/2019
92344S-AJ-9	VERIZON WIRELESS				1FE	14,898,159	105.6970	15,854,505	15,000,000	14,975,248		26,611			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	137.5700	34,392,500	25,000,000	27,954,262		(408,100)			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	132.4960	3,974,877	3,000,000	2,968,440		720			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	138.0740	13,393,197	9,700,000	11,395,279		(52,117)			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	112.3930	12,363,219	11,000,000	10,648,023		55,330			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
92552S-AK-3	VIASYSTEMS INC SERIES 144A			1	4FE	1,990,375	98.0000	1,960,000	2,000,000	1,991,082		707			7.875	7.966	MN	26,250	79,188	05/22/2012	05/01/2019
927804-FB-5	VIRGINIA ELEC & POWER CO				1FE	19,944,800	131.4330	26,286,500	20,000,000	19,949,152		903			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELEC & POWER CO			1	1FE	1,995,180	105.3080	2,106,150	2,000,000	1,995,591		411			2.950	2.978	JJ	27,206	29,992	01/09/2012	01/15/2022
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	133.5320	6,676,595	5,000,000	5,679,619		(32,543)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
92933B-AE-4	WMG ACQUISITION CORP 144A			1	3FE	1,440,000	105.5000	1,519,200	1,440,000	1,440,000					6.000	6.000	JJ	14,400		10/24/2012	01/15/2021
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	113.7130	8,528,438	7,500,000	7,202,768		6,243			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	137.8240	20,673,555	15,000,000	14,313,552		38,282			6.750	7.358	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	121.4800	32,799,519	27,000,000	27,289,671		(6,666)			5.250	5.169	MS	472,500	1,417,500	05/23/2011	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	108.8750	16,331,265	15,000,000	14,850,529		16,408			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				2FE	53,012,219	117.2920	58,868,754	50,190,000	52,250,560		(297,665)			5.250	4.457	JJ	1,215,016	2,634,975	08/26/2010	01/15/2019
931422-AJ-8	WALGREEN CO				2FE	1,823,104	100.5570	1,814,054	1,804,000	1,822,956		(149)			1.800	1.567	MS	9,742		12/13/2012	09/15/2017
93443T-AB-2	WARNER CHILCOTT CO LLC			1	4FE	2,926,155	106.5000	3,195,000	3,000,000	2,936,756		8,515			7.750	8.221	MS	68,458	232,500	10/04/2011	09/15/2018
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	137.8200	20,672,940	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	103.6720	5,183,585	5,000,000	4,999,951		44			5.250	5.251	JJ	121,042	262,500	12/08/2003	01/15/2014
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	110.9170	5,545,845	5,000,000	5,342,824		(16,187)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AG-2	WELLPOINT INC				2FE	4,188,550	108.0060	5,400,320	5,000,000	4,694,208		138,505			5.000	8.464	JD	11,111	250,000	11/07/2008	12/15/2014
94973V-AH-0	WELLPOINT INC BASIC				2FE	38,015,225	119.3980	44,177,408	37,000,000	37,874,744		(21,101)			5.950	5.755	JD	97,844	2,201,500	05/18/2006	12/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	118.6880	17,803,245	15,000,000	14,929,184		13,504			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	124.9690	22,494,366	18,000,000	17,736,637		4,323			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
95081Q-AH-7	WESCO DISTRIBUTION INC			1	4FE	407,400	101.3200	491,402	485,000	435,453		7,697			7.500	10.256	AO	7,679	36,375	09/25/2008	10/15/2017
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	138.7130	13,871,310	10,000,000	9,909,873		7,804			9.750	9.923	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			2	2FE	1,474,284	108.3050	1,468,616	1,356,000	1,442,136		(3,481)			7.650	6.939	MS	30,544	103,734	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			2	2FE	8,455,893	110.1300	8,782,883	7,975,000	8,228,165		(11,914)			7.500	6.908	JD	26,583	598,125	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	131.9430	19,296,708	14,625,000	17,246,978		(83,110)			8.200	6.448	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC				2FE	8,280,766	130.6920	11,304,875	8,650,000	8,311,253		7,798			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	117.7200	19,100,119	16,225,000	16,139,740		5,206			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	133.0200	2,660,402	2,000,000	2,100,862		(5,117)			8.500	7.835	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				3FE	17,786,835	115.8750	19,698,716	17,000,000	17,628,152		(26,299)			6.950	6.547	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				3FE	10,189,608	119.4390	10,510,597	8,800,000	10,000,284		(29,034)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
963320-AH-9	WHIRLPOOL CORP DEBS				2FE	987,400	118.7070	1,187,068	1,000,000	996,206		898			7.750	7.875	JJ	35,736	77,500	09/04/1996	07/15/2016
969133-AK-3	WILLAMETTE IND DEBS				3FE	14,650,860	123.8550	17,339,672	14,000,000	14,492,251		(20,915)			7.850	7.431	JJ	549,500	1,099,000	07/18/2002	07/01/2026
971807-AC-6	WILMINGTON TRUST CORPORATION NTS				2FE	4,775,200	100.7590	5,037,955	5,000,000	4,986,193		46,914			4.875	5.870	AO	51,458	243,750	12/18/2007	04/15/2013
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A			2	5FE	3,674,168	64.6590	2,848,674	4,405,688	4,057,923		143,666			7.840	9.911	JJ	159,271	345,406	07/07/2000	01/15/2021
97381W-AC-8	WINDSTREAM CORP BASIC				3FE	1,650,000	103.7500	2,075,000	2,000,000	1,945,074		85,344			8.125	13.180	FA	67,708	162,500	10/22/2008	08/01/2013
97381W-AN-4	WINDSTREAM CORP			1	3FE	437,557	108.0000	459,000	425,000	435,356		(1,399)			7.750	7.227	AO	6,953	32,938	05/13/2011	10/15/2020
97381W-AT-1	WINDSTREAM CORP			1	3FE	4,956,138	108.0000	5,400,000	5,000,000	4,961,627		2,960			7.750	7.873	AO	96,875	387,500	05/13/2011	10/01/2021
97654N-AB-0	WIRECO WORLDGROUP INC			1	4FE	1,588,894	106.0000	1,643,000	1,550,000	1,579,403		(9,491)			9.500	8.521	MN	18,815	151,254	03/08/2012	05/15/2017
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	132.3940	55,605,312	42,000,000	39,569,037		398			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
976656-CD-8	WISC ELEC POWER				1FE	1,979,460	104.7260	2,094,524	2,000,000	1,981,799		1,804			2.950	3.070	MS	17,372	59,328	09/07/2011	09/15/2021
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				1FE	6,771,000	150.6070	11,295,525	7,500,000	6,918,356		17,929			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
978097-AA-1	WOLVERINE WORLD WIDE 144A			1	4FE	915,000	105.0000	960,750	915,000	915,000					6.125	6.125	AO	12,766		09/27/2012	10/15/2020
983024-AG-5	WYETH BASIC				1FE	23,022,660	136.7040	30,074,770	22,000,000	22,890,918		(20,297)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AJ-9	WYETH				1FE	2,997,240	114.2180	3,426,543	3,000,000	2,998,891		317			5.500	5.513	FA	62,333	165,000	11/08/2005	02/15/2016
983024-AN-0	WYETH				1FE	9,535,100	133.3970	13,339,660	10,000,000	9,570,301		7,398			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AT-2	WYNN LAS VEGAS LLC CORP			1	3FE	2,285,000	106.2500	2,427,813	2,285,000	2,285,000					5.375	5.375	MS	36,163		11/06/2012	03/15/2022
98416J-AB-6	XERIUM TECHNOLOGIES INC			1	4FE	1,465,132	90.0000	1,325,700	1,473,000	1,466,081		950			8.875	8.985	JD	5,810	130,729	02/09/2012	06/15/2018
98458P-AA-3	YALE UNIVERSITY CN NOTES			1	1FE	9,965,900	145.5990	14,559,900	10,000,000	9,966,255		6			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
984756-AB-2	YANKEE ACQUISITION CORP SERIES B				5FE	13,320	100.5000	18,090	18,000	15,984		759			8.500	14.853	FA	578	1,530	07/30/2008	02/15/2015
989701-AM-9	ZIONS BANCORP BASIC				3FE	13,394,717	103.7320	14,211,270	13,700,000	13,572,653		39,232			5.500	5.854	MN	94,188	753,500	12/18/2007	11/16/2015
LN3319-80-0	VERTRUE INC BANK LOAN BANK LOAN				6Z	306	0.3750	919	245,000	306			2,144		10.345	97.023				10/01/2009	08/14/2015
000000-00-0	ABITIBI CONSOLIDATED INC ESCROW		I		6*		0.0000		5,700,000						8.850	0.000	MS			12/20/2010	08/01/2030
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	137.5150	13,751,460	10,000,000	9,949,924		1,234			8.125	8.179	MS	239,236	822,600	09/12/2000	09/15/2030
013716-AU-9	ALCAN ALUMINUM BONDS		A		1FE	1,976,140	126.2550	2,525,090	2,000,000	1,979,525		467			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	109.3010	13,116,156	12,000,000	11,968,506		11,968			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	126.8780	12,687,780	10,000,000	9,149,849		16,559			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	68.5000	1,280,950	1,870,000	1,276,912		83,320			9.875	20.391	JD	8,207	184,663	06/13/2007	06/15/2015
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS SERIES 144A		A		2FE	20,564,016	132.8810	21,194,510	15,950,000	19,422,371		(152,103)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
11283W-AA-2	BROOKFIELD RESIDENTIAL 144A		A	1	4FE	800,000	102.5000	820,000	800,000	800,000					6.500	6.500	JD	2,456		12/11/2012	12/15/2020
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	126.1240	25,224,860	20,000,000	21,195,573		(179,967)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A		1FE	15,622,150	145.7730	21,865,980	15,000,000	15,526,104		(14,190)			7.375	7.029	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BP-6	CANADIAN NAT'L RAILWAY		A		1FE	2,990,490	120.5180	3,615,528	3,000,000	2,994,987		866			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	120.7100	15,088,750	12,500,000	12,405,011		12,569			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	10,923,600	120.4230	12,042,340	10,000,000	10,614,927		(105,332)			5.900	4.532	FA	245,833	590,000	12/01/2009	02/01/2018
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	13,475,080	106.7230	13,873,977	13,000,000	13,454,948		(20,257)			3.450	2.995	MN	57,308	275,713	07/10/2012	11/15/2021
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		2FE	18,768,315	137.0770	26,730,035	19,500,000	18,927,088		19,051			7.400	7.730	MN	240,500	1,443,000	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS SERIES 144A		A		2FE	5,876,500	133.6340	6,681,675	5,000,000	5,545,406		(46,317)			7.900	6.250	MS	131,667	395,000	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	145.6520	3,641,300	2,500,000	3,092,437		(51,781)			9.450	5.891	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A		2FE	44,566,880	120.9170	55,621,912	46,000,000	44,679,589		22,751			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A		2	5,118,100	97.3530	4,982,614	5,118,100	5,118,100					3.880	3.880	AO	40,268	198,582	10/06/2011	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A	2	2	2,583,422	97.2430	2,512,197	2,583,422	2,583,422					3.880	3.880	JD	7,239	100,237	10/06/2011	12/05/2026
284902-AC-7	ELDORADO GOLD CORP 144A		A	1	3FE	950,000	101.7500	966,625	950,000	950,000					6.125	6.125	JD	2,909		12/10/2012	12/15/2020
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SER B		A	2	2FE	5,616,513	108.2100	5,709,160	5,276,000	5,386,485		(20,230)			7.390	6.449	JD	1,083	389,896	03/03/2003	12/31/2017
448096-AE-7	HUSKY OIL LTD SR DEBS		A		2FE	8,654,490	119.2480	10,452,070	8,765,000	8,722,539		8,783			7.550	7.694	MN	84,558	661,758	07/20/2000	11/15/2016
450913-AC-2	IAMGOLD CORP 144A		A		4FE	1,405,000	97.5000	1,369,875	1,405,000	1,405,000					6.750	6.750	AO	26,344		09/14/2012	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
460951-AC-0	INTEROIL CORP		A		2Z	199,688	87.1880	196,172	225,000	200,380		693			2.750	7.027	MN	791		11/27/2012	11/15/2015
46294*-AB-4	IRON ORE OF CANADA		A		2	15,555,560	116.6110	18,139,478	15,555,560	15,555,560					6.600	6.600	AO	173,963	1,063,334	10/11/2005	11/02/2017
496902-AB-3	KINROSS GOLD CORP SERIES 144A		A	1	2FE	245,502	99.9380	274,828	275,000	250,362		1,324			1.750	2.460	MS	1,417	4,813	03/10/2009	03/15/2028
496902-AD-9	KINROSS GOLD CORP		A	1	2FE	2,266,590	99.9380	2,248,594	2,250,000	2,238,172		(12,825)			1.750	1.184	MS	11,594	39,375	04/12/2011	03/15/2028
552697-AE-4	MDC PARTNERS INC		A		4FE	1,036,469	109.8750	1,141,601	1,039,000	1,037,991		75			11.000	11.022	MN	19,048	114,290	05/16/2011	11/01/2016
552697-AL-8	MDC PARTNERS INC 144A		A	1	4FE	2,120,000	109.8750	2,197,500	2,000,000	2,117,792		(2,208)			11.000	8.604	MN	36,667		12/06/2012	11/01/2016
599908-AG-5	MILLAR WESTERN FOREST		A	1	4FE	1,210,000	90.5000	1,095,050	1,210,000	1,210,000					8.500	8.500	AO	25,713	51,425	04/27/2012	04/01/2021
644535-AD-8	NEW GOLD INC SERIES 144A		A	1	4FE	750,000	106.7500	800,625	750,000	750,000					7.000	7.000	AO	11,083	27,708	04/02/2012	04/15/2020
666416-AB-8	NORTHGATE MINERALS CORP		A		2	203,675	108.4380	216,875	200,000	203,373		(302)			3.500	3.020	AO	1,750	3,500	08/17/2012	10/01/2016
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	135.3630	18,950,750	14,000,000	14,067,489		(4,382)			7.875	7.804	AO	275,625	1,102,500	07/29/1993	04/01/2023
67000X-AL-0	NOVELIS INC		A	1	4FE	3,665,000	110.2500	4,040,663	3,665,000	3,665,000					8.375	8.375	JD	13,642	306,944	04/13/2011	12/15/2017
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	16,526,650	144.1280	23,060,432	16,000,000	16,305,819		(22,301)			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	143.9750	7,198,725	5,000,000	4,982,808		697			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
725906-AN-1	PLACER DOME INC NTS		A		2FE	2,989,470	119.2100	3,576,288	3,000,000	2,990,768		174			6.450	6.476	AO	40,850	193,500	10/07/2003	10/15/2035
73755L-AC-1	POTASH CORP OF SASKATCHEWAN NOTES		A		2FE	2,672,360	100.6970	2,776,203	2,757,000	2,755,157		11,087			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	106.1760	22,296,876	21,000,000	21,530,207		(372,512)			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	125.1690	23,679,547	18,918,000	20,638,295		(225,953)			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	114.9530	5,747,665	5,000,000	5,292,686		(34,351)			4.875	3.938	MS	61,615	243,750	09/13/2010	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		2FE	21,664,394	109.4170	23,770,908	21,725,000	21,681,050		8,113			3.250	3.295	JD	58,839	706,063	11/23/2010	12/01/2017
740212-AC-9	PRECISION DRILLING CORP		A	1	3FE	1,075,000	107.5000	1,155,625	1,075,000	1,075,000					6.625	6.625	MN	9,100	71,219	06/14/2011	11/15/2020
740212-AE-5	PRECISION DRILLING CORP		A	1	3FE	675,000	106.5000	718,875	675,000	675,000					6.500	6.500	JD	1,950	43,875	04/09/2012	12/15/2021
74733X-AA-4	QUADRA FNX MINING LTD SERIES 144A		A	1	4FE	4,400,000	103.7500	4,565,000	4,400,000	4,400,000					7.750	7.750	JD	15,156	341,000	06/10/2011	06/15/2019
775109-AK-7	ROGERS COMMUNICATIONS INC		A		2FE	26,439,000	126.4960	26,564,223	21,000,000	25,730,080		(708,920)			6.800	2.483	FA	539,467	1,428,000	01/30/2012	08/15/2018
82934H-AF-8	SINO-FOREST CORP SERIES 144A		A		6*	110,000	14.0000	112,000	800,000	110,000	1,222	1,518	92,740		6.250	27.509	AO		8,000	10/14/2010	10/21/2017
884903-BA-2	THOMSON CORPORATION BASIC		A		1FE	7,401,000	102.8130	7,710,938	7,500,000	7,486,412		24,106			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	124.9700	53,924,641	43,150,000	43,362,291		(31,131)			6.500	6.393	JJ	1,293,301	2,804,750	08/19/2008	07/15/2018
89255M-AA-4	MPL 2 ACQUISITION CANCO SERIES 144A		A		4FE	427,278	93.5000	402,050	430,000	427,733		304			9.875	10.000	FA	16,041	44,468	07/20/2011	08/15/2018
893526-8Y-2	TRANS CANADA PIPELINES LTD		A		1FE	18,648,938	127.3850	19,789,213	15,535,000	17,875,957		(329,685)			7.125	4.258	JJ	510,389	1,016,559	01/19/2012	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	147.9520	30,108,293	20,350,000	20,943,515		(49,569)			9.875	9.343	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	106.1940	9,663,618	9,100,000	9,309,406		(83,281)			3.400	2.413	JD	25,783	309,400	07/16/2010	06/01/2015
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	111.5900	11,158,990	10,000,000	10,322,653		(36,013)			3.800	3.324	AO	95,000	380,000	10/25/2010	10/01/2020
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	11,673,890	125.9370	12,026,974	9,550,000	11,382,219		(283,179)			6.500	2.787	FA	234,506	620,750	02/01/2012	08/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A		A	1	4FE	1,558,693	106.2500	1,641,563	1,545,000	1,554,495		(2,341)			7.875	7.668	JJ	56,103	121,669	01/04/2011	01/15/2019
000000-00-0	GRIFOLS SA		F		3FE	540,775	99.8330	539,268	540,168	539,210		(1,564)			4.500	7.912		68	28,870	02/29/2012	06/04/2017
000000-00-0	WORLDPAY BANK LOANS BANK LOAN		F		3FE	244,716	100.3130	248,121	247,348	243,740		(262)			5.250	0.162		3,427	9,848	05/26/2011	11/30/2017
00191A-AA-4	ARD FINANCE SA SERIES 144A		F	1	5FE	1,594,088	106.0000	1,689,734	1,594,088	1,594,088					11.125	11.122	JD	14,779	163,571	12/01/2012	06/01/2018
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		F		4FE	1,058,550	94.0000	1,048,100	1,115,000	1,071,602		6,726			8.875	9.909	MN	16,493	98,956	01/04/2011	11/01/2017
00928Q-AG-6	AIRCASTLE LTD		F		3FE	500,000	111.7500	558,750	500,000	500,000					7.625	7.625	AO	8,049	20,227	06/06/2012	04/15/2020
00928Q-AH-4	AIRCASTLE LTD 144A		R		3FE	1,800,000	104.2500	1,876,500	1,800,000	1,800,000					6.250	6.250	JD	9,688		11/27/2012	12/01/2019
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 144A		F	1	4FE	1,990,000	105.5000	2,099,450	1,990,000	1,990,000					8.375	8.375	MN	28,240		10/17/2012	11/01/2019
03512Q-AA-5	ANGLOGOLD HOLDINGS SERIES 144A		F		2	7,490,343	103.7500	6,847,500	6,600,000	7,063,613		(288,690)			3.500	(1.502)	MN	25,025	220,500	09/20/2012	05/22/2014
03754H-AB-0	APERAM SERIES 144A		F	1	4FE	875,000	93.2500	815,938	875,000	875,000					7.375	7.375	AO	16,133	64,531	03/25/2011	04/01/2016
039686-AA-8	ARDAGH PACKAGING FINANCE SERIES 144A		F	1	4FE	200,952	108.7500	217,500	200,000	200,815		(137)			7.375	7.250	AO	3,114	14,750	01/19/2012	10/15/2017
049255-AG-7	ATLAS COPCO AB SERIES 144A		F		1FE	15,428,941	116.6170	18,324,061	15,713,000	15,553,726		30,998			5.600	5.865	MN	95,326	879,928	09/02/2008	05/22/2017
052100-AA-5	AUS FINANCE PTY LTD 144A		F	1	3FE	2,007,500	99.0000	1,989,900	2,010,000	2,007,524		24			6.875	6.897	MN	19,960		12/10/2012	11/01/2019
054536-AA-5	AXA SA SUB NOTES		F		2FE	14,956,800	125.3380	18,800,685	15,000,000	14,963,377		835			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	8,304,375	106.2190	7,966,418	7,500,000	7,740,104		(186,833)			5.500	2.867	AO	103,125	412,500	11/17/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD		F		1FE	23,319,713	127.5300	24,370,983	19,110,000	22,577,532		(494,674)			6.500	3.260	AO	310,538	1,242,150	12/08/2011	04/01/2019
055451-AK-4	BHP BILLITON FIN USA LTD		F		1FE	22,877,870	103.1080	23,714,748	23,000,000	22,904,038		23,537			1.875	1.987	MN	47,917	431,250	11/16/2011	11/21/2016
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	17,837,460	107.6250	19,372,554	18,000,000	17,853,006		13,990			2.875	3.357	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		F		1FE	10,844,737	104.4120	11,380,908	10,900,000	10,848,720		3,983			2.875	2.934	FA	110,552	156,688	03/08/2012	02/24/2022
055650-BJ-6	BP Capital PLC		F		1FE	34,008,612	115.9490	39,538,711	34,100,000	34,038,484		8,375			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A		F	1	3FE	832,649	100.7630	839,002	832,649	832,649					8.000	8.000	FA	24,609	66,612	02/14/2011	08/18/2018
059593-AA-1	GNB SUDAMERIS BANK SA 144A		F		3FE	1,225,000	108.5000	1,329,125	1,225,000	1,225,000					7.500	7.500	JJ	38,536		07/23/2012	07/30/2022
09664P-AA-0	BOART LONGYEAR MANAGEMEN SERIES 144A		F	1	3FE	3,823,000	101.5000	3,857,000	3,800,000	3,822,870		(130)			7.000	6.879	AO	66,500	185,500	12/10/2012	04/01/2021
125260-AB-5	CFG INVESTMENT SAC 144A		F	1	4FE	1,100,000	75.5000	830,500	1,100,000	1,100,000					9.750	9.750	JJ	44,985		07/24/2012	07/30/2019
126168-AB-9	CRA FINANCE LTD		F		1FE	994,200	105.0550	1,050,551	1,000,000	999,523		488			7.125	7.180	JD	5,938	71,250	12/02/1993	12/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
128690-AA-2	CALCIPAR SA SERIES 144A		F		4FE	1,060,000	102.0000	1,081,200	1,060,000	1,060,000					6.875	6.875	MN	12,146	72,875	04/18/2011	05/01/2018
19189W-AA-0	CODERE FIN LUXEMBOURG SA 144A		F	1	5FE	2,817,500	76.0000	2,660,000	3,500,000	2,856,425		38,925			9.250	13.797	FA	122,306	168,170	06/01/2012	02/15/2019
204386-AM-8	CIE GEN GEOPHYSIQUE		F		3FE	485,575	107.2500	536,250	500,000	491,332		2,067			9.500	10.120	MN	6,069	47,500	12/29/2009	05/15/2016
21986V-AC-9	CORPORACION GEO SA DE CV SERIES 144A		F	1	3FE	500,000	106.5000	532,500	500,000	500,000					8.875	8.875	MS	11,587	22,188	03/20/2012	03/27/2022
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC		F		1FE	18,975,680	114.0280	21,665,339	19,000,000	18,980,605		2,110			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		F		2FE	16,215,750	159.7280	19,966,050	12,500,000	15,696,275		(77,231)			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	124.1720	19,035,614	15,330,000	18,150,247		(450,465)			6.750	3.160	FA	376,543	1,034,775	10/19/2010	08/20/2018
25156P-AM-5	DEUTSCHE TELEKOM INT FIN		F		2FE	31,124,881	105.8060	31,001,158	29,300,000	29,954,176		(412,999)			4.875	3.355	JJ	686,414	1,428,375	01/26/2010	07/08/2014
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		F		2FE	6,768,926	121.9530	7,407,419	6,074,000	6,605,585		(68,908)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25156P-AP-8	DEUTSCHE TELEKOM INT FIN SERIES 144A		F		2FE	44,274,620	105.7740	45,482,820	43,000,000	44,006,560		(268,060)			3.125	2.378	AO	298,611	1,343,750	01/30/2012	04/11/2016
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	24,827,023	120.4770	27,843,370	23,111,000	24,256,087		(211,476)			5.750	4.581	AO	251,011	1,328,883	04/30/2010	10/23/2017
25243Y-AN-9	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	26,517,200	106.9520	26,738,025	25,000,000	25,350,978		(320,171)			7.375	5.958	JJ	850,174	1,843,750	02/12/2009	01/15/2014
25243Y-AP-4	DIAGEO CAPITAL PLC		F		1FE	12,330,890	117.7260	12,949,893	11,000,000	12,155,404		(133,562)			4.828	3.244	JJ	244,887	531,080	09/06/2011	07/15/2020
26054C-BR-3	DOW CAPITAL BV NOTES SER G		F		2FE	13,659,608	134.0690	14,895,055	11,110,000	12,758,295		(123,676)			8.640	6.507	JD	79,992	959,904	02/18/2004	06/01/2022
262049-AA-7	DRILL RIGS HLDS INC 144A		F	1	4FE	1,427,380	99.5000	1,427,825	1,435,000	1,427,751		371			6.500	6.625	AO	26,169		09/13/2012	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE SERIES144A		F		1FE	32,476,980	122.4180	32,759,057	26,760,000	31,045,820		(623,277)			6.500	3.542	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SERIES144A		F		1FE	16,354,095	112.2510	18,521,399	16,500,000	16,390,063		12,829			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
302203-AA-2	EXPRO FINANCE LUXEMBOURG SERIES 144A		F		4FE	688,562	104.5000	749,265	717,000	698,031		3,812			8.500	9.315	JD	2,709	60,945	06/03/2010	12/15/2016
30239X-AC-1	FOSTERS FIN CORP SERIES144A		F		2FE	14,928,600	109.7000	16,455,015	15,000,000	14,978,817		7,903			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	105.0000	997,500	950,000	950,000					7.000	7.000	MN	11,083	66,500	10/26/2010	11/01/2015
31529T-AB-9	FERREXPO FINANCE PLC SERIES 144A		F		4FE	948,750	97.0000	970,000	1,000,000	955,114		6,364			7.875	9.504	AO	18,375	59,063	07/24/2012	04/07/2016
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		F		1FE	6,618,650	149.6870	7,484,350	5,000,000	6,337,723		(39,717)			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	102.8540	10,285,390	10,000,000	9,970,498		10,486			2.125	2.238	MS	61,979	212,500	09/07/2010	09/16/2015
4041A2-AF-1	HBOS PLC NTS SERIES 144A		F		3FE	4,715,400	90.3670	4,518,350	5,000,000	4,753,439		5,528			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	129.7530	7,551,601	5,820,000	6,647,469		(21,310)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032
423012-AA-1	HEINEKEN NV SERIES 144A		F		2FE	49,932,400	104.3070	52,153,400	50,000,000	49,936,643		4,243			3.400	3.416	AO	425,000	840,556	04/04/2012	04/01/2022
423012-AD-5	HEINEKEN NV 144A		F		2FE	14,986,890	98.1890	14,728,290	15,000,000	14,987,046		156			2.750	2.760	AO	92,813		11/06/2012	04/01/2023
44984W-AE-7	INEOS FINANCE PLC 144A		F	1	4FE	1,873,125	104.7500	1,937,875	1,850,000	1,871,723		(1,402)			7.500	7.231	MN	23,125	68,219	06/27/2012	05/01/2020
45661Y-AA-8	INEOS GROUP HOLDINGS PLC SERIES 144A		F	1	5FE	57,500	99.5000	995,000	1,000,000	84,043		16,452			8.500	139.994	FA	32,111	85,000	05/04/2006	02/15/2016
45687A-AA-0	INGERSOLL-RAND GL HLD CO		F		2FE	45,249,340	122.1090	50,675,235	41,500,000	44,587,624		(480,215)			6.875	5.263	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AB-8	INGERSOLL-RAND GL HLD CO BASIC		F		2FE	5,997,420	103.3430	6,200,568	6,000,000	5,999,637		558			6.000	6.010	FA	136,000	360,000	08/13/2008	08/15/2013
45721R-AA-1	INKIA ENERGY LTD SERIES 144A		F	1	4FE	1,239,613	111.7500	1,396,875	1,250,000	1,240,864		740			8.375	8.500	AO	25,299	104,688	03/29/2011	04/04/2021
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	2,349,564	107.5000	2,526,250	2,350,000	2,349,656		92			7.250	7.253	AO	42,594	170,375	02/02/2012	04/01/2019
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A		F		5FE	1,175,000	92.7500	1,089,813	1,175,000	1,175,000					9.125	9.125	JD	8,935	107,219	05/26/2011	06/01/2018
485161-AK-9	KANSAS CITY SOUTHERN MEX		F	1	3FE	4,000,000	113.5000	4,540,000	4,000,000	4,000,000					6.625	6.625	JD	11,778	265,000	08/26/2011	12/15/2020
497125-AA-2	KINOVE GERMAN BONDCO GMB SERIES 144A		F	1	4FE	1,466,000	109.2500	1,601,605	1,466,000	1,466,000					9.625	9.625	JD	6,271	141,103	06/17/2011	06/15/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	66,224,077	120.4830	78,157,322	64,870,000	65,883,852		(178,513)			5.750	5.385	MS	1,139,730	3,730,025	10/25/2010	03/11/2018
54337B-AA-4	LONKING HOLDINGS LTD SERIES 144A		F		4FE	650,000	102.2500	664,625	650,000	650,000					8.500	8.500	JD	4,297	55,250	05/26/2011	06/03/2016
552081-AD-3	LYONDELLBASELL IND NV		F		3FE	1,315,000	117.2500	1,541,838	1,315,000	1,315,000					6.000	6.000	MN	10,082	39,450	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		F	1	3FE	1,845,000	110.5000	2,038,725	1,845,000	1,845,000					5.000	4.999	AO	19,475	47,663	07/17/2012	04/15/2019
59841R-AA-7	MIDWEST VANADIUM PTY LTD SERIES 144A		F	1	5FE	1,062,000	59.0000	1,062,000	1,800,000	1,062,000		(2,338)	750,674		11.500	9.912	FA	78,200	207,000	02/09/2011	02/15/2018
60458P-AA-3	MIRABELA NICKEL LTD SERIES 144A		F	1	5FE	3,510,625	86.0000	2,988,500	3,475,000	3,503,142		(5,262)			8.750	8.520	AO	64,191	304,063	07/27/2011	04/15/2018
636274-AC-6	NATL GRID PLC		F		2FE	21,421,570	116.0290	24,366,006	21,000,000	20,905,294		(86,554)			6.300	5.879	FA	551,250	1,323,000	02/10/2009	08/01/2016
63938N-AB-0	NAVIOS SA LOGIST/FIN US		F	1	4FE	1,604,525	98.1250	1,633,781	1,665,000	1,608,782		4,257			9.250	9.969	AO	32,514	126,725	04/11/2012	04/15/2019
676253-AH-0	OFFSHORE GROUP INVST LTD 144A		F	1	4FE	2,552,500	101.0000	2,575,500	2,550,000	2,552,423		(77)			7.500	7.479	MN	35,063		10/17/2012	11/01/2019
705006-AB-0	PEARSON DOLLAR FIN PLC SERIES 144A		F		2FE	4,904,150	105.8800	5,293,975	5,000,000	4,979,087		13,776			5.700	6.013	JD	23,750	285,000	09/14/2006	06/01/2014
71654Q-BC-5	PETROLEOS MEXICANOS		F	2	2Z	5,000,000	102.2520	5,112,620	5,000,000	5,000,000					2.000	2.000	JD	3,056	45,556	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS		F		2Z	2,500,000	102.0030	2,550,070	2,500,000	2,500,000					1.950	1.950	JD	1,490	22,208	06/28/2012	12/20/2022
74932#-AB-0	R C CEMENT HOLDING COMPANY		F	2	3	4,647,329	102.7410	4,434,968	4,316,665	4,339,033		(27,043)			6.920	(0.932)	MN	26,552	352,672	09/28/2005	05/29/2013
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		1FE	25,090,100	124.8120	31,203,050	25,000,000	25,058,066		(8,517)			6.500	6.449	JJ	749,306	1,625,000	07/16/2008	07/15/2018
767201-AD-8	RIO TINTO FIN USA LTD		F		1FE	18,406,090	135.5580	20,333,640	15,000,000	18,209,249		(132,662)			7.125	5.113	JJ	492,813	1,068,750	06/29/2011	07/15/2028
767201-AE-6	RIO TINTO FIN USA LTD BASIC		F		1FE	4,413,550	102.7000	5,135,000	5,000,000	4,919,916		139,340			5.875	8.995	JJ	135,451	293,750	11/05/2008	07/15/2013
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	5,267,289	106.0020	5,702,891	5,380,000	5,282,589		10,518			3.500	3.769	MN	30,860	188,300	07/18/2011	11/02/2020
767201-AN-6	RIO TINTO FIN USA LTD		F		1FE	8,817,322	110.4950	9,005,334	8,150,000	8,766,968		(50,354)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78572M-AA-3	SABMILLER PLC SERIES 144A		F		2FE	27,004,560	131.1790	31,482,984	24,000,000	26,607,779		(65,103)			6.625	5.720	FA	600,667	1,590,000	11/16/2005	08/15/2033
78572M-AD-7	SABMILLER PLC SABMILLER PLC SERIES 144A		F		2FE	17,393,995	117.3490	19,362,503	16,500,000	16,892,700		(98,653)			6.500	5.740	JJ	536,250	1,072,500	04/05/2007	07/01/2016
78572M-AF-2	SABMILLER PLC SERIES 144A		F		2FE	5,697,948	124.2540	7,082,472	5,700,000	5,698,684		192			6.500	6.505	JJ	170,842	370,500	07/10/2008	07/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80105N-AG-0	SANOFI		F		1FE	3,004,170	113.9840	3,419,505	3,000,000	3,003,757		(349)			4.000	3.982	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING SERIES 144A		F		4FE	17,540,352	85.0000	17,595,000	20,700,000	17,812,326		53,347			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
803071-AA-7	SAPPI PAPIER HOLDING GMBH SERIES 144A		F	1	3FE	3,841,250	98.7500	4,196,875	4,250,000	3,874,558		27,156			6.625	8.101	AO	59,441	240,156	06/01/2012	04/15/2021
81013T-AB-7	SCOTTISH POWER PLC		F		2FE	34,997,550	107.2230	37,528,155	35,000,000	34,999,238		318			5.375	5.376	MS	553,924	1,881,250	03/15/2005	03/15/2015
81180V-AA-1	SEAGATE TECHNOLOGY INTL SERIES 144A		F	1	2FE	829,258	107.6250	936,338	870,000	856,919		8,673			10.000	11.250	MN	14,500	87,000	04/16/2009	05/01/2014
81180W-AE-1	SEAGATE HDD CAYMAN		F		3FE	2,858,016	109.8750	3,131,438	2,850,000	2,857,222		(794)			7.750	7.696	JD	9,817	220,875	01/05/2012	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN		F	1	3FE	1,975,000	107.2500	2,118,188	1,975,000	1,975,000					7.000	6.999	JJ	69,125	69,125	05/18/2012	11/01/2021
822538-AA-2	SHELF DRILL HOLD LTD 144A		F		4FE	2,355,500	102.5000	2,403,625	2,345,000	2,355,338		(162)			8.625	8.526	MN	37,642	2,931	11/14/2012	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	9,666,438	115.8500	11,237,402	9,700,000	9,675,902		3,032			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	115.9190	17,387,850	15,000,000	15,910,338		(218,470)			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	131.4890	9,861,653	7,500,000	7,643,848		(6,714)			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 SERIES 144A		F	2	2FE	4,740,323	98.9110	4,688,700	4,740,323	4,740,323					7.970	7.970	JD	1,049	377,804	05/29/1997	06/30/2022
870836-AC-7	SWISS BANK CORP NY SUB DEBS		F		2FE	6,767,810	125.2490	6,826,087	5,450,000	6,396,570		(51,088)			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		2FE	10,062,045	109.4460	11,491,830	10,500,000	10,382,923		36,612			7.000	7.451	AO	155,167	735,000	11/17/1999	10/15/2015
870845-AC-8	SWISS BANK CORP NY SUB DEBS		F		2FE	15,047,000	129.9360	19,490,460	15,000,000	15,034,309		(1,389)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
879385-AD-4	TELEFONICA EUROPE BV NTS		F		2FE	17,708,840	118.3750	16,572,500	14,000,000	17,056,232		(93,399)			8.250	6.200	MS	340,083	1,155,000	06/28/2004	09/15/2030
881575-AA-2	TESCO PLC-ADR SERIES 144A		F		1FE	40,701,485	117.9180	48,936,012	41,500,000	41,019,190		81,877			5.500	5.774	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	127.2880	33,094,958	26,000,000	25,264,136		11,872			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
902118-BL-1	TYCO INT'L		F		1FE	33,601,580	130.8160	36,628,536	28,000,000	32,057,723		(561,637)			8.500	5.605	JJ	1,097,444	2,380,000	02/25/2010	01/15/2019
902118-BP-2	TYCO INT'L		F		1FE	8,674,191	108.4090	9,491,225	8,755,000	8,694,268		10,711			3.750	3.903	JJ	151,389	328,313	02/09/2011	01/15/2018
9021EQ-AD-6	TYCO/TYCO INTL FIN SA		R		1FE	29,617,140	127.9230	33,259,902	26,000,000	28,826,998		(276,962)			6.875	5.202	JJ	824,236	1,787,500	01/05/2010	01/15/2021
918242-AB-4	VIMPELCOM (VIP FIN) SERIES 144A		F		3FE	753,750	121.1250	908,438	750,000	753,457		(293)			9.125	9.014	AO	11,596	68,438	01/10/2012	04/30/2018
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		F		3FE	2,500,000	110.2500	2,756,250	2,500,000	2,500,000					8.250	8.250	JD	13,750	206,250	05/26/2011	06/07/2021
92676X-AA-5	VIKING CRUISES LTD 144A		F		4FE	1,526,000	108.0000	1,620,000	1,500,000	1,525,733		(267)			8.500	8.239	AO	25,500		10/31/2012	10/15/2022
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A		F		3FE	521,041	114.6250	630,438	550,000	522,815		1,774			7.504	8.285	MS	13,758	48,382	02/09/2012	03/01/2022
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	32,607,300	109.3930	32,817,990	30,000,000	31,209,887		(553,061)			5.375	3.350	JJ	676,354	1,612,500	05/24/2010	01/30/2015
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	5,594,460	110.9370	6,656,190	6,000,000	5,855,229		48,115			5.000	5.981	MS	88,333	300,000	09/06/2006	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	3,055,701	114.3560	3,037,282	2,656,000	2,958,622		(90,687)			5.750	2.054	MS	44,968	152,720	12/01/2011	03/15/2016
92857W-AP-5	VODAFONE GROUP PLC		F		1FE	3,466,140	117.3450	4,811,161	4,100,000	3,728,615		72,305			5.625	8.245	FA	79,438	230,625	11/25/2008	02/27/2017
92857W-AV-2	VODAFONE GROUP PLC		F		1FE	8,803,450	115.7030	9,834,772	8,500,000	8,765,393		(26,982)			4.375	3.926	MS	108,464	371,875	07/20/2011	03/16/2021
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A		F		1FE	11,509,535	102.9980	11,844,770	11,500,000	11,508,160		(1,375)			2.375	2.357	MS	75,109	136,563	03/22/2012	03/22/2017
928670-AP-3	VOLKSWAGEN INTL FIN NV 144A		F	1	1FE	29,892,600	99.8310	29,949,360	30,000,000	29,895,000		2,400			1.600	1.675	MN	54,667		11/13/2012	11/20/2017
F2940H-FL-4	ELECTRICITE DE FRANCE		D		1FE	10,545,712	128.2340	10,422,210	8,127,500	10,694,809		(30,850)		179,946	6.875	3.105	DEC	30,617	554,005	11/06/2012	12/12/2022
F4113C-DF-7	FRANCE TELECOM		D		1FE	16,550,319	128.1410	16,663,508	13,004,000	16,897,851		(50,096)		397,627	7.250	2.906	NOV	133,562		11/15/2012	11/10/2020
F6132#-AB-4	MESSER GROUP		F		2	1,578,598	110.6580	1,746,850	1,578,598	1,578,598					5.460	5.460	FA	35,674	86,191	07/08/2005	08/02/2015
G3157J-AA-4	ENW FINANCE PLC		D		2FE	9,784,886	119.8810	9,743,320	8,127,500	9,885,690		(8,970)		109,773	6.125	3.212	JJ	221,850		12/10/2012	07/21/2021
G39283-AA-7	G4S PLC		D		2FE	784,869	122.5970	777,195	633,945	795,358		(3,285)		13,774	7.750	3.225	MAY	31,363		11/05/2012	05/13/2019
G60097D-AJ-4	HSBC BANK PLC		D		1FE	11,643,273	123.1510	12,010,917	9,753,000	11,761,609		(22,376)		140,713	6.500	4.012	JUL	306,407		11/06/2012	07/07/2023
G63983-K9-3	NATIONWIDE BLDG SOCIETY		D		2FE	12,920,202	116.9050	13,871,456	11,865,600	13,163,290		(20,708)		263,796	6.750	4.913	JUL	357,675		11/05/2012	07/22/2020
G65016-AH-3	NEXT PLC		D		2FE	9,271,304	114.5310	9,308,491	8,127,500	9,348,568		(8,141)		85,405	5.375	3.347	OCT	80,189		12/04/2012	10/26/2021
G7973D-AV-4	UNITED UTILIT WATER PLC		D		2FE	3,906,406	120.6360	3,921,860	3,251,000	3,906,662		(1,786)		2,043	5.750	3.165	MAR	144,425		12/18/2012	03/25/2022
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		D		2FE	9,222,410	113.6100	9,233,653	8,127,500	9,290,080		(7,504)		75,174	5.125	2.447	NOV	68,471		12/18/2012	11/02/2018
G9020*-AA-8	TRAVIS PERKINS PLC		F		3	15,000,000	100.2960	15,044,445	15,000,000	15,000,000					5.770	5.770	JJ	372,646	865,500	12/01/2005	01/26/2013
K94545-CE-6	TDC A/S		D		2FE	17,007,790	117.3650	17,169,913	14,629,500	17,159,811		(12,479)		164,500	5.625	3.531	FEB	703,745		12/05/2012	02/23/2023
L0714#-AB-6	BARILLA FINANCE PRIVATE PLACEMENT		F		2	2,993,640	104.1210	3,123,636	3,000,000	2,999,189		822			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	112.6140	6,756,858	6,000,000	5,988,797		3,410			5.690	5.760	JD	20,863	341,400	11/29/2004	12/09/2015
L4370R-AF-8	GLENCORE FINANCE EUROPE		D		2FE	11,022,674	114.8500	11,201,321	9,753,000	11,116,775		(27,861)		121,962	6.500	3.861	FEB	535,216		11/06/2012	02/27/2019
L6346#-AB-9	MESSER GROUP		F		2	4,621,402	110.6580	5,113,965	4,621,402	4,621,402					5.460	5.460	FA	104,436	252,329	07/08/2005	08/02/2015
N4281#-AB-9	KONINKLIJKE COOPERATIE		F		2	7,329,576	102.2350	7,693,146	7,525,000	7,507,520		28,879			4.930	5.342	JJ	155,607	370,950	09/12/2005	07/31/2013
N4281#-BD-6	ROYAL VOPAK		F		2	4,000,000	122.5120	4,900,460	4,000,000	4,000,000					6.140	6.140	JD	8,187	253,600	04/17/2007	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT		F		2	5,303,572	113.7890	6,034,886	5,303,572	5,303,572					6.810	6.810	MN	47,153	361,173	04/18/2008	05/14/2018
N7203C-AB-4	POSTNL		D		2FE	11,855,436	121.2350	11,824,050	9,753,000	11,960,307		(53,693)		158,563	7.500	3.027	AUG	280,566		11/02/2012	08/14/2018
N7660F-AD-9	RWE FINANCE BV		D		2FE	12,138,770	124.8100	12,172,719	9,753,000	12,310,161		(35,926)		207,318	6.500	2.877	APR	444,630		11/08/2012	04/20/2021
N7660F-BK-2	RWE FINANCE BV		D		2FE	5,763,743	118.5750	5,782,310	4,876,500	5,809,853		(3,393)		49,503	5.500	3.114	JUL	131,532		12/12/2012	07/06/2022
P49486-AE-8	CEMENTOS DE CHIHUAHUA PRIVATE PLACEMENT		F		3	10,896,595	98.4300	12,744,198	12,947,473	11,819,443		366,405			7.000	9.075	MJSD	40,281	912,797	06/01/2010	05/27/2015
Q0455#-AK-4	APT PIPELINES LTD		F		2	20,000,000	122.4910	24,498,160	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
W7912C-AE-0	SECURITAS AB		D		2FE	11,753,786	100.7150	11,950,439	11,865,600	11,886,471		(265)		132,951	2.250	2.202	MAR	79,745		12/06/2012	03/14/2018
Y64354-AA-4	OCEAN RIG UDW INC SERIES 144A		F	1	5FE	1,600,000	102.0000	1,632,000	1,600,000	1,600,000					9.500	9.500	AO	27,485	152,000	04/13/2011	04/27/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,326,154,923	XXX	14,040,505,398	11,948,933,466	12,217,345,227	75,697	(38,404,697)	16,943,820	2,103,048	XXX	XXX	XXX	184,544,174	676,797,874	XXX	XXX
000780-JT-4	AMAC SERIES 2003-8 CLASS A24			2	1FM	7,938,424	103.6780	8,126,258	7,838,000	7,849,901		(17,911)			5.500	5.380	MON	35,924	431,090	05/30/2003	06/25/2033
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1			2	1FM	4,922,658	97.6160	5,804,364	5,946,132	5,124,450		171,263			5.372	6.925	MON	26,617	325,103	12/29/2006	01/25/2047
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D			2	1FM	337,877	51.1720	204,917	400,447	379,305		2,723			8.300	10.261	MON	2,770	33,145	10/05/1990	12/25/2018
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3			2	3FM	2,423,446	102.0800	2,475,214	2,424,772	2,422,338		(292)			5.500	5.495	MON	11,114	133,362	05/11/2007	06/25/2037
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			2	1FE	98,769	118.0000	122,272	103,620	101,617		209			8.900	9.612	MON	769	9,222	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			2	1FM	8,594,564	86.8340	10,640,226	12,253,596	8,765,733		171,169			5.500	11.119	MON	56,162	678,416	03/26/2008	07/25/2037
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			2	1FM	8,694,882	98.6580	9,175,157	9,300,000	8,684,977		(14,322)	450,374		5.500	5.476	MON	42,625	514,539	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			2	1FM	19,783,504	102.0130	20,808,336	20,397,790	19,811,075		16,516			5.500	5.849	MON	93,490	1,126,348	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			2	2FM	13,319,040	97.1870	13,416,529	13,804,888	13,560,854		61,321			5.500	6.058	MON	63,272	761,768	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			2	3FM	10,014,418	91.1990	10,021,123	10,988,170	9,981,887		(67,295)	152,061		6.000	3.748	MON	54,941	661,548	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			2	2FM	11,705,122	91.1990	12,208,883	13,387,050	11,723,108		21,867	278,390		6.000	4.754	MON	66,935	805,984	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			2	2FM	5,859,345	91.1990	6,079,463	6,666,137	5,859,913		2,335	217,368		6.000	4.647	MON	33,331	401,333	03/14/2006	05/25/2036
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6			2	1FM	1,327,158	102.3360	1,358,157	1,327,158	1,327,158					5.000	4.999	MON	5,530	66,232	04/29/2003	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1			2	1FM	5,413,247	103.1030	5,838,938	5,663,225	5,532,672		17,484			4.500	4.987	MON	21,237	256,432	10/02/2003	04/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SERIES 2003-20CB CLASS 1A3 SEQ			2	1FM	2,026,971	101.6280	1,973,615	1,942,009	1,956,203		(9,356)			5.500	4.145	MON	8,901	106,843	09/23/2003	08/25/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10			2	1FM	10,160,098	104.0380	10,671,495	10,257,354	10,199,322		9,001			5.500	5.681	MON	47,013	564,504	05/16/2003	07/25/2033
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10			2	1FM	4,245,406	104.0200	4,439,902	4,268,304	4,246,807		293			5.500	5.606	MON	19,563	235,518	01/01/2012	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A2			2	1FM	958,417	100.5850	964,629	959,016	956,585		(49)			4.150	4.152	MON	3,317	39,846	07/03/2003	08/25/2033
12669E-SV-9	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A4			2	1FM	10,918,000	103.1470	10,933,593	10,600,000	10,696,444		(13,331)			5.500	5.211	MON	48,583	584,015	07/02/2003	08/25/2033
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9			2	1FM	247,083	97.2390	259,041	266,396	262,041		2,064			5.000	5.969	MON	1,110	13,320	12/23/2003	09/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			2	1FM	8,046,327	101.1140	8,444,682	8,351,686	8,224,222		37,295			5.500	6.139	MON	38,279	459,343	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			2	1FM	10,544,633	103.5750	11,317,765	10,927,163	10,738,149		42,058			5.500	6.079	MON	50,083	602,098	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			2	3FM	6,956,451	100.8550	7,178,028	7,117,155	6,959,859		(21,354)			6.000	6.275	MON	35,586	427,029	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			2	1FM	5,080,915	86.9200	8,639,967	9,940,115	6,479,043		1,249,483			6.000	14.366	MON	49,701	601,814	01/01/2012	12/25/2036
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3			2	1FM	661,190	103.9510	711,663	684,617	678,443		990			5.000	5.651	MON	2,853	34,231	01/26/2006	11/25/2020
193908-AS-9	CMOT SERIES 57 CLASS D			2	1FE	35,192	115.7090	41,498	35,864	35,666		22			9.900	10.388	MON	296	3,551	04/26/1989	02/01/2019
19390Q-AF-7	CMOT SERIES 46 CLASS C			2	1FE	6,369	110.7660	7,303	6,593	6,546		10			9.500	10.179	MON	52	626	08/05/1988	09/01/2018
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25			2	1FM	1,102,807	103.0510	1,132,560	1,099,029	1,097,834		(2,272)			5.500	5.484	MON	5,037	60,447	05/20/2003	04/25/2033
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			2	1FM	2,293,898	101.1820	2,300,883	2,274,000	2,275,152		(4,417)			5.500	5.428	MON	10,423	125,070	05/21/2003	06/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL			2	1FM	1,857,895	102.2510	2,064,883	2,019,421	1,938,328		627			5.500	7.350	MON	9,256	109,647	07/01/2012	10/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			2	1FM	1,542,419	92.6000	1,781,647	1,924,033	1,556,970		5,388			6.250	8.414	MON	10,021	120,252	09/10/2008	11/25/2037
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8			2	1FM	11,760,195	100.4110	12,504,829	12,453,695	12,089,976		68,480			5.500	6.710	MON	57,079	664,976	12/01/2012	01/25/2034
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			2	1FM	9,281,492	100.6780	9,628,487	9,563,655	9,288,844		3,855			5.750	6.158	MON	45,826	549,899	11/01/2007	02/25/2037
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6			2	1FM	11,335,871	101.7440	11,619,809	11,420,633	11,355,450		17,834			5.500	5.637	MON	52,345	609,815	12/01/2012	07/25/2033
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			2	6AM	5,520,576	105.6260	5,481,695	5,189,731	5,481,695	(30,030)	(8,852)			6.000	3.961	MON	25,949	25,949	11/21/2012	04/25/2036
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1			2	4FM	125,951	84.7280	106,935	126,210	125,871		92			5.350	5.368	MON	563	6,935	12/18/2007	04/25/2037
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			2	1FM	2,233,014	82.3420	2,320,194	2,817,766	2,175,247		(57,767)			5.381	6.124	MON	12,635	153,744	04/30/2007	05/25/2037
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13			2	1FM	680,257	105.1310	748,783	712,236	700,640		1,280			5.750	6.551	MON	3,413	40,954	02/18/2003	02/25/2033
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			2	4FM	12,479,934	90.7600	12,084,825	13,315,159	12,360,262		12,817			6.000	4.448	MON	66,576	798,910	01/02/2007	06/25/2036
760985-VA-6	RFSC SERIES 2003-RM2 CLASS A16			2	1FM	6,572,964	102.0530	6,583,413	6,451,000	6,493,405		(17,330)			5.500	5.340	MON	29,567	354,094	05/16/2003	05/25/2033
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS11CLASS A8			2	1FM	3,416,999	86.0810	2,951,704	3,429,000	3,416,997					5.250	5.308	MON	15,002	180,023	06/12/2003	06/25/2033

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	Stated Contractual Maturity Date
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3			2	1FM	613,354	103.5610	637,784	615,855	613,526		28			5.375	5.450	MON	2,759	33,102	12/01/2005	12/26/2033
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			2	1FM	2,192,641	103.6160	2,376,940	2,294,000	2,216,525		8,525			5.500	6.257	MON	10,514	126,156	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			2	1FM	6,269,891	95.1620	6,562,500	6,896,106	6,357,152		86,276			5.500	6.611	MON	31,607	368,101	12/01/2012	06/25/2034
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3			2	1FM	2,108,210	98.4690	2,092,930	2,125,480	2,108,400		190			2.685	2.895	MON	4,755	9,498	10/19/2012	04/25/2036
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASS A4			2	3FM	7,783,088	100.4940	8,286,994	8,246,241	7,836,858		54,707	290,956		6.000	6.287	MON	41,231	494,771	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						249,490,962	XXX	263,130,813	268,830,507	252,053,450	(30,030)	1,831,654	1,389,149		XXX	XXX	XXX	1,254,612	14,709,603	XXX	XXX
05947N-KE-3	BALL 2006-277 PAJ SERIES 2006-277 CLASS PAJ			2	1FM	9,918,134	108.9920	11,989,142	11,000,000	10,485,512		142,762			6.293	8.189	MON	57,686	703,767	12/18/2007	10/10/2045
05947U-L9-7	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-2 CLASS AAB			2	1FM	180,728	100.5630	188,269	187,215	185,334		281			4.742	5.728	MON	740	8,878	07/18/2007	07/10/2043
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1FM	8,070,898	116.9540	10,058,078	8,600,000	8,344,867		80,597			5.492	6.523	MON	39,359	472,312	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO			2	1FE	9,117,969	114.7710	12,624,806	11,000,000	9,975,512		305,696			5.623	9.227	MON	51,549	621,879	07/02/2009	06/24/2050
07383F-5J-3	BEAR STEARNS COMM'L MTGE SERIES 2005-T18 CLASS AAB			2	1FM	371,405	99.9320	369,138	369,390	368,811		(450)			4.823	4.741	MON	1,485	31,403	04/19/2005	02/13/2042
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW11 CLASS A4			2	1FM	8,755,801	112.8300	11,847,108	10,500,000	9,721,921		289,520			5.452	8.867	MON	47,702	581,278	01/13/2009	03/11/2039
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006PW14 CLASS A4			2	1FM	30,202,500	114.5970	36,671,072	32,000,000	31,196,207		250,252			5.201	6.168	MON	138,693	1,664,320	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW17 CLASS A4			2	1FM	22,018,947	118.1720	27,356,911	23,150,000	22,589,189		143,598			5.694	6.572	MON	109,847	1,318,161	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007PW15 CLASS A4			2	1FM	45,998,047	113.1930	56,596,600	50,000,000	48,118,156		497,856			5.331	6.693	MON	222,125	2,665,500	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T26 CLASS A4			2	1FM	22,356,314	116.4810	31,403,278	26,960,000	24,284,209		536,184			5.471	8.568	MON	122,915	1,474,982	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007T28 CLASS A4			2	1FM	24,524,508	119.2460	37,562,396	31,500,000	27,308,934		892,019			5.742	10.027	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	1FM	3,274,009	102.3490	3,332,617	3,256,131	3,251,448		(2,870)			5.613	5.497	MON	15,231	182,767	12/13/2007	06/11/2050
12513E-AF-1	CITIGROUP / DEUTSCHE BANK SERIES 2005-CD1 CLASS ASB			2	1FM	4,894,443	103.7730	5,061,682	4,877,634	4,872,446		(2,119)			5.219	5.183	MON	21,214	258,900	10/27/2005	07/15/2044
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB			2	1FM	20,353,967	105.0250	22,566,692	21,487,074	21,105,055		124,964			5.278	6.444	MON	94,507	1,134,088	07/22/2008	12/11/2049
12613Y-AB-5	CNL FUNDING SERIES 2000-AA CLASS A2			2	3AM	4,076,795	101.5000	4,403,494	4,338,418	4,146,319		34,863			8.044	10.176	MON	29,082	348,983	01/08/2002	04/25/2017
126175-AB-4	COMMERCIAL MTG PASS-THROUGH SERIES 2003-LB1A CLASS A2			2	1FM	23,618,147	100.9200	24,764,836	24,539,027	24,482,315		118,158			4.084	4.685	MON	83,514	1,002,174	03/01/2005	06/10/2038
126191-AA-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-9W57 CLASS A			2	1FM	1,999,792	104.8750	2,076,523	1,980,000	1,996,515		(3,276)			2.365	2.155	MON	3,251	39,016	02/15/2012	02/10/2029
12624K-AD-8	COMMERCIAL MORT PASS THROUGH SERIES 2012-CR2 CLASS A4			2	1FE	4,987,765	105.5280	5,128,637	4,860,000	4,983,558		(4,207)			3.147	2.843	MON	12,745	50,981	08/20/2012	08/15/2045
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS ASB			2	1FM	36,743,264	104.2480	38,545,096	36,974,600	36,871,148		31,877			6.060	6.233	MON	186,709	2,324,918	04/11/2008	12/10/2049
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4			2	1FM	14,974,508	104.8580	15,319,812	14,610,000	14,964,056		(10,452)			3.024	2.697	MON	36,817	110,452	09/10/2012	09/10/2045
20046F-AU-4	COMM SERIES 2001-J2A CLASS B			2	1FM	4,003,688	99.9760	4,074,022	4,075,000	4,051,466		5,989			6.304	6.565	MON	21,407	256,888	04/12/2002	07/16/2034
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A			2	1FM	4,396,530	106.0060	4,573,050	4,313,958	4,321,125		(7,405)			6.746	6.466	MON	24,252	291,020	08/24/2001	06/20/2031
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			2	1FM	13,576,641	120.7740	16,398,667	13,578,000	13,553,592		(2,799)			7.471	7.550	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS AAB			2	1FM	19,314,766	105.3530	20,711,855	19,659,576	19,531,416		39,647			5.441	5.798	MON	89,140	1,069,678	11/20/2007	03/10/2039
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS A4			2	1FM	13,312,609	115.1720	15,663,406	13,600,000	13,453,853		36,576			5.444	5.824	MON	61,699	740,384	05/30/2008	03/10/2039

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

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CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG11 CLASS A4			2	1FM	14,469,531	117.8800	17,682,060	15,000,000	14,699,370		47,306			5.736	6.304	MON	71,700	860,400	05/22/2008	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF			2	1FM	17,940,626	115.7200	23,143,940	20,000,000	18,819,953		216,760			5.550	7.144	MON	92,500	1,110,000	03/05/2008	12/10/2049
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC SERIES 2004-C5 CLASS AAB			2	1FM	7,103,727	101.3100	7,178,270	7,085,471	7,075,140		(2,514)			4.587	4.557	MON	27,084	325,011	03/17/2005	11/15/2037
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3			2	1FM	23,275,372	113.5390	27,493,348	24,215,000	23,785,611		154,600			5.311	6.024	MON	107,172	1,286,059	02/06/2008	12/15/2039
22547Q-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005C5 CLASS A4			2	1FM	4,275,000	109.9160	5,495,790	5,000,000	4,720,400		141,104			5.100	8.356	MON	21,250	255,000	01/29/2009	08/15/2038
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2			2	1FM	22,913,586	107.8190	24,522,955	22,744,600	22,856,448		(38,418)			3.386	3.217	MON	64,178	770,132	07/20/2011	07/10/2044
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2			2	1FM	25,249,338	106.8390	26,709,700	25,000,000	25,182,597		(55,011)			2.999	2.769	MON	62,479	749,750	09/22/2011	08/10/2044
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			2	1FM	43,669,492	122.3280	53,824,188	44,000,000	43,711,576		14,174			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	1FM	12,800,363	107.8550	16,868,491	15,640,000	14,830,073		751,360			4.751	9.262	MON	61,921	743,056	12/23/2008	07/10/2039
36828Q-KQ-8	GE CAPITAL COMMERCIAL MTG CORP Series 2005-C1 CLASS A4			2	1FM	18,088,828	106.1140	19,100,484	18,000,000	18,004,199		(11,766)			4.724	4.691	MON	70,860	850,320	02/03/2005	06/10/2048
36828Q-PW-0	GE CAPITAL COMMERCIAL MTG CORP SERIES 2005C3 CLASS A7A			2	1FM	12,178,906	109.7480	16,462,260	15,000,000	13,711,952		430,372			4.974	8.879	MON	62,175	746,100	02/06/2009	07/10/2045
396789-JT-7	GREENWICH CAP FUND SERIES 2005-GG3 CLASS AAB			2	1FM	17,859,096	101.9420	18,328,527	17,979,333	17,946,249		8,180			4.619	4.760	MON	69,205	830,466	03/21/2005	08/10/2042
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007CB18 CLASS A4			2	1FM	32,747,469	115.0950	37,751,291	32,800,000	32,746,230		(310)			5.440	5.501	MON	148,693	1,784,320	12/04/2007	06/12/2047
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2			2	1FM	14,806,986	107.5300	15,763,927	14,660,000	14,755,950		(33,102)			3.341	3.101	MON	40,818	489,820	07/26/2011	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			2	1FM	10,098,000	107.7510	10,667,309	9,900,000	10,083,388		(14,612)			3.139	2.806	MON	25,895	155,371	06/22/2012	06/15/2045
46637Y-AA-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-HSBC CLASS A			2	1FM	10,149,980	105.1060	10,510,630	10,000,000	10,142,093		(7,887)			3.093	2.885	MON	25,778	128,892	07/13/2012	07/05/2032
52108M-AF-0	LB-UBS COMMERCIAL MTGE TRUST SERIES 2005C7 CLASS A4			2	1FM	4,900,000	110.5120	7,735,812	7,000,000	6,005,793		288,060			5.197	12.053	MON	20,211	363,790	12/02/2008	11/15/2030
52109P-AD-7	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C6 CLASS AAB			2	1FM	29,056,476	107.4470	31,065,265	28,912,256	28,943,467		(19,882)			5.855	5.826	MON	94,045	1,692,813	08/24/2007	07/15/2040
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007C7 CLASS A3			2	1FM	15,857,211	119.2230	19,314,094	16,200,000	16,000,140		34,673			5.866	6.243	MON	52,794	950,292	07/08/2008	09/15/2045
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 2005LC1 CLASS A4			2	1FM	9,537,109	111.6240	11,162,430	10,000,000	9,843,171		79,398			5.291	6.260	MON	44,092	529,100	08/15/2008	01/12/2044
616912-AA-9	MORGANBERRY CORP SERIES 144A			2	1FE	489,658	106.6990	522,461	489,658	489,658					7.802	7.801	MS	9,657	38,203	09/05/1996	03/31/2019
61745M-W3-3	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS AAB			2	1FM	934,915	99.8620	929,002	930,287	928,886		(323)			4.630	4.556	MON	3,589	43,072	01/20/2005	12/13/2041
61745M-W4-1	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS A5			2	1FM	17,047,143	106.5810	18,065,463	16,950,000	16,940,166		(13,157)			4.780	4.726	MON	67,518	810,210	01/27/2005	12/13/2041
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST SERIES 2000-F1 CLASS A2A 144A			2	1FE	1,264,689	101.7500	1,239,004	1,217,694	1,224,809		2,640			7.700	7.247	MON	7,814	93,762	11/27/2001	08/15/2022
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006HQ9 CLASS A4			2	1FM	5,297,461	114.6910	8,601,855	7,500,000	6,547,698		381,382			5.731	13.119	MON	35,819	429,825	02/02/2009	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006HQ10 CLASS A4			2	1FM	2,593,719	114.5220	4,958,820	4,330,000	3,363,861		245,450			5.328	14.712	MON	19,225	230,702	03/11/2009	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007T25 CLASS A3			2	1FM	10,123,313	115.9980	12,527,730	10,800,000	10,443,184		80,498			5.514	6.578	MON	49,626	595,512	07/23/2008	11/12/2049
61756U-AD-3	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A3			2	1FM	21,286,086	103.6540	21,944,204	21,170,609	21,183,017		(29,839)			5.852	5.797	MON	103,242	1,238,904	11/15/2007	12/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A4			2	1FM	9,516,375	118.7670	11,401,632	9,600,000	9,549,572		10,850			5.809	5.993	MON	46,472	557,664	07/16/2008	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			2	1FM	30,394,579	106.2390	31,520,993	29,670,000	30,368,884		(25,696)			3.176	2.893	MON	78,527	352,933	08/20/2012	08/15/2045
92935V-AC-2	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3 CLASS A2			2	1FM	20,383,168	107.0360	21,621,171	20,200,000	20,326,876		(43,428)			3.240	3.018	MON	54,540	654,480	09/20/2011	03/15/2044
92936J-AZ-7	WF-RBS COMMERCIAL MORT SERIES 2011-C5 CLASS A2			2	1FM	8,485,620	105.9240	8,923,021	8,424,000	8,470,520		(13,692)			2.684	2.514	MON	18,842	226,100	11/28/2011	11/15/2044
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A			2	1FM	4,701,924	98.4010	4,941,788	5,022,082	5,022,082		30,791			0.289	2.839	MON	605	24,945	02/05/2008	06/15/2020
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4			2	1FM	38,731,250	114.7070	45,882,640	40,000,000	39,357,858		131,599			5.572	6.070	MON	185,733	2,228,800	07/30/2007	10/15/2048

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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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						869,269,171	XXX	1,013,147,742	912,857,013	892,243,835		6,236,821			XXX	XXX	XXX	3,747,743	44,682,715	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SER 01-A2 ABS			2	3AM	19,991,435	123.1960	24,634,166	19,995,975	20,266,611		(18,646)			8.620	8.407	JJ	857,039	2,127,792	10/02/2001	01/02/2025
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			1	1FE	9,443,100	152.6300	15,263,000	10,000,000	9,575,852		14,153			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR CAPMAC-SERIES 144A			1	1FE	9,481,900	157.3250	15,732,500	10,000,000	9,575,832		10,123			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			1		5,518,735	126.4760	6,979,891	5,518,735	5,518,735					6.550	6.550	FA	125,513	361,477	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			1		5,311,464	126.4760	6,717,743	5,311,464	5,311,464					6.550	6.550	FA	120,799	347,901	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			1		1,656,436	126.4760	2,094,999	1,656,436	1,656,436					6.550	6.550	FA	37,672	108,497	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			1		1,670,184	126.4760	2,112,386	1,670,184	1,670,184					6.550	6.550	FA	37,985	109,397	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			1		693,183	126.4760	876,712	693,183	693,183					6.550	6.550	FA	15,765	45,403	02/12/2009	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			1		2,268,349	109.0920	2,474,576	2,268,349	2,268,349					3.930	3.930	FA	31,696	89,146	02/11/2011	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			1		1,067,459	109.0920	1,164,507	1,067,459	1,067,459					3.930	3.930	FA	14,916	41,951	02/11/2011	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS			1		4,336,550	109.3540	4,742,196	4,336,550	4,336,550					3.930	3.930	MN	27,458	170,426	02/11/2011	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS			2	2AM	8,970,000	109.8060	9,849,553	8,970,000	8,970,000					8.890	8.891	JD	66,453	797,433	11/05/1992	06/01/2017
079868-AA-3	BELLSOUTH TELECOM INC 1994A PTC SERIES 144A ABS			1	1FE	8,771,900	125.3180	12,531,800	10,000,000	9,999,917		6			8.650	8.650	JJ	430,097	865,000	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS. MORTGAGE BONDS ABS				1AM	2,355,328	117.3820	3,895,912	3,319,000	2,823,366		47,972			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 ABS			2	1FE	1,542,837	109.9590	1,696,492	1,542,837	1,542,837					5.140	5.141	JJ	36,567	79,332	09/12/2002	01/15/2021
126650-AL-4	CVS CAREMARK CORP PTC SERIES 144A ABS			2	2AM	3,534,848	100.0000	3,534,848	3,534,848	3,534,848					6.117	6.195	MON	12,613	216,227	12/03/2002	01/10/2013
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	1AM	3,595,517	111.6590	4,160,325	3,725,924	3,620,736		6,399			5.298	5.846	MON	11,515	197,399	10/17/2005	01/11/2027
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	2AM	9,724,576	111.6590	10,870,108	9,735,104	9,726,667		524			5.298	5.372	MON	30,086	515,766	09/29/2005	01/11/2027
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS			2		11,877,004	112.0470	13,307,827	11,877,004	11,877,004					5.361	5.361	MON	37,142	636,850	05/16/2005	10/10/2027
127391-AA-8	CADETS TRUST SERIES 144A ABS			1		14,951,700	102.1740	15,326,130	15,000,000	14,996,777		5,779			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 SERIES 144A			2	2	9,670,000	108.1260	10,455,784	9,670,000	9,670,000					5.937	5.937	AO	143,527	574,108	09/29/2003	10/01/2043
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS			2	1FE	9,810,937	117.7030	11,770,290	10,000,000	9,899,475		21,140			5.230	5.567	MON	23,244	523,000	05/15/2008	04/15/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV			2	1FE	22,741	100.0000	22,613	22,613	22,638		11			6.540	6.558	MON	66	1,479	01/07/1999	08/15/2017
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 ABS			2	1FE	2,358,785	114.7500	2,467,119	2,150,000	2,266,853		(33,913)			5.300	3.491	MS	33,552	113,950	03/11/2010	03/15/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS			2	1FE	24,132,859	121.1230	30,977,258	25,575,000	24,722,194		149,541			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
210805-DK-0	CONTINENTAL AIRLINES ETC 011B ABS			2	3FE	100,719	106.2500	105,954	99,722	100,363		(189)			7.373	7.128	JD	327	7,352	01/04/2011	12/15/2015
247817-AA-7	DELTA AIR LINES 2010-2B ABS				3FE	4,100,000	104.0000	4,264,000	4,100,000	4,100,000					6.750	6.750	MN	29,213	276,750	02/07/2011	11/23/2015
24781P-AA-7	DELTA AIR LINES 2010-1B 101B				3FE	1,255,500	104.0000	1,404,000	1,350,000	1,275,564		20,064			6.375	8.494	JJ	42,792	43,031	01/12/2012	01/02/2016
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS			2	2AM	4,518,666	106.5450	4,814,408	4,518,666	4,518,666					7.645	7.646	JD	960	345,452	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS ABS			2	2FE	564,621	111.5000	629,553	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 ABS			2	2FE	14,479,645	119.2560	17,292,137	14,500,000	14,488,311		1,894			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 ABS			1	2FE	2,000,000	111.8690	2,237,370	2,000,000	2,000,000					7.840	7.840	JJ	65,769	156,800	10/17/1996	01/30/2018
34486*-AA-0	FOOTBALL CLUB				1Z	7,230,000	103.9160	7,513,134	7,230,000	7,230,000					3.410	3.410	OCT	58,896	24,654	07/30/2012	10/05/2024
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 A			2	1FE	4,997,765	100.5370	5,026,850	5,000,000	4,997,886		121			1.490	1.504	MON	3,311	17,797	09/12/2012	09/15/2019
368907-AD-3	GENERAL AMERICAN TRANS ABS			1	2FE	7,885,757	123.0790	9,705,676	7,885,757	7,885,757					7.860	7.860	FA	211,772	619,821	08/23/1996	08/28/2021
393505-QY-1	GREEN TREE FINANCIAL CORP SERIES 1996-9 CLASS A6 CMOMH			2	1FE	196,971	102.5070	183,034	178,557	189,971		(711)			7.690	6.383	MON	610	13,731	02/25/2004	01/15/2028
393505-RG-9	GREEN TREE FINANCIAL CORP SERIES 1996-10 CLASS A5 CMMH A			2	1FE	81	100.1470	77	76	77					6.830	5.353	MON		5	03/12/2004	11/15/2028
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS			1		19,600,000	109.9980	21,559,686	19,600,000	19,600,000					4.270	4.270	JD	55,795	836,920	11/20/2009	12/08/2015
59832W-AF-6	MIDWEST GENERATION LLC PTC SERIES B ABS			2	6FE	3,102,710	97.0000	3,086,798	3,182,266	3,086,798	(66,564)	8,064			8.560	8.911	JJ	135,444	272,402	06/14/2001	01/02/2016
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	3AM	1,116,000	103.0000	1,149,480	1,116,000	1,116,000					7.750	7.752	JD	3,844	86,490	03/06/2007	12/15/2025
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	4AM	13,611,305	103.0000	14,016,240	13,608,000	13,610,272		(522)			7.750	7.749	JD	46,872	1,054,620	12/10/2007	12/15/2025
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	276,286	63.6450	540,983	850,000	276,315		81	164,462		2.850	8.743	MS		21,628	02/20/2007	09/15/2037
69361Y-AG-8	PSE&G TRANSITION FUNDING LLC SERIES 2001-1 A7 ABS-UTIL ABS			2	1FE	11,843,797	106.8380	10,972,273	10,270,000	10,461,525		(185,772)			6.750	5.001	MJSD	30,810	693,225	10/04/2002	06/15/2016
693927-AC-9	PNPP FUNDING CORP CLB ABS			2	2AM	1,939,000	102.7150	1,991,636	1,939,000	1,939,000					9.120	9.120	MN	15,228	176,837	11/14/1991	05/30/2016
73019#-AA-0	PNC EQUIP FIN				1Z	3,223,857	104.1750	3,358,453	3,223,857	3,223,857					3.000	3.000	MS	29,015		07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1Z	3,345,198	104.1770	3,484,926	3,345,198	3,345,198					3.000	3.000	MS	30,107		07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1Z	3,055,744	104.1770	3,183,383	3,055,744	3,055,744					3.000	3.000	MS	27,502		07/12/2012	09/13/2027

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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS			2	2AM	25,204,171	118.5190	30,331,342	25,591,966	25,338,660		14,245			9.810	9.969	JD	167,371	2,510,572	08/28/1990	12/07/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	2AM	4,456,156	111.8090	5,163,092	4,617,778	4,561,812		10,168			8.125	8.659	MS	110,474	375,194	02/11/2000	09/15/2017
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	4AM	3,239,209	111.8090	3,169,308	2,834,574	2,976,462		(27,678)			8.125	5.980	MS	67,813	230,309	10/02/2002	09/15/2017
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A			2	1FE	2,165,761	107.1600	2,320,937	2,165,872	2,165,829		5			4.855	4.905	MON	4,673	105,153	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			2	1FE	7,740,778	107.7800	7,985,253	7,408,853	7,524,588		(24,540)			6.040	5.316	JJ	187,699	447,495	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			2	1FE	9,511,515	131.0730	11,907,982	9,085,000	9,392,621		(16,933)			7.144	6.721	JJ	272,233	649,032	03/02/2004	07/31/2033
908584-DE-2	UNION TANK CAR CO DEBS ABS			2	1FE	269,815	103.1930	278,430	269,815	269,815					8.625	8.625	JJ	11,571	23,272	06/24/1992	07/02/2013
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS				2	19,110,603	119.9120	22,915,945	19,110,603	19,110,603					6.640	6.733	MON	35,248	1,268,944	06/28/2007	09/19/2027
136454-AB-1	CDN PAC RAIL CO PTC SER 97-A2 ABS		A		2FE	1,000,000	105.2460	1,052,459	1,000,000	1,000,000					7.650	7.650	JAN	73,950	76,500	01/14/1997	01/13/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						353,899,457	XXX	415,303,534	357,342,590	355,020,282	(66,564)	1,386	164,462		XXX	XXX	XXX	5,543,569	23,547,947	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						13,798,814,513	XXX	15,732,087,487	13,487,963,576	13,716,662,794	(20,897)	(30,334,836)	18,497,431	2,103,048	XXX	XXX	XXX	195,090,098	759,738,139	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	3FE	6,500,000	114.1250	7,418,125	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	107.2500	4,113,038	3,835,000	3,829,017					7.000	4.306	JD	22,371	268,450	10/27/2009	06/01/2067
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			1	3FE	2,601,963	99.3750	2,752,688	2,770,000	2,611,458		2,112			7.000	7.510	MS	57,093	193,900	12/10/2007	03/15/2037
FR0008-13-1	BANQUE NATIONALE DE PARIS		F		3FE	318,131	46.0010	368,009	800,000	318,131					0.706	1.300	MS	1,443	6,148	04/08/2010	01/01/9999
G4637E-BE-4	MIDLAND BANK 2M 2M		F		1FE	139,182	48.2030	168,712	350,000	139,182					0.891	1.734	MS	797	3,207	04/08/2010	01/01/9999
G4637E-BF-1	MIDLAND BANK		F		1FE	79,533	50.0000	100,000	200,000	79,533					0.758	1.710	JD	4	2,102	04/08/2010	01/01/9999
G55356-AG-7	LLOYD'S BANK		F		3FE	39,766	43.5000	43,500	100,000	39,766					0.760	1.712	JD		1,714	04/08/2010	01/01/9999
G84228-AA-6	STANDARD CHARTERED		F		2FE	39,766	55.0000	55,000	100,000	39,766					0.877	1.358	JJ	402	723	04/08/2010	01/01/9999
G84228-AE-8	STANDARD CHARTERED 3 3		F		2FE	59,650	55.0000	82,500	150,000	59,650					0.661	2.263	JD	41	1,428	04/08/2010	01/01/9999
Q09504-AA-1	AUSTRALIA AND NEW ZEALAND BANK		F		1	218,715	53.0000	291,501	550,000	218,715					0.695	1.811	AO	679	4,597	04/08/2010	01/01/9999
Q65336-AA-9	NATIONAL AUSTRALIA BANK		F		2FE	139,182	54.0010	189,005	350,000	139,182					0.706	1.848	AO	487	3,107	04/08/2010	01/01/9999
Q97417-AA-9	WESTPAC BANK		F		1	218,715	53.0530	291,792	550,000	218,715					0.786	1.490	MS	1,145	4,657	04/08/2010	01/01/9999
R08880-AB-3	BERGEN BANK		F		2	139,182	51.0010	178,504	350,000	139,182					0.837	1.287	FA	1,026	2,894	04/08/2010	01/01/9999
R49235-CE-3	CHRISTINIA BANK		F		1FE	278,365	45.5010	318,509	700,000	278,365					0.716	1.710	MN	598	6,690	04/08/2010	01/01/9999
R57779-BC-4	DEN NORSKE BANK		F		2FE	139,182	51.0810	178,782	350,000	139,182					0.561	1.262	FMAN	174	2,836	04/08/2010	01/01/9999
Y35339-AA-1	HONGKONG AND SHANGHAI BANK		F		1FE	278,365	50.0000	350,000	700,000	278,365					0.439	0.000	JAJO	547	4,471	04/08/2010	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						15,018,714	XXX	16,899,665	18,355,000	15,028,209		2,112			XXX	XXX	XXX	313,630	1,051,299	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY (FIX to FLT) BOND			2	1FE	18,189,520	99.6250	17,932,500	18,000,000	17,994,254		110			3.460	3.462	JAJO	159,172	649,720	10/03/2002	10/01/2042
026351-BB-1	AMERICAN GENERAL CORP UNSEC'D NTS				5AM	2,791,997	125.5000	2,792,375	2,225,000	2,685,052		(13,812)			8.500	6.504	JJ	94,563	189,125	09/19/2002	07/01/2030
02637X-AA-2	AMERICAN GENL INSTIT CAP NTS SERIES 144A SER B				4AM	22,563,703	125.0000	25,312,500	20,250,000	22,445,924		(15,701)			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	3AM	19,824,880	85.8230	17,164,660	20,000,000	19,879,315		5,746			1.186	1.214	MJSD	19,100	274,479	01/14/1999	06/01/2037
17305H-AA-6	CITIGROUP CAPITAL III				3AM	15,909,885	106.6630	17,066,064	16,000,000	15,922,227		1,117			7.625	7.670	JD	101,667	1,220,000	10/14/1998	12/01/2036
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	2,983,941	118.0000	3,540,000	3,000,000	2,986,232		489			8.050	8.104	JD	10,733	241,500	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	17,535,906	118.0000	20,060,000	17,000,000	17,461,564		(17,353)			8.050	7.732	JD	60,822	1,368,500	01/05/1998	06/15/2027
302570-AW-6	FPL GROUP CAPITAL			1	1AM	2,820,783	106.7500	3,095,750	2,900,000	2,817,356		(745)			6.350	6.509	AO	46,038	184,150	12/18/2007	10/01/2066
31945H-AA-3	FIRST CHICAGO-NBD CAP I CAP SEC			1	2AM	19,260,000	81.9810	16,396,160	20,000,000	19,613,251		28,650			0.863	1.008	FMAN	29,238	207,800	01/22/1998	02/01/2027
33716P-AA-8	FIRST TENNESSEE CAP II CO GTY SER B				3AM	5,000,000	98.0000	4,900,000	5,000,000	5,000,000					6.300	6.300	AO	66,500	315,000	03/24/2004	04/15/2034
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SER A				5AM	1,214,170	117.0480	1,170,476	1,000,000	1,173,717		(5,679)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB (CDTPS)				3AM	11,047,600	103.7990	11,417,846	11,000,000	11,041,222		(919)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
40427P-AA-3	HSBC AMERICAS INC CAP SEC SERIES 144A			1	2AM	10,000,000	101.5000	10,150,000	10,000,000	10,000,000					7.808	7.808	JD	34,702	780,800	12/03/1996	12/15/2026
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II SERIES 144A			1	3AM	4,394,718	100.9780	4,281,471	4,240,000	4,297,358		(10,594)			8.380	8.007	MN	45,401	355,312	10/29/1997	05/15/2027
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				3AM	6,566,435	110.7790	7,217,278	6,515,000	6,557,022		(1,502)			7.750	7.676	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	117.1500	5,857,495	5,000,000	4,543,492		14,449			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				3AM	15,150,075	106.9290	16,039,320	15,000,000	15,133,550		(1,860)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1AM	7,982,010	111.5330	10,316,766	9,250,000	8,229,537		31,290			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
760715-AB-8	REPUBLIC NY CAPITAL I			1	2AM	4,979,293	101.8750	5,093,750	5,000,000	4,985,143		580			7.750	7.785	MN	49,514	387,500	06/05/1997	11/15/2026
844030-AH-9	SOUTHERN UNION CO				3AM	2,995,320	85.6250	2,568,750	3,000,000	2,995,503		30			3.330	3.350	FMAN	16,929	106,408	10/18/2006	11/01/2066
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	131.8790	13,187,910	10,000,000	11,295,343		(8,973)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III				2AM	21,460,756	99.5000	21,522,845	21,631,000	21,468,257		1,340			5.570	5.657	MJSD	56,893	1,224,872	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				2AM	64,229,300	102.0000	66,300,000	65,000,000	64,298,688		12,605			5.950	6.035	JD	171,889	3,867,500	04/11/2007	12/15/2036
26156F-AA-1	DRESDNER FNDG TRUST I BONDS SERIES 144A		F	1	5AM	12,787,121	98.0500	11,452,163	11,680,000	12,573,727	5,008,938	(27,209)			8.151	7.343	JD	2,645	952,095	01/07/2002	06/30/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						305,473,363	XXX	314,836,079	302,691,000	305,397,734	5,008,938	(7,941)			XXX	XXX	XXX	2,900,073	18,332,387	XXX	XXX
4899999. Total - Hybrid Securities						320,492,077	XXX	331,735,744	321,046,000	320,425,943	5,008,938	(5,829)			XXX	XXX	XXX	3,213,703	19,383,686	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						13,145,771,648	XXX	15,078,490,795	12,990,120,466	13,193,498,612	75,697	(22,839,537)	16,943,820	2,103,048	XXX	XXX	XXX	193,266,861	698,559,742	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,090,306,124	XXX	1,222,535,658	1,124,827,511	1,104,064,717	(30,030)	4,270,614	1,389,149		XXX	XXX	XXX	4,999,427	59,163,130	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,155,375,905	XXX	1,310,348,980	1,183,818,304	1,172,205,392		3,327,791			XXX	XXX	XXX	4,966,342	59,301,190	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						659,372,820	XXX	730,139,613	660,033,590	660,418,016	4,942,374	(6,555)	164,462		XXX	XXX	XXX	8,443,642	41,880,334	XXX	XXX
8399999 - Total Bonds						16,050,826,497	XXX	18,341,515,046	15,958,799,871	16,130,186,737	4,988,041	(15,247,687)	18,497,431	2,103,048	XXX	XXX	XXX	211,676,272	858,904,396	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
33765A-20-2	FIRSTAR CORP REIT PFD SERIES B 144A			17,000.000	1,000.00		16,843,715	1,151.250	19,571,250	16,843,715		1,508,750							P1UFE	08/01/2004
74251V-20-1	PRINCIPAL FINL GROUP			250,000.000	100.00		25,000,000	98.031	24,507,825	25,000,000		1,390,750							P2UFE	06/14/2005
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00		4,901,200	100,000.000	5,000,000	4,901,200		450,000							P2UFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00		39,379,261	866.000	33,860,600	39,379,261	349,728	1,391,306							P2LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SERIES B 144A		F	9,562.000	1,000.00		11,058,611	1,250.625	11,958,476	12,261,887		868,230			(156,130)		(156,130)		RP2UFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							97,182,787	XXX	94,898,151	98,386,063	349,728	5,609,036			(156,130)		(156,130)		XXX	XXX
8999999 - Total Preferred Stocks							97,182,787	XXX	94,898,151	98,386,063	349,728	5,609,036			(156,130)		(156,130)		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
002824-10-0	ABBOTT LABORATORIES			83,600.000	5,475,800	65.500	5,475,800	4,151,423		149,343		690,094		690,094		L	12/31/2012
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	2,564	0.001	2,564	2,564		11,882						U	02/13/2007
006ESC-9F-6	ADELPHIA CONTINGENT VALUE			2,625,000.000												U	02/13/2007
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT			261,600.000	12,067,608	46.130	12,067,608	9,470,725		312,660		1,012,056		1,012,056		L	12/11/2012
026874-78-4	AMERICAN INTERNATIONAL GROUP			62,400.000	2,202,720	35.300	2,202,720	2,143,427		59,293		59,293		59,293		L	12/24/2012
03027X-10-0	AMERICAN TOWER CORP			40,720.000	3,146,434	77.270	3,146,434	2,885,004		17,823		261,430		261,430		L	11/21/2012
053015-10-3	AUTOMATIC DATA PROCESSING			220,400.000	12,565,004	57.010	12,565,004	9,197,542	95,874	348,232		661,200		661,200		L	08/29/2011
053484-10-1	AVALON BAY COMMUNITIES INC			120,480.000	16,335,883	135.590	16,335,883	16,107,167	116,866	335,258		222,037		222,037		L	12/07/2012
05564E-10-6	BRE PROPERTIES CL-A			179,810.000	9,139,742	50.830	9,139,742	8,805,461		233,002		148,391		148,391		L	12/18/2012
073730-10-3	BEAM INC			91,500.000	5,589,735	61.090	5,589,735	3,722,132		63,017		814,302		814,302		L	11/16/2012
125581-80-1	CIT GROUP INC			13,400.000	517,776	38.640	517,776	503,356				14,420		14,420		L	10/24/2012
126117-10-0	CNA FINANCIAL CORP			68,000.000	1,904,680	28.010	1,904,680	1,857,085		32,835		40,470		40,470		L	11/02/2012
12686C-10-9	CABLEVISION SYSTEMS CORP			155,600.000	2,324,664	14.940	2,324,664	2,195,634		74,745		208,754		208,754		L	08/03/2012
133131-10-2	CAMDEN PROPERTY TRUST			233,800.000	15,947,498	68.210	15,947,498	14,413,243	130,928	472,395		1,403,944		1,403,944		L	11/16/2012
134429-10-9	CAMPBELL SOUP CO			135,700.000	4,734,573	34.890	4,734,573	4,492,791		232,812		221,778		221,778		L	09/17/2012
16122M-10-0	CHARTER FINANCIAL CORP			30,600.000	324,360	10.600	324,360	276,403		1,530		41,004		41,004		L	11/01/2011
19122T-10-9	COCA-COLA ENTERPRISES			130,200.000	4,131,246	31.730	4,131,246	2,950,291		81,456		758,409		758,409		L	11/29/2012
20825C-10-4	CONOCOPHILLIPS			103,500.000	6,001,965	57.990	6,001,965	5,963,099		57,816		38,866		38,866		L	12/31/2012
219350-10-5	CORNING INC			412,600.000	5,207,012	12.620	5,207,012	5,491,794		99,987		(217,922)		(217,922)		L	12/31/2012
231561-10-1	CURTISS WRIGHT CORP			110,200.000	3,617,866	32.830	3,617,866	3,421,075		34,462		(123,456)		(123,456)		L	10/10/2012
247850-10-0	DELTIC TIMBER CORP			12,980.000	916,648	70.620	916,648	685,842		3,894		132,785		132,785		L	08/23/2011
257701-20-1	DONEGAL GROUP INC-CL A COMMON			66,800.000	937,872	14.040	937,872	903,137		31,576		(5,871)		(5,871)		L	07/05/2012
26153C-10-3	DREAMWORKS ANIMATION SKG INC			136,600.000	2,263,462	16.570	2,263,462	2,929,693				(3,347)		(3,347)		L	01/03/2012
263534-10-9	DUPONT (EI) DE NEMOURS			251,200.000	11,296,464	44.970	11,296,464	9,695,512		422,790		(200,788)		(200,788)		L	12/24/2012
28140H-10-4	EDUCATION REALTY TRUST INC REIT			399,710.000	4,252,914	10.640	4,252,914	3,514,628		135,901		163,881		163,881		L	11/03/2011
29266R-10-8	ENERGIZER HOLDINGS INC			46,000.000	3,679,080	79.980	3,679,080	3,294,382		24,880		384,698		384,698		L	11/28/2012
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			130,800.000	8,801,532	67.290	8,801,532	7,807,615		269,513		75,235		75,235		L	10/31/2012
29476L-10-7	EQUITY RESIDENTIAL			201,360.000	11,411,071	56.670	11,411,071	11,780,565	154,544	175,811		(369,494)		(369,494)		L	11/28/2012
297178-10-5	ESSEX PROPERTY TRUST INC REIT			108,120.000	15,855,798	146.650	15,855,798	15,091,027	118,932	383,166		512,374		512,374		L	12/12/2012
30225T-10-2	EXTRA SPACE STORAGE INC REIT			170,186.000	6,193,069	36.390	6,193,069	3,856,548		134,158		1,894,112		1,894,112		L	11/06/2012
31847R-10-2	FIRST AMERICAN FINANCIAL			118,900.000	2,864,301	24.090	2,864,301	1,594,839		49,890		1,355,563		1,355,563		L	03/22/2012
337932-10-7	FIRST ENERGY CORP			89,913.000	3,754,767	41.760	3,754,767	3,360,813		197,809		(228,379)		(228,379)		L	03/17/2011
345550-10-7	FOREST CITY ENTERPRISES INC			86,810.000	1,401,982	16.150	1,401,982	1,362,349				39,633		39,633		L	12/28/2012
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON			217,400.000	3,767,542	17.330	3,767,542	2,547,073				543,840		543,840		L	12/17/2012
34964C-10-6	FORTUNE BRANDS HOME & SE			48,200.000	1,408,404	29.220	1,408,404	458,263				587,558		587,558		L	10/04/2011
42809H-10-7	HESS CORP			213,200.000	11,291,072	52.960	11,291,072	9,043,516		85,134		3,135,491	3,337,447	(201,956)		L	09/25/2012
432589-10-9	HILLSHIRE BRANDS CO/THE			73,060.000	2,055,908	28.140	2,055,908	1,538,095		13,390		517,813		517,813		L	12/20/2012
437306-10-3	HOME PROPERTIES INC			74,910.000	4,592,732	61.310	4,592,732	4,771,883		125,017		(179,151)		(179,151)		L	08/09/2012
44044K-30-9	HORIZON LINES INC			2,666.000	3,999	1.500	3,999	27,991				(7,598)		(7,598)		U	12/20/2011
441060-10-0	HOSPIRA INC			59,400.000	1,855,656	31.240	1,855,656	1,828,113				27,543		27,543		L	12/17/2012
478160-10-4	JOHNSON & JOHNSON			143,300.000	10,045,330	70.100	10,045,330	8,891,330		313,625		584,797		584,797		L	12/21/2012
540424-10-8	LOEWS CORP			205,400.000	8,370,050	40.750	8,370,050	6,910,149		51,081		621,915		621,915		L	03/07/2012
594918-10-4	MICROSOFT CORP			30,400.000	812,592	26.730	812,592	751,572		25,232		20,364		20,364		L	01/06/2012
626717-10-2	MURPHY OIL CORP			104,800.000	6,240,840	59.550	6,240,840	5,525,809		301,719		715,031		715,031		L	12/10/2012
629377-50-8	NRG ENERGY INC			270,854.000	6,226,935	22.990	6,226,935	4,633,030				1,593,905		1,593,905		L	12/17/2012
640079-10-9	NEENAH PAPER INC			42,800.000	1,218,516	28.470	1,218,516	357,382		20,544		263,220		263,220		L	09/21/2011
651639-10-6	NEWMONT MINING CORP			171,000.000	7,941,240	46.440	7,941,240	8,184,238		239,400		(2,319,024)		(2,319,024)		L	01/19/2012
69860T-10-0	PANOLAM INDUSTRIES INTL			298.000	174,032	584.000	174,032	161,250				28,012		28,012		U	01/20/2010
717081-10-3	PFIZER INC			378,500.000	9,492,780	25.080	9,492,780	5,973,346		328,416		1,281,789		1,281,789		L	12/20/2012
729251-10-8	PLUM CREEK TIMBER CO. INC. REITS			82,610.000	3,665,406	44.370	3,665,406	3,630,464		34,696		34,941		34,941		L	10/23/2012
737464-10-7	POST PROPERTIES INC REITS			269,000.000	13,436,550	49.950	13,436,550	9,437,190	67,250	221,268		1,438,284		1,438,284		L	11/16/2012
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			151,400.000	4,632,840	30.600	4,632,840	4,805,533		210,515		(269,817)		(269,817)		L	07/20/2012
74460D-10-9	PUBLIC STORAGE REIT			80,270.000	11,635,939	144.960	11,635,939	9,239,291		339,438		817,888		817,888		L	11/01/2012
754907-10-3	RAYONIER CORP REITS			254,740.000	13,203,174	51.830	13,203,174	11,233,968		413,864		1,774,766		1,774,766		L	11/16/2012

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
76117W-10-9	RESOLUTE FOREST PRODUCTS			36,962.000	489,377	13.240	489,377	517,861				(28,484)		(28,484)		L	11/07/2012
84610H-10-8	SOVRAN SELF STORAGE INC REIT			61,800.000	3,837,780	62.100	3,837,780	2,429,743		111,240		1,200,774		1,200,774		L	11/01/2011
855707-10-5	STATE AUTO FINANCIAL CORP			267,700.000	3,999,438	14.940	3,999,438	4,077,815		145,420		362,429		362,429		L	08/01/2012
868536-10-3	SUPERVALU INC			98,700.000	243,789	2.470	243,789	237,867		17,273		(138,037)	419,490	(557,527)		L	02/22/2012
871829-10-7	SYSCO CORP			69,900.000	2,213,034	31.660	2,213,034	2,037,438		40,959		175,596		175,596		L	10/18/2012
872375-10-0	TECO ENERGY INC COMMON			123,500.000	2,069,860	16.760	2,069,860	2,160,566		24,398		(90,706)		(90,706)		L	12/10/2012
879433-82-9	TELEPHONE AND DATA SYSTEMS INC			198,600.000	4,397,004	22.140	4,397,004	5,204,594		79,147		(807,590)		(807,590)		L	12/31/2012
890516-10-7	TOOTSIE ROLL			219,985.000	5,702,011	25.920	5,702,011	5,206,214		195,080		647,104		647,104		L	08/13/2012
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000				1,000								U	07/19/2010
903119-10-5	UNS ENERGY CORP			59,926.000	2,542,061	42.420	2,542,061	2,200,856		77,305		341,205		341,205		L	06/07/2012
931142-10-3	WAL-MART STORES INC			92,700.000	6,324,921	68.230	6,324,921	4,935,080		181,229		785,169		785,169		L	10/07/2011
931422-10-9	WALGREEN CO			178,500.000	6,606,285	37.010	6,606,285	5,656,280		173,370		725,214		725,214		L	07/11/2012
941888-10-9	WATERSTONE FINANCIAL INC WATERSTONE FINANCIAL INC			25,200.000	196,560	7.800	196,560	48,384				148,176		148,176		L	12/17/2008
962166-10-4	WEYERHAEUSER CO REITS			420,380.000	11,694,972	27.820	11,694,972	7,606,549		233,371		3,441,738		3,441,738		L	11/29/2012
969490-10-1	CLAYTON WILLIAM COMMON			80,900.000	3,236,000	40.000	3,236,000	3,051,655				(2,845,328)		(2,845,328)		L	10/15/2012
984121-10-3	XEROX CORP			333,700.000	2,275,834	6.820	2,275,834	2,429,227		56,729		(380,418)		(380,418)		L	09/02/2011
05155C-10-5	AURICO GOLD INC		A	18,100.000	148,058	8.180	148,058	121,881				26,177		26,177		L	09/26/2012
067901-10-8	BARRICK GOLD CORP		A	207,200.000	7,254,072	35.010	7,254,072	6,623,269		132,090		(1,117,379)	1,004,349	(2,121,728)		L	06/16/2011
096631-10-6	BOARDWALK REAL ESTATE INV REIT		C	60,750.000	3,937,127	64.809	3,937,127	3,160,376	9,762	89,354		779,201		779,201	42,098	U	03/21/2012
257559-20-3	DOMTAR CORP		A	112,000.000	9,354,240	83.520	9,354,240	6,439,158	50,400	150,485		521,195		521,195		L	11/16/2012
496902-40-4	KINROSS GOLD CORP COMMON		A	10,100.000	98,172	9.720	98,172	102,329		1,374		(4,157)		(4,157)		L	03/16/2012
65334H-10-2	NEXEN INC COMMON		A	430,400.000	11,594,976	26.940	11,594,976	7,395,115	22,402	68,230		5,557,458	942,284	4,615,174		L	11/08/2012
66562P-10-5	NORTHERN PROPERTY REAL		C	14,100.000	437,572	31.033	437,572	456,549	1,806	25,096		16,336		16,336	9,694	U	07/29/2011
87425E-10-3	TALISMAN ENERGY INC COMMON		A	55,900.000	633,347	11.330	633,347	628,980				4,367		4,367		L	12/31/2012
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR		F	36,900.000	1,157,553	31.370	1,157,553	1,013,791		19,048		(152,325)	261,724	(414,049)		L	01/18/2012
38059T-10-6	GOLD FIELDS LTD		F	826,900.000	10,327,981	12.490	10,327,981	10,491,666		380,430		(657,038)	1,431,168	(2,088,206)		L	12/20/2012
76026T-20-5	REPSOL SA SPONSORED ADR		F	103,859.000	2,170,653	20.900	2,170,653	1,649,623	64,988	119,691		(42,579)	828,918	(871,497)		L	06/26/2012
D31311-10-9	GSW IMMOBILIEN AG		D	88,192.000	3,720,715	42.189	3,720,715	2,654,964		74,161		1,147,538		1,147,538	30,517	U	05/02/2012
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD		F	92,600.000	2,610,394	28.190	2,610,394	1,525,820		55,560		422,256		422,256		L	06/16/2011
G0450A-10-5	ARCH CAPITAL GROUP LTD		F	38,100.000	1,677,162	44.020	1,677,162	890,682				258,699		258,699		L	03/16/2011
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		F	59,600.000	1,911,968	32.080	1,911,968	1,848,503				63,465		63,465		L	12/27/2012
G62185-10-6	MONTPELIER RE HOLDINGS LTD		F	151,300.000	3,458,718	22.860	3,458,718	2,621,420	17,400	57,404		777,265		777,265		L	11/16/2012
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS		F	246,600.000	11,343,600	46.000	11,343,600	9,133,244		77,536		2,888,469		2,888,469		L	10/09/2012
G9283N-10-1	UNITE GROUP PLC		D	327,495.000	1,470,864	4.491	1,470,864	1,210,674		4,025		231,770		231,770	28,421	U	10/26/2012
N53745-10-0	LyondellBasell Industries NV		F	180.000	10,276	57.090	10,276	9,925				351		351		L	12/21/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					436,084,001	XXX	436,084,001	369,655,750	865,334	9,701,987		35,474,950	8,225,380	27,249,570	110,730	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			41,400.000	3,713,580	89.700	3,713,580	2,613,923				538,262		538,262		L	12/31/2012
000000-00-0	Symetra National Life Insurance Company			20,000.000	9,505,176	475.259	9,505,176	7,000,000				54,946		54,946		U	04/25/1983
000000-00-0	First Symetra National Life Insurance Company of New York			20,000.000	85,924,373	4,296.219	85,924,373	62,000,000				11,356,768		11,356,768		U	10/11/1989
87151Y-79-4	Symetra DFA International CORE Equity Fund			2,532,195.000	30,462,307	12.030	30,462,307	25,364,872		364,872		5,097,435		5,097,435		U	12/31/2012
87151Y-81-0	Symetra DFA U.S. CORE Equity Fund			2,528,107.000	27,935,582	11.050	27,935,582	25,306,607		306,608		2,628,974		2,628,974		U	12/31/2012
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					157,541,018	XXX	157,541,018	122,285,402		671,480		19,676,385		19,676,385		XXX	XXX
723682-10-0	Pioneer Fund A			6,407.101	207,910	32.450	207,910	220,229		48,993		(29,755)		(29,755)		L	12/31/2012
724010-10-3	Pioneer Value Fund A			1,889.101	22,367	11.840	22,367	27,481		357		2,072		2,072		L	12/31/2012
723752-10-8	Pioneer Mid Cap Value Fund A			1,455.742	31,459	21.610	31,459	34,004		258		2,817		2,817		L	12/31/2012
72387W-40-8	Pioneer Growth Opportunities Fund A			7,607.837	215,682	28.350	215,682	150,093				13,390		13,390		L	12/31/2012
72387P-72-6	Pioneer Government Income Fund A			44.067	448	10.160	448	430		17		(4)		(4)		L	12/31/2012
9299999. Subtotal - Mutual Funds					477,866	XXX	477,866	432,237		49,625		(11,480)		(11,480)		XXX	XXX
723755-10-4	Pioneer Cash Reserves Fund A			2,746.730	2,747	1.000	2,747	2,747								L	12/31/2012

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
9399999. Subtotal - Money Market Mutual Funds					2,747	XXX	2,747	2,747								XXX	XXX
9799999 - Total Common Stocks					594,105,632	XXX	594,105,632	492,376,136	865,334	10,423,092		55,139,855	8,225,380	46,914,475	110,730	XXX	XXX
9899999 - Total Preferred and Common Stocks					691,288,419	XXX	689,003,783	590,762,199	1,215,062	16,032,128		55,139,855	8,225,380	46,758,345	110,730	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....14 , the total $ value (included in Column 8) of all such issues $ 165,744,964

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
36179M-EK-2	GNMA POOL # MA0138 2.500% 06/20/27		06/22/2012	Morgan Stanley & Co., Inc.		3,323,932	3,209,106	3,566
3620AC-DA-9	GNMA 2009-20 POOL #725597 5.470% 07/20/59		02/01/2012	Interest Capitalization		69,520	69,520	
3620AC-DB-7	GNMA 2009-20 POOL #725598 5.470% 08/20/59		11/01/2012	Interest Capitalization		4,813	4,813	
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		12/01/2012	Interest Capitalization		1,392,228	1,392,228	
36297E-YV-1	GNMA POOL #710024 5.460% 08/20/59		12/01/2012	Interest Capitalization		717,357	717,357	
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2012	Interest Capitalization		616,517	616,517	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2012	Interest Capitalization		163,764	163,764	
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2012	Interest Capitalization		34,171	34,171	
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.391% 06/16/43		12/01/2012	Interest Capitalization		1,162,627	1,162,627	
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2012	Interest Capitalization		505,288	505,288	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2012	Interest Capitalization		60,033	60,033	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2012	Interest Capitalization		335,138	335,138	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2012	Interest Capitalization		451,878	451,878	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2012	Interest Capitalization		415,198	415,198	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2012	Interest Capitalization		170,698	170,698	
912828-SF-8	US TREASURY N/B 2.000% 02/15/22		04/17/2012	Deutsche Bank Securities, Inc.		17,489,133	17,500,000	60,577
912828-SV-3	US TREASURY N/B 1.750% 05/15/22		06/12/2012	Banc of America Securities		730,780	725,000	1,069
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		12/28/2012	Various		191,704,053	193,000,000	398,529
0599999. Subtotal - Bonds - U.S. Governments						219,347,128	220,533,336	463,741
066836-AA-5	BAPTIST HEALTH SOUTH FL 4.590% 08/15/21		11/20/2012	Various		5,633,766	4,985,000	70,848
249182-GS-9	DENVER CITY & CNTY CO ARPT REV 3.592% 11/15/26		10/11/2012	Barclays Capital, Inc.		5,000,000	5,000,000	
29270C-WJ-0	ENERGY N W WA ELEC REVENUE 5.710% 07/01/24		11/15/2012	Various		12,794,600	10,000,000	220,469
29270C-YN-9	ENERGY N W WA ELEC REVENUE 2.653% 07/01/20		08/16/2012	Merrill Lynch		2,005,180	2,000,000	
29270C-YP-4	ENERGY N W WA ELEC REVENUE 2.803% 07/01/21		08/16/2012	Merrill Lynch		19,070,000	19,070,000	
29270C-YQ-2	ENERGY N W WA ELEC REVENUE 2.953% 07/01/22		08/16/2012	Merrill Lynch		15,000,000	15,000,000	
29270C-YR-0	ENERGY N W WA ELEC REVENUE 3.103% 07/01/23		08/16/2012	Merrill Lynch		2,320,000	2,320,000	
29270C-YT-6	ENERGY N W WA ELEC REVENUE 3.403% 07/01/25		08/16/2012	Merrill Lynch		1,000,000	1,000,000	
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		02/01/2012	Interest Capitalization		43,278	43,278	
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2012	Interest Capitalization		1,305,943	1,305,943	
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		10/01/2012	Interest Capitalization		70,339	70,339	
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2012	Interest Capitalization		543,181	543,181	
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2012	Interest Capitalization		496,257	496,257	
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2012	Interest Capitalization		90,757	90,757	
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2012	Interest Capitalization		50,277	50,277	
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2012	Interest Capitalization		155,727	155,727	
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2012	Interest Capitalization		251,265	251,265	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2012	Interest Capitalization		197,137	197,137	
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2012	Interest Capitalization		69,786	69,786	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2012	Interest Capitalization		662,970	662,970	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2012	Interest Capitalization		527,860	527,860	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2012	Interest Capitalization		83,256	83,256	
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2012	Interest Capitalization		381,687	381,687	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2012	Interest Capitalization		604,133	604,133	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2012	Interest Capitalization		83,367	83,367	
31397A-FM-0	FHR SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2012	Interest Capitalization		891,141	891,141	
347622-CG-5	FORT LAUDERDALE FL SPL OBLG 3.224% 01/01/21		09/20/2012	Citigroup Global Markets		17,000,000	17,000,000	
347622-CH-3	FORT LAUDERDALE FL SPL OBLG 3.424% 01/01/22		09/20/2012	Citigroup Global Markets		6,000,000	6,000,000	
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG 3.574% 01/01/23		09/20/2012	Citigroup Global Markets		10,000,000	10,000,000	
347622-CK-6	FORT LAUDERDALE FL SPL OBLG 3.824% 01/01/24		09/20/2012	Citigroup Global Markets		11,000,000	11,000,000	
347622-CL-4	FORT LAUDERDALE FL SPL OBLG 4.074% 01/01/25		09/20/2012	Citigroup Global Markets		5,500,000	5,500,000	
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATED TAX FUND 5.255% 11/15/22		05/29/2012	Citigroup Global Markets		2,147,915	1,795,000	4,192
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157 5.309% 12/01/19		07/24/2012	Morgan Stanley & Co., Inc.		4,245,185	3,500,000	28,905
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE 5.859% 12/01/24		11/27/2012	Various		8,249,568	6,485,000	169,881
875301-EZ-2	TAMPA ETC EXPWY-C-TXB 2.220% 07/01/18		12/13/2012	Merrill Lynch		2,000,000	2,000,000	
875301-FA-6	TAMPA ETC EXPWY-C-TXB 2.490% 07/01/19		12/13/2012	Merrill Lynch		2,500,000	2,500,000	
875301-FB-4	TAMPA ETC EXPWY-C-TXB 2.840% 07/01/20		12/13/2012	Merrill Lynch		2,000,000	2,000,000	
875301-FC-2	TAMPA ETC EXPWY-C-TXB 3.040% 07/01/21		12/13/2012	Merrill Lynch		1,250,000	1,250,000	
875301-FE-8	TAMPA ETC EXPWY-C-TXB 3.190% 07/01/22		12/13/2012	Merrill Lynch		1,500,000	1,500,000	
875301-FK-4	TAMPA ETC EXPWY-C-TXB 3.040% 07/01/21		12/13/2012	Merrill Lynch		3,240,000	3,240,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						145,964,575	139,653,361	494,295
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN 10.000% 12/31/15		11/02/2012	Tax Free Exchange		478,384	478,474	
000000-00-0	SAMSON INVESTMENT COMPANY BANK LOAN 5.157% 09/10/16		09/20/2012	Banc of America Securities		1,791,000	1,800,000	
000000-00-0	CATALENT PHARMA SOLUTIONS 4.209% 09/15/16		02/27/2012	Tax Free Exchange		2,899,212	3,013,504	
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN 3.468% 06/29/17		11/07/2012	Taxable Exchange		469,232	465,739	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	COMMSCOPE INC 4.223% 01/14/18		03/06/2012	JP Morgan Securities, Inc.		308,708	311,826	
000000-00-0	MONITRONICS INTERNATIONAL 5.442% 03/26/18		03/20/2012	Banc of America Securities		658,327	664,977	
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 8.020% 04/03/18		04/02/2012	Barclays Capital, Inc.		1,868,295	1,906,423	
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 5.512% 05/04/18		11/07/2012	Tax Free Exchange		1,151,381	1,197,900	
000000-00-0	IMMUCOR INC BANK LOAN 5.750% 08/19/18		09/04/2012	Tax Free Exchange		629,168	651,775	
000000-00-0	HHI HOLDINGS LLC BANK LOAN 6.000% 10/08/18		10/03/2012	Goldman Sachs & Co.		955,350	965,000	
000000-00-0	EMDEON INC BANK LOAN 5.000% 11/02/18		04/18/2012	Banc of America Securities		17,525	17,525	
000000-00-0	EMDEON INC BANK LOAN 5.000% 11/02/18		04/30/2012	Taxable Exchange		1,008,356	999,788	
000000-00-0	ALLIANT INSURANCE SERVICES BANK LOAN 0.000% 12/07/19		12/07/2012	JP Morgan Securities, Inc.		248,750	250,000	
000000-00-0	STERICYCLE INC 3.260% 12/12/22		09/28/2012	Merrill Lynch		5,500,000	5,500,000	
00003#-AB-9	A&E TV NETWORKS 3.630% 08/22/22		08/07/2012	JP Morgan Securities, Inc.		8,300,000	8,300,000	
00003#-AC-7	A&E TV NETWORKS 3.780% 08/22/24		08/07/2012	JP Morgan Securities, Inc.		14,000,000	14,000,000	
00003#-AD-5	A&E TV NETWORKS 3.980% 08/22/27		08/07/2012	JP Morgan Securities, Inc.		11,000,000	11,000,000	
00037B-AB-8	ABB FINANCE USA 2.875% 05/08/22		05/03/2012	Goldman Sachs & Co.		24,458,250	25,000,000	
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A 4.000% 06/15/21		04/25/2012	Various		24,294,743	23,600,000	303,011
00287Y-AB-5	ABBVIE INC 144A 1.750% 11/06/17		11/05/2012	Morgan Stanley & Co., Inc.		4,989,550	5,000,000	
00287Y-AC-3	ABBVIE INC 144A 2.900% 11/06/22		11/06/2012	Various		10,946,790	11,000,000	81
00430X-AD-9	ACCELLENT INC BASIC 8.375% 02/01/17		11/09/2012	Credit Suisse First Boston		1,628,000	1,600,000	40,200
007903-AV-9	ADVANCED MICRO DEVICES 144A 7.500% 08/15/22		10/25/2012	Various		2,731,700	2,980,000	20,031
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000% 08/15/24		11/02/2012	Various		775,340	750,000	7,025
02076X-AB-8	ALPHA NATURAL RESOURCES 6.000% 06/01/19		06/06/2012	Barclays Capital, Inc.		895,000	1,000,000	1,667
03040W-AB-1	AMERICAN WATER 6.085% 10/15/17		01/23/2012	Banc of America Securities		2,701,005	2,300,000	39,265
03073T-AC-6	AMERIGROUP CORP 7.500% 11/15/19		01/12/2012	Goldman Sachs & Co.		1,826,000	1,760,000	22,733
03077J-AB-6	AMERIGAS FINANCE LLC/COR 7.000% 05/20/22		01/05/2012	Credit Suisse First Boston		2,540,000	2,540,000	
031162-BM-1	AMGEN INC 3.875% 11/15/21		02/14/2012	Credit Suisse First Boston		26,835,446	25,812,000	269,502
03674P-AF-0	ANTERO RESOURCES FINANCE 7.250% 08/01/19		05/31/2012	Tax Free Exchange		950,000	950,000	22,958
039380-AE-0	ARCH COAL INC 7.000% 06/15/19		06/12/2012	Tax Free Exchange		2,066,380	2,090,000	71,931
04044T-AL-0	ARISTOTLE HOLDING INC SERIES 144A 2.650% 02/15/17		02/06/2012	Credit Suisse First Boston		14,853,750	15,000,000	
04939M-AG-4	ATLAS PIPELINE LP/FIN CO 144A 6.625% 10/01/20		09/25/2012	Wachovia Capital Markets		1,285,000	1,285,000	
050095-AM-0	ATWOOD OCEANICS INC 6.500% 02/01/20		01/12/2012	CS FIRST BOSTON		2,485,000	2,485,000	
05366#-AJ-2	AVIATION CAPITAL GROUP CORP 6.000% 04/05/18		03/02/2012	Citigroup Global Markets		12,500,000	12,500,000	
053810-AB-3	AVIV HLTH PROP/AVIV HLTH 7.750% 02/15/19		06/11/2012	Tax Free Exchange		807,770	800,000	19,978
059165-ED-8	BALTIMORE GAS & ELEC 3.500% 11/15/21		04/03/2012	First Tennessee Securities		7,684,275	7,500,000	104,271
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		08/14/2012	Banc of America Securities		2,061,250	2,100,000	624
06985P-AJ-9	BASIC ENERGY SERVICES 144A 7.750% 10/15/22		10/01/2012	Banc of America Securities		2,235,000	2,235,000	
075887-AW-9	BECTON DICKINSON BASIC 3.250% 11/12/20		09/11/2012	Various		11,536,161	10,765,000	67,560
075887-BA-6	BECTON DICKINSON 3.125% 11/08/21		07/02/2012	Various		21,426,019	20,550,000	60,773
110394-AE-3	BRISTOW GROUP INC 6.250% 10/15/22		09/27/2012	Credit Suisse First Boston		1,205,000	1,205,000	
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS 7.125% 07/15/20		07/09/2012	Credit Suisse First Boston		2,720,000	2,720,000	
126191-AA-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-9W57 CLASS A 2.365% 02/10/29		02/15/2012	Deutsche Bank Securities, Inc.		1,999,792	1,980,000	3,251
12621E-AG-8	CNO FINANCIAL GROUP INC 144A 6.375% 10/01/20		09/20/2012	Goldman Sachs & Co.		900,000	900,000	
12624K-AD-8	COMMERCIAL MORT PASS THROUGH SERIES 2012-CR2 CLASS A4 3.147% 08/15/45		08/20/2012	First Tennessee Bank		4,987,765	4,860,000	9,347
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10 5.500% 07/25/33		01/01/2012	Interest Capitalization		19,539	19,539	
14912L-3U-3	CATERPILLAR FINL SVCS MTN 5.450% 04/15/18		01/18/2012	Credit Suisse First Boston		5,628,798	4,750,000	70,472
14916R-AC-8	CATHOLIC HEALTH INITIATI 2.950% 11/01/22		10/25/2012	JP Morgan Securities, Inc.		10,871,006	10,900,000	
159864-AB-3	CHARLES RIVER LABORATORI 2.250% 06/15/13		02/28/2012	JP Morgan Securities, Inc.		76,122	75,000	361
16359R-AC-7	CHEMED CORP 1.875% 05/15/14		01/23/2012	JP Morgan Securities, Inc.		122,876	125,000	462
165167-CH-8	CHESAPEAKE ENERGY CORP 6.775% 03/15/19		02/13/2012	Banc of America Securities		1,688,625	1,710,000	
170032-AT-3	CHIQUITA BRANDS 4.250% 08/15/16		02/10/2012	Miller Tabak Roberts		93,500	100,000	
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		01/01/2012	Interest Capitalization		49,519	49,519	
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER 8.250% 06/15/21		02/01/2012	Tax Free Exchange		1,918,857	2,000,000	21,083
171871-AN-6	CINCINNATI BELL INC 8.375% 10/15/20		02/28/2012	Lazard Freres & Co.		71,925	70,000	2,231
17252M-AH-3	CINTAS CORPORATION NO BASIC 6.125% 12/01/17		01/05/2012	Banc of America Securities		2,951,325	2,500,000	16,589
17252M-AK-6	CINTAS CORPORATION NO 4.300% 06/01/21		06/06/2012	JP Morgan Securities, Inc.		6,276,873	5,750,000	6,868
17252M-AL-4	CINTAS CORPORATION NO 3.250% 06/01/22		06/05/2012	JP Morgan Securities, Inc.		11,981,760	12,000,000	
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4 3.024% 09/10/45		09/10/2012	Citigroup Global Markets		14,974,508	14,610,000	31,908
185401-AD-8	CLEAVER-BROOKS INC 144A 8.750% 12/15/19		12/11/2012	Royal Bank of Canada		1,227,108	1,235,000	
202608-AL-9	COMMERCIAL VEHICLE GROUP 7.875% 04/15/19		04/26/2012	Tax Free Exchange		1,471,227	1,470,000	3,537
205768-AH-7	COMSTOCK RESOURCES INC 7.750% 04/01/19		03/19/2012	Banc of America Securities		280,500	300,000	11,044
205768-AJ-3	COMSTOCK RESOURCES INC 9.500% 06/15/20		05/31/2012	Banc of America Securities		1,572,516	1,650,000	
205826-AF-7	COMTECH TELECOMMUNICATIONS COR 3.000% 05/01/29		08/22/2012	JP Morgan Securities, Inc.		133,735	125,000	1,208
20825C-AU-8	CONOCOPHILLIPS 6.000% 01/15/20		01/20/2012	Credit Suisse First Boston		6,214,000	5,000,000	8,333
20854P-AH-2	CONSOL ENERGY INC 6.375% 03/01/21		03/02/2012	Tax Free Exchange		680,000	680,000	120
212015-AH-4	CONTINENTAL RESOURCES 5.000% 09/15/22		08/14/2012	Tax Free Exchange		1,245,000	1,245,000	26,975
219350-AU-9	CORNING INC 4.250% 08/15/20		03/26/2012	Banc of America Securities		3,187,350	3,000,000	15,583

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
225410-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		07/01/2012	Interest Capitalization		63,476	63,476	
244199-BE-4	DEERE & CO 2.600% 06/08/22		06/05/2012	Banc of America Securities		26,332,944	26,400,000	
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN 3.150% 10/15/21		03/29/2012	Wells Fargo Brokerage Svcs.		10,242,900	10,000,000	150,500
24781P-AA-7	DELTA AIR LINES 2010-1B 101B 6.375% 01/02/16		01/12/2012	JP Morgan Securities, Inc.		1,255,500	1,350,000	3,825
25470D-AA-7	DISCOVERY COMMUNICATIONS 5.625% 08/15/19		03/07/2012	Knight Capital Americas, LP		5,923,250	5,000,000	21,094
25470D-AC-3	DISCOVERY COMMUNICATIONS 5.050% 06/01/20		02/16/2012	First Tennessee Bank		27,006,700	23,500,000	267,019
25470D-AE-9	DISCOVERY COMMUNICATIONS 4.375% 06/15/21		04/19/2012	HSBC Securities, Inc.		5,459,800	5,000,000	78,385
25470D-AF-6	DISCOVERY COMMUNICATIONS 3.300% 05/15/22		05/11/2012	Various		36,846,740	37,000,000	
25746U-BE-8	DOMINION RESOURCES INC 6.400% 06/15/18		02/17/2012	Wells Fargo Securities LLC		6,204,950	5,000,000	60,444
25746U-BL-2	DOMINION RESOURCES INC 4.450% 03/15/21		06/04/2012	Credit Suisse First Boston		11,445,700	10,000,000	101,361
267482-AF-4	DYCOM INVESTMENTS INC 144A 7.125% 01/15/21		11/28/2012	Goldman Sachs & Co.		781,875	750,000	21,820
268783-AA-5	EPE HLDNG/EP ENERGY BOND 144A 8.125% 12/15/17		12/18/2012	Citigroup Global Markets		1,596,975	1,605,000	
268787-AB-4	EP ENER/EVEREST ACQ FIN 7.750% 09/01/22		11/27/2012	Tax Free Exchange		1,500,000	1,500,000	33,583
26884T-AH-5	ERAC USA FINANCE LLC 144A 3.300% 10/15/22		10/24/2012	First Tennessee Securities		5,008,350	5,000,000	6,417
26926X-AB-9	EV ENERGY PARTNERS/FINA 8.000% 04/15/19		06/27/2012	Various		1,706,000	1,675,000	46,411
278865-AL-4	ECOLAB INC 4.350% 12/08/21		06/04/2012	Various		17,621,150	16,000,000	345,221
29977H-AB-6	EP ENERGY/EP FINANCE INC 9.375% 05/01/20		11/27/2012	Tax Free Exchange		2,900,000	2,900,000	19,635
30225X-AA-1	EXTERRAN HOLDINGS INC 4.250% 06/15/14		01/11/2012	Various		2,097,223	2,325,000	8,370
302941-AK-5	FTI CONSULTING INC 144A 6.000% 11/15/22		11/09/2012	JP Morgan Securities, Inc.		900,000	900,000	
303109-AA-0	FAGE DAIRY INDU/FAGE USA 144A 9.875% 02/01/20		12/12/2012	Citigroup Global Markets		959,500	950,000	35,440
319963-BB-9	FIRST DATA CORP 12.625% 01/15/21		01/01/2012	Prior Period Adjustment		785,475	944,000	54,293
319963-BC-7	FIRST DATA CORP SERIES 144A 7.375% 06/15/19		03/09/2012	Deutsche Bank Securities, Inc.		1,343,250	1,350,000	27,103
34486*-AA-0	FOOTBALL CLUB 3.410% 10/05/24		07/30/2012	Merrill Lynch		7,230,000	7,230,000	
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 A 1.490% 09/15/19		09/12/2012	RBS Greenwich Capital		4,997,765	5,000,000	
346091-BF-7	FOREST OIL CORPORATION 144A 7.500% 09/15/20		09/12/2012	JP Morgan Securities, Inc.		2,370,000	2,370,000	
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		12/01/2012	Interest Capitalization		664,976	664,976	
370488-AG-9	INTERNATIONAL GROUP/GEN PARTS 9.570% 07/01/20		03/15/2012	Taxable Exchange		11,614,535	11,375,000	
377316-AL-8	PH GLATFELTER CO 144A 5.375% 10/15/20		09/21/2012	JP Morgan Securities, Inc.		985,000	985,000	
37952T-AA-4	GLOBAL BRASS AND COPPER 144A 9.500% 06/01/19		05/24/2012	Goldman Sachs & Co.		2,025,000	2,025,000	
382550-BC-4	GOODYEAR TIRE & RUBBER CO 7.000% 05/15/22		03/07/2012	Deutsche Bank Securities, Inc.		1,296,844	1,305,000	3,553
39153L-AB-2	GREATBATCH INC 2.250% 06/15/13		05/16/2012	JP Morgan Securities, Inc.		250,400	250,000	1,963
404030-AD-0	H&E EQUIPMENT SERVICES 144A 7.000% 09/01/22		08/10/2012	Deutsche Bank Securities, Inc.		1,580,000	1,580,000	
423074-AL-7	HJ HEINZ CO 2.000% 09/12/16		01/12/2012	First Tennessee Securities		2,502,400	2,500,000	17,500
423074-AP-8	HJ HEINZ CO 2.850% 03/01/22		05/09/2012	Gleacher & Company Securitie		28,026,800	28,000,000	155,325
43129T-AA-0	HILAND PART LP 144A 7.250% 10/01/20		09/11/2012	Banc of America Securities		980,000	980,000	
435765-AE-2	HOLLY ENERGY PARTNERS LP SERIES 144A 6.500% 03/01/20		02/28/2012	Citigroup Global Markets		975,000	975,000	
436440-AB-7	HOLOGIC INC 2.000% 12/15/37		12/13/2012	Various		1,426,669	1,300,000	10,460
436440-AD-3	HOLOGIC INC 144A 6.250% 08/01/20		07/19/2012	Goldman Sachs & Co.		2,100,000	2,100,000	
440694-AB-3	HORSEHEAD HOLDING CORP 3.800% 07/01/17		12/10/2012	CRT Capital		326,294	350,000	5,296
44332P-AA-9	HUB INTERNATIONAL LTD 144A 8.125% 10/15/18		09/07/2012	Morgan Stanley & Co., Inc.		2,250,000	2,250,000	
444454-AA-0	HUGHES SATELLITE SYSTEM 7.625% 06/15/21		02/27/2012	Tax Free Exchange		605,000	605,000	9,226
444454-AB-8	HUGHES SATELLITE SYSTEM 6.500% 06/15/19		02/27/2012	Tax Free Exchange		1,080,000	1,080,000	14,040
446413-AB-2	HUNTINGTON INGALLS INDUS 6.875% 03/15/18		02/03/2012	Tax Free Exchange		430,000	430,000	11,332
446413-AD-8	HUNTINGTON INGALLS INDUS 7.125% 03/15/21		02/03/2012	Tax Free Exchange		345,000	345,000	9,423
449934-AB-4	IMS HEALTH INC 144A 6.000% 11/01/20		10/16/2012	Goldman Sachs & Co.		1,325,000	1,325,000	
45167R-AF-1	IDEX CORP 4.200% 12/15/21		02/15/2012	Knight Securities		5,168,000	5,000,000	39,667
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		12/01/2012	Interest Capitalization		609,815	609,815	
45671X-AA-8	INERGY MID LP/FIN CORP 144A 6.000% 12/15/20		11/29/2012	Citigroup Global Markets		1,760,000	1,760,000	
459284-AB-1	COCA-COLA ENTERPRISES 3.500% 09/15/20		01/18/2012	Barclays Capital, Inc.		15,880,635	15,300,000	190,400
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3 6.000% 04/25/36		11/21/2012	JP Morgan Securities, Inc.		5,520,576	5,189,731	22,489
46625H-JD-3	JPMORGAN CHASE & CO 4.500% 01/24/22		01/13/2012	JP Morgan Securities, Inc.		9,349,898	9,400,000	
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3 3.139% 06/15/45		06/22/2012	JP Morgan Securities, Inc.		10,098,000	9,900,000	24,169
46637Y-AA-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-HSBC CLASS A 3.093% 07/05/32		07/13/2012	JP Morgan Securities, Inc.		10,149,980	10,000,000	20,623
47102X-AG-0	JANUS CAPITAL GROUP INC 3.250% 07/15/14		12/20/2012	Various		1,370,416	1,325,000	11,671
478366-AU-1	JOHNSON CONTROLS INC BASIC 5.000% 03/30/20		02/09/2012	Wells Fargo Securities LLC		6,969,138	6,161,000	114,663
48123V-AB-8	J2 GLOBAL COMMUNICATIONS 8.000% 08/01/20		11/21/2012	Tax Free Exchange		1,815,000	1,815,000	46,383
48126E-AA-5	JP MORGAN CHASE & CO 2.000% 08/15/17		10/25/2012	Various		15,822,578	15,750,000	29,750
483007-AE-0	KAISER ALUMINUM CORP 8.250% 06/01/20		09/11/2012	Tax Free Exchange		1,200,000	1,200,000	29,700
48666K-AR-0	KB HOME 7.500% 09/15/22		07/24/2012	Citigroup Global Markets		1,405,000	1,405,000	
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		07/17/2012	Various		1,183,725	1,250,000	12,322
500255-AR-5	KOHLS CORP 4.000% 11/01/21		05/16/2012	Various		55,513,203	52,700,000	439,205
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000% 08/01/35		08/22/2012	Various		861,797	875,000	4,802
524660-AW-7	LEGGETT & PLATT INC 3.400% 08/15/22		08/08/2012	JP Morgan Securities, Inc.		3,988,240	4,000,000	
536022-AH-9	LINN ENERGY LLC/FIN CORP SERIES 144A 6.250% 11/01/19		03/06/2012	Various		4,509,775	4,550,000	2,005
536022-AK-2	LINN ENERGY LLC/FIN CORP 6.500% 05/15/19		10/23/2012	Tax Free Exchange		849,384	855,000	24,391

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538034-AF-6	LIVE NATION ENTERTAINMENT 144A 7.000% 09/01/20		08/15/2012	JP Morgan Securities, Inc.		1,400,000	1,400,000	
548661-CV-7	LOWE'S COMPANIES INC 3.800% 11/15/21		01/31/2012	First Tennessee Securities		13,453,875	12,500,000	92,361
552953-BZ-3	MGM RESORTS INTL 144A 6.750% 10/01/20		09/14/2012	Banc of America Securities		800,000	800,000	
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		01/23/2012	First Tennessee Bank		2,933,125	2,500,000	53,674
565849-AK-2	MARATHON OIL CORP 2.800% 11/01/22		10/24/2012	Morgan Stanley & Co., Inc.		1,995,140	2,000,000	
570506-AQ-8	MARKWEST ENERGY PART/FIN 5.500% 02/15/23		08/06/2012	Wachovia Bank of Georgia		1,465,422	1,480,000	
57169*-AR-8	MARS INC 3.340% 10/11/22		09/19/2012	JP Morgan Securities, Inc.		7,500,000	7,500,000	
571903-AG-8	MARRIOTT INTERNATIONAL 6.375% 06/15/17		07/27/2012	Banc of America Securities		7,984,710	6,750,000	54,984
571903-AJ-2	MARRIOTT INTERNATIONAL 3.000% 03/01/19		08/27/2012	Banc of America Securities		1,018,850	1,000,000	15,250
571903-AK-9	MARRIOTT INTERNATIONAL 3.250% 09/15/22		09/05/2012	JP Morgan Securities, Inc.		1,995,920	2,000,000	
574599-BH-8	MASCO CORP 5.950% 03/15/22		03/06/2012	Cantor Fitzgerald & Company		797,600	800,000	
577081-AV-4	MATTEL INC 2.500% 11/01/16		03/21/2012	Various		7,555,909	7,430,000	58,687
579780-AH-0	MCCORMICK & CO 3.900% 07/15/21		05/31/2012	Cantor Fitzgerald & Company		22,030,860	19,830,000	300,755
581557-AV-7	MCKESSON CORP 5.700% 03/01/17		01/25/2012	JP Morgan Securities, Inc.		1,769,475	1,500,000	35,388
59001A-AQ-5	MERITAGE HOMES CORP 7.000% 04/01/22		08/06/2012	Tax Free Exchange		805,000	805,000	18,157
59001K-AA-8	MERITOR INC 144A 7.875% 03/01/26		11/29/2012	BNP Paribas		1,800,000	2,000,000	
59870X-AA-8	MICRON FINANCE SUB LLC/MC SERIES 144A 8.375% 05/15/19		04/20/2012	Banc of America Securities		1,100,000	1,100,000	
608753-AC-3	MOLYCORP INC SERIES 144A 10.000% 06/01/20		05/18/2012	Morgan Stanley & Co., Inc.		1,200,000	1,200,000	
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4 3.176% 08/15/45		08/20/2012	Various		30,394,579	29,670,000	66,646
629377-BR-2	NRG ENERGY INC 7.625% 05/15/19		02/21/2012	Tax Free Exchange		4,378,252	4,425,000	89,975
63934E-AM-0	NAVISTAR INTL CORP 8.250% 11/01/21		06/12/2012	Various		3,496,638	3,650,000	35,072
64128X-AA-8	NEUBERGER BERMAN GROUP SERIES144A 5.625% 03/15/20		03/12/2012	JP Morgan Securities, Inc.		500,000	500,000	
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A 5.875% 03/15/22		03/12/2012	JP Morgan Securities, Inc.		1,250,000	1,250,000	
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP 8.375% 03/01/18		06/13/2012	Tax Free Exchange		465,000	465,000	11,034
665859-AL-8	NORTHERN TRUST CORP 3.450% 11/04/20		08/21/2012	First Tennessee Securities		2,468,337	2,300,000	24,246
674215-AE-8	OASIS PETROLEUM INC 6.875% 01/15/23		06/27/2012	JP Morgan Securities, Inc.		2,145,000	2,145,000	
69327R-AA-9	PDC ENERGY INC 144A 7.750% 10/15/22		09/28/2012	JP Morgan Securities, Inc.		1,400,000	1,400,000	
693320-AN-3	PHH CORP 4.000% 09/01/14		09/07/2012	Various		574,963	575,000	4,492
693506-BG-1	PPG INDUSTRIES INC 2.700% 08/15/22		07/31/2012	Various		6,023,870	6,000,000	
69366A-AF-7	PSS WORLD MEDICAL INC 6.375% 03/01/22		07/30/2012	Tax Free Exchange		1,175,000	1,175,000	32,459
70213H-AB-4	PARTNERS HEALTHCARE SYST 3.443% 07/01/21		09/28/2012	Various		30,973,525	29,500,000	234,076
70788T-AA-5	PENN VIRGINIA RESOURCE SERIES 144A 8.375% 06/01/20		05/11/2012	RBC Capital Markets Corp.		1,650,000	1,650,000	
726505-AM-2	PLAINS EXPLORATION & PROD 6.125% 06/15/19		06/06/2012	JP Morgan Securities, Inc.		2,325,500	2,350,000	5,240
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		07/12/2012	Wells Fargo Brokerage Svcs.		3,223,857	3,223,857	
73019#-AB-8	PNC EQUIP FIN 3.000% 09/13/27		07/12/2012	Wells Fargo Brokerage Svcs.		3,345,198	3,345,198	
73019#-AC-6	PNC EQUIP FIN 3.000% 09/13/27		07/12/2012	Wells Fargo Brokerage Svcs.		3,055,744	3,055,744	
730481-AF-5	J.B. POINDEXTER & CO 144A 9.000% 04/01/22		08/15/2012	Various		1,358,500	1,350,000	38,075
731745-AL-9	POLYMER GROUP INC 7.750% 02/01/19		01/19/2012	Tax Free Exchange		650,000	650,000	23,508
737446-AA-2	POST HOLDINGS INC 144A 7.375% 02/15/22		10/22/2012	Credit Suisse First Boston		530,000	500,000	7,170
74005P-AY-0	PRAXAIR INC 4.050% 03/15/21		12/19/2012	First Tennessee Securities		3,362,483	2,980,000	33,190
74005P-AZ-7	PRAXAIR INC 3.000% 09/01/21		06/13/2012	Barclays Capital, Inc.		2,601,500	2,500,000	22,292
74005P-BA-1	PRAXAIR INC 2.450% 02/15/22		06/07/2012	First Tennessee Securities		10,164,864	10,300,000	88,323
74308T-AB-6	PRODUCTION RES GROUP 8.875% 05/01/19		05/02/2012	Tax Free Exchange		516,829	500,000	123
74843#-AA-0	QUIKRETE COS 3.820% 11/30/22		11/02/2012	Wells Fargo Securities LLC		13,200,000	13,200,000	
74973W-AA-5	RTI INTERNATIONAL METALS INC 3.000% 12/01/15		10/31/2012	Various		693,288	675,000	4,579
749951-AA-7	RADIO SYSTEMS CORP 144A 8.375% 11/01/19		11/01/2012	Banc of America Securities		1,810,000	1,780,000	3,024
761735-AL-3	REYNOLDS GRP ISS/REYNOLD 9.000% 04/15/19		07/24/2012	Tax Free Exchange		850,000	850,000	21,038
78355H-JT-7	RYDER SYSTEM INC MTN 2.500% 03/01/18		10/10/2012	Banc of America Securities		2,840,460	2,800,000	10,306
78412F-AP-9	SESI LLC 7.125% 12/15/21		08/22/2012	Tax Free Exchange		3,125,000	3,125,000	41,439
78454L-AB-6	SM ENERGY CO 6.625% 02/15/19		01/11/2012	Tax Free Exchange		600,000	600,000	16,121
78454L-AF-7	SM ENERGY CO 6.500% 01/01/23		10/29/2012	Tax Free Exchange		1,510,000	1,510,000	32,717
78572X-AB-7	SABRA HEALTH/CAPTL CORP 8.125% 11/01/18		11/14/2012	Tax Free Exchange		1,922,719	1,820,000	5,340
796038-AA-5	SAMSON INVESTMENT COMP 144A 9.750% 02/15/20		06/12/2012	Various		2,420,500	2,400,000	77,133
80007P-AJ-8	SANDRIDGE ENERGY INC 9.875% 05/15/16		02/06/2012	Tax Free Exchange		1,041,363	1,000,000	22,219
80874Y-AL-4	SCIENTIFIC GAMES INTERNA 144A 6.250% 09/01/20		08/15/2012	Banc of America Securities		3,000,000	3,000,000	
810186-AK-2	SCOTTS MIRACLE-GRO CO/T 6.625% 12/15/20		03/26/2012	Tax Free Exchange		4,000,000	4,000,000	74,347
828807-CF-2	SIMON PROPERTY GROUP L 4.375% 03/01/21		05/11/2012	Wells Fargo Securities LLC		5,498,400	5,000,000	45,573
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		07/18/2012	Barclays Capital, Inc.		1,990,000	2,000,000	
832696-AB-4	JM SMUCKER CO 3.500% 10/15/21		06/01/2012	Cantor Fitzgerald & Company		17,859,300	17,000,000	56,097
83545G-AU-6	SONIC AUTOMOTIVE INC 144A 7.000% 07/15/22		06/25/2012	Banc of America Securities		2,398,462	2,420,000	
835495-AK-8	SONOCO PRODUCTS CO 4.375% 11/01/21		05/18/2012	Wells Fargo Securities LLC		9,263,363	8,750,000	23,394
835898-AF-4	SOTHEBYS 144A 5.250% 10/01/22		09/21/2012	Goldman Sachs & Co.		2,110,000	2,110,000	
854502-AC-5	STANLEY BLACK & DECKER 3.400% 12/01/21		06/13/2012	First Tennessee Securities		3,572,555	3,442,000	5,526
854502-AD-3	STANLEY BLACK & DECKER 2.900% 11/01/22		12/10/2012	Various		20,222,120	20,000,000	25,053
858119-AS-9	STEEL DYNAMICS INC 144A 6.125% 08/15/19		08/02/2012	Banc of America Securities		1,110,000	1,110,000	

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
858119-AU-4	STEEL DYNAMICS INC 144A 6.375% 08/15/22		08/02/2012	Banc of America Securities		1,110,000	1,110,000	
870738-AK-7	SWIFT ENERGY CO 7.875% 03/01/22		06/28/2012	Credit Suisse First Boston		1,002,500	1,000,000	26,688
87158X-AD-6	SYNCREON GLOBAL IRE/FIN 144A 9.500% 05/01/18		11/28/2012	JP Morgan Securities, Inc.		1,991,678	1,975,000	
871829-AQ-0	SYSCO CORP 2.600% 06/12/22		06/06/2012	Goldman Sachs & Co.		6,910,540	7,000,000	
87612B-AJ-1	TARGA RESOURCES PARTNERS SERIES 144A 6.375% 08/01/22		01/26/2012	Deutsche Bank Securities, Inc.		1,700,000	1,700,000	
87612E-AZ-9	TARGET CORP 2.900% 01/15/22		05/29/2012	Various		35,484,028	35,231,000	371,196
88023U-AA-9	TEMPUR-PEDIC INTERNATION 144A 6.875% 12/15/20		12/12/2012	Banc of America Securities		1,465,000	1,465,000	
880779-AY-9	TEREX CORP 6.000% 05/15/21		11/08/2012	Credit Suisse First Boston		1,200,000	1,200,000	
88947E-AK-6	TOLL BROS FINANCE CORP 5.875% 02/15/22		01/31/2012	Citigroup Global Markets		2,844,943	2,845,000	
89170N-AA-4	TOWER AUTO HLDGS/TA HLD 144A 10.625% 09/01/17		08/09/2012	Banc of America Securities		1,868,125	1,750,000	84,188
896522-AF-6	TRINITY INDUSTRIES 3.875% 06/01/36		06/22/2012	Deutsche Bank Securities, Inc.		224,564	225,000	893
897050-AA-8	TRONOX FINANCE LLC 144A 6.375% 08/15/20		08/15/2012	Goldman Sachs & Co.		1,460,000	1,460,000	
900212-AH-4	TURLOCK CORP 144A 2.750% 11/02/22		11/15/2012	Cantor Fitzgerald & Company		13,989,080	14,000,000	
903293-BB-3	USG CORP SERIES 144A 7.875% 03/30/20		03/29/2012	Citigroup Global Markets		1,092,069	1,100,000	
909218-AC-3	UNIT CORP SERIES 144A 6.625% 05/15/21		07/12/2012	Banc of America Securities		903,563	915,000	11,619
91359P-AH-3	UNIVERSAL HOSPITAL SERV 144A 7.625% 08/15/20		07/24/2012	Barclays Capital, Inc.		1,050,000	1,050,000	
920355-AG-9	VALSPAR CORP 4.200% 01/15/22		04/10/2012	Various		10,176,800	10,000,000	52,500
92552S-AK-3	VIASYSTEMS INC SERIES 144A 7.875% 05/01/19		05/22/2012	Goldman Sachs & Co.		1,990,375	2,000,000	3,828
927804-FK-5	VIRGINIA ELEC & POWER CO 2.950% 01/15/22		01/09/2012	Morgan Stanley & Co., Inc.		1,995,180	2,000,000	
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2012	Interest Capitalization		368,095	368,095	
92933B-AE-4	WMG ACQUISITION CORP 144A 6.000% 01/15/21		10/24/2012	Credit Suisse First Boston		1,440,000	1,440,000	
931422-AJ-8	WALGREEN CO 1.800% 09/15/17		12/13/2012	Deutsche Bank Securities, Inc.		1,823,104	1,804,000	8,569
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3 2.685% 04/25/36		10/19/2012	Banc of America Securities		2,108,210	2,125,480	3,622
97654N-AB-0	WIRECO WORLDGROUP INC 9.500% 05/15/17		03/08/2012	Tax Free Exchange		1,588,894	1,550,000	49,858
978097-AA-1	WOLVERINE WORLD WIDE 144A 6.125% 10/15/20		09/27/2012	JP Morgan Securities, Inc.		915,000	915,000	
983130-AT-2	WYNN LAS VEGAS LLC CORP 5.375% 03/15/22		11/06/2012	Tax Free Exchange		2,285,000	2,285,000	17,399
98416J-AB-6	XERIUM TECHNOLOGIES INC 8.875% 06/15/18		02/09/2012	Tax Free Exchange		1,465,132	1,473,000	19,609
11283W-AA-2	BROOKFIELD RESIDENTIAL 144A 6.500% 12/15/20	A	12/11/2012	Credit Suisse First Boston		800,000	800,000	
136385-AR-2	CANADIAN NATL RESOURCES 3.450% 11/15/21	A	07/10/2012	Banc of America Securities		10,486,900	10,000,000	55,583
284902-AC-7	ELDORADO GOLD CORP 144A 6.125% 12/15/20	A	12/10/2012	JP Morgan Securities, Inc.		950,000	950,000	
450913-AC-2	IAMGOLD CORP 144A 6.750% 10/01/20	A	09/14/2012	Citigroup Global Markets		1,405,000	1,405,000	
460951-AC-0	INTEROIL CORP 2.750% 11/15/15	A	11/27/2012	Morgan Stanley & Co., Inc.		199,688	225,000	258
552697-AL-8	MDC PARTNERS INC 144A 11.000% 11/01/16	A	12/06/2012	JP Morgan Securities, Inc.		2,120,000	2,000,000	23,833
599908-AG-5	MILLAR WESTERN FOREST 8.500% 04/01/21	A	04/27/2012	Tax Free Exchange		1,210,000	1,210,000	7,428
644535-AD-8	NEW GOLD INC SERIES 144A 7.000% 04/15/20	A	04/02/2012	JP Morgan Securities, Inc.		750,000	750,000	
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	08/17/2012	Miller Tabak Roberts		203,675	200,000	2,742
740212-AE-5	PRECISION DRILLING CORP 6.500% 12/15/21	A	04/09/2012	Tax Free Exchange		675,000	675,000	13,894
775109-AK-7	ROGERS COMMUNICATIONS INC 6.800% 08/15/18	A	01/30/2012	First Tennessee Securities		26,439,000	21,000,000	662,433
893526-8Y-2	TRANS CANADA PIPELINES LTD 7.125% 01/15/19	A	01/19/2012	First Tennessee Bank		3,234,888	2,535,000	4,515
89352H-AF-6	TRANS-CANADA PIPELINES 6.500% 08/15/18	A	02/01/2012	First Tennessee Securities		5,649,740	4,550,000	138,260
000000-00-0	GRIFOLS SA 4.500% 06/04/17	F	02/29/2012	Tax Free Exchange		540,775	540,168	
00191A-AA-4	ARD FINANCE SA SERIES 144A 11.125% 06/01/18	F	12/01/2012	Interest Capitalization		163,571	163,571	
00928Q-AG-6	AIRCASTLE LTD 7.625% 04/15/20	F	06/06/2012	Tax Free Exchange		500,000	500,000	6,566
00928Q-AH-4	AIRCASTLE LTD 144A 6.250% 12/01/19	R	11/27/2012	JP Morgan Securities, Inc.		1,800,000	1,800,000	
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 144A 8.375% 11/01/19	F	10/17/2012	Banc of America Securities		1,990,000	1,990,000	
03512Q-AA-5	ANGLOGOLD HOLDINGS SERIES 144A 3.500% 05/22/14	F	09/20/2012	Various		4,035,093	3,700,000	48,562
039686-AA-8	ARDAGH PACKAGING FINANCE SERIES 144A 7.375% 10/15/17	F	01/19/2012	Citigroup Global Markets, Inc.		200,952	200,000	4,138
05210Q-AA-5	AUS FINANCE PTY LTD 144A 6.875% 11/01/19	F	12/10/2012	Morgan Stanley & Co., Inc.		2,007,500	2,010,000	6,493
055451-AQ-1	BHP BILLITON FIN USA LTD 2.875% 02/24/22	F	03/08/2012	Banc of America Securities		10,844,737	10,900,000	16,539
059593-AA-1	GNB SUDAMERIS BANK SA 144A 7.500% 07/30/22	F	07/23/2012	Banc of America Securities		1,225,000	1,225,000	
09664P-AA-0	BOART LONGYEAR MANAGEMEN SERIES 144A 7.000% 04/01/21	F	12/10/2012	Goldman Sachs & Co.		1,173,000	1,150,000	16,100
125260-AB-5	CFG INVESTMENT SAC 144A 9.750% 07/30/19	F	07/24/2012	Banc of America Securities		1,100,000	1,100,000	
19189W-AA-0	CODERE FIN LUXEMBOURG SA 144A 9.250% 02/15/19	F	06/01/2012	Credit Suisse First Boston		2,817,500	3,500,000	106,118
21986V-AC-9	CORPORACION GEO SA DE CV SERIES 144A 8.875% 03/27/22	F	03/20/2012	JP Morgan Securities, Inc.		500,000	500,000	
25156P-AP-8	DEUTSCHE TELEKOM INT FIN SERIES 144A 3.125% 04/11/16	F	01/30/2012	Various		44,274,620	43,000,000	411,719
262049-AA-7	DRILL RIGS HLDS INC 144A 6.500% 10/01/17	F	09/13/2012	Deutsche Bank Securities, Inc.		1,427,380	1,435,000	
31529T-AB-9	FERREXPO FINANCE PLC SERIES 144A 7.875% 04/07/16	F	07/24/2012	Various		948,750	1,000,000	30,516
423012-AA-1	HEINEKEN NV SERIES 144A 3.400% 04/01/22	F	04/04/2012	Various		49,932,400	50,000,000	7,556
423012-AD-5	HEINEKEN NV 144A 2.750% 04/01/23	F	11/06/2012	Various		14,986,890	15,000,000	28,799
44984W-AE-7	INEOS FINANCE PLC 144A 7.500% 05/01/20	F	06/27/2012	Credit Suisse First Boston		1,873,125	1,850,000	22,354
45687A-AA-0	INGERSOLL-RAND GL HLD CO 6.875% 08/15/18	F	01/27/2012	First Tennessee Bank		6,776,660	5,500,000	174,358
45824T-AE-5	INTELSAT JACKSON HLDG 7.250% 04/01/19	F	02/02/2012	Tax Free Exchange		2,349,564	2,350,000	57,265
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	F	07/17/2012	Tax Free Exchange		1,315,000	1,315,000	13,588
552081-AG-6	LYONDELLBASELL IND NV 5.000% 04/15/19	F	07/17/2012	Tax Free Exchange		1,845,000	1,845,000	25,113
63938N-AB-0	NAVIOS SA LOGIST/FIN US 9.250% 04/15/19	F	04/11/2012	Banc of America Securities		529,525	590,000	152

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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
63938N-AB-0	NAVIOS SA LOGIST/FIN US 9.250% 04/15/19	F	03/23/2012	Tax Free Exchange		1,075,000	1,075,000	43,642
676253-AH-0	OFFSHORE GROUP INVST LTD 144A 7.500% 11/01/19	F	10/17/2012	Various		2,552,500	2,550,000	
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22	F	06/26/2012	Goldman Sachs & Co.		5,000,000	5,000,000	
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22	F	06/28/2012	Goldman Sachs & Co.		2,500,000	2,500,000	
767201-AN-6	RIO TINTO FIN USA LTD 4.125% 05/20/21	F	03/13/2012	Barclays Capital, Inc.		8,817,322	8,150,000	108,327
803071-AA-7	SAPPI PAPIER HOLDING GMBH SERIES 144A 6.625% 04/15/21	F	06/01/2012	Various		1,596,250	1,750,000	20,749
81180W-AE-1	SEAGATE HDD CAYMAN 7.750% 12/15/18	F	01/05/2012	Tax Free Exchange		2,858,016	2,850,000	12,271
81180W-AF-8	SEAGATE HDD CAYMAN 7.000% 11/01/21	F	05/18/2012	Tax Free Exchange		1,975,000	1,975,000	52,612
822538-AA-2	SHELF DRILL HOLD LTD 144A 8.625% 11/01/18	F	11/14/2012	Various		2,355,500	2,345,000	6,181
918242-AB-4	VIMPELCOM (VIP FIN) SERIES 144A 9.125% 04/30/18	F	01/10/2012	Citigroup Global Markets		753,750	750,000	13,878
92676X-AA-5	VIKING CRUISES LTD 144A 8.500% 10/15/22	F	10/31/2012	Various		1,526,000	1,500,000	2,456
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A 7.504% 03/01/22	F	02/09/2012	Various		521,041	550,000	25,796
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A 2.375% 03/22/17	F	03/22/2012	Gleacher & Company Securitie		11,509,535	11,500,000	3,793
928670-AP-3	VOLKSWAGEN INTL FIN NV 144A 1.600% 11/20/17	F	11/13/2012	JP Morgan Securities, Inc.		29,892,600	30,000,000	
F2940H-FL-4	ELECTRICITE DE FRANCE 6.875% 12/12/22	D	11/06/2012	LLOYDS TSB TREASURY DIVISION		10,545,712	7,990,750	499,831
F4113C-DF-7	FRANCE TELECOM 7.250% 11/10/20	D	11/15/2012	Goldman Sachs & Co.		16,550,319	12,698,000	25,572
G3157J-AA-4	ENW FINANCE PLC 6.125% 07/21/21	D	12/10/2012	Various		9,784,886	8,037,250	193,970
G39283-AA-7	G4S PLC 7.750% 05/13/19	D	11/05/2012	Morgan Stanley & Co., Inc.		784,869	622,967	23,677
G6097D-AJ-4	HSBC BANK PLC 6.500% 07/07/23	D	11/06/2012	Various		11,643,273	9,636,600	209,650
G63983-K9-3	NATIONWIDE BLDG SOCIETY 6.750% 07/22/20	D	11/05/2012	Various		12,920,202	11,627,900	230,562
G65016-AH-3	NEXT PLC 5.375% 10/26/21	D	12/04/2012	Citigroup Global Markets		9,271,304	8,053,250	49,809
G7973D-AV-4	UNITED UTILIT WATER PLC 5.750% 03/25/22	D	12/18/2012	RBC Capital Markets Corp.		3,906,406	3,249,300	138,718
G82920-AJ-1	SOUTHERN GAS NETWORK PLC 5.125% 11/02/18	D	12/18/2012	Various		9,222,410	8,061,747	51,184
K94545-CE-6	TDC A/S 5.625% 02/23/23	D	12/05/2012	Various		17,007,790	14,489,252	644,824
L4370R-AF-8	GLENCORE FINANCE EUROPE 6.500% 02/27/19	D	11/06/2012	Various		11,022,674	9,646,140	435,461
N7203C-AB-4	POSTNL 7.500% 08/14/18	D	11/02/2012	Knight Capital Americas, LP		11,855,436	9,623,700	168,085
N7660F-AD-9	RWE FINANCE BV 6.500% 04/20/21	D	11/08/2012	Various		12,138,770	9,588,760	352,389
N7660F-BK-2	RWE FINANCE BV 5.500% 07/06/22	D	12/12/2012	Various		5,763,743	4,834,950	119,483
W7912C-AE-0	SECURITAS AB 2.250% 03/14/18	D	12/06/2012	Various		11,753,781	11,732,950	62,191
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,551,248,901	1,485,922,616	11,651,306
8399997. Total - Bonds - Part 3						1,916,560,604	1,846,109,313	12,609,342
8399998. Total - Bonds - Part 5						739,931,239	735,079,834	1,862,882
8399999. Total - Bonds						2,656,491,843	2,581,189,147	14,472,224
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
002824-10-0	ABBOTT LABORATORIES		12/31/2012	Various	9,300.000	607,817		
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		12/11/2012	Various	37,000.000	1,631,336		
026874-78-4	AMERICAN INTERNATIONAL GROUP		12/24/2012	Various	62,400.000	2,143,427		
03027X-10-0	AMERICAN TOWER CORP		11/21/2012	Various	40,720.000	2,885,004		
053484-10-1	AVALON BAY COMMUNITIES INC		12/07/2012	Various	50,980.000	7,037,146		
05564E-10-6	BRE PROPERTIES CL-A		12/18/2012	Various	42,710.000	2,070,543		
073730-10-3	BEAM INC		11/16/2012	Various	17,900.000	1,004,905		
125581-80-1	CIT GROUP INC		10/24/2012	Various	13,400.000	503,356		
126117-10-0	CNA FINANCIAL CORP		11/02/2012	Various	43,800.000	1,216,860		
12686C-10-9	CABLEVISION SYSTEMS CORP		08/03/2012	Various	96,700.000	1,278,352		
133131-10-2	CAMDEN PROPERTY TRUST		11/16/2012	Various	44,700.000	2,773,970		
134429-10-9	CAMPBELL SOUP CO		09/17/2012	Various	6,800.000	228,159		
19122T-10-9	COCA-COLA ENTERPRISES		11/29/2012	Various	3,300.000	101,355		
20825C-10-4	CONOCOPHILLIPS		12/31/2012	Various	103,500.000	5,963,099		
219350-10-5	CORNING INC		12/31/2012	Various	254,800.000	3,376,690		
231561-10-1	CURTISS WRIGHT CORP		10/10/2012	Various	30,200.000	914,922		
257701-20-1	DONEGAL GROUP INC-CL A COMMON		07/05/2012	Various	6,500.000	89,895		
26153C-10-3	DREAMWORKS ANIMATION SKG INC		01/03/2012	Sidoti & Company LLC	2,500.000	41,420		
263534-10-9	DUPONT (EI) DE NEMOURS		12/24/2012	Sidoti & Company LLC	2,500.000	111,766		
29266R-10-8	ENERGIZER HOLDINGS INC		11/28/2012	Various	46,000.000	3,294,382		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		10/31/2012	Various	5,000.000	336,695		
29476L-10-7	EQUITY RESIDENTIAL		11/28/2012	Various	201,360.000	11,780,565		
297178-10-5	ESSEX PROPERTY TRUST INC REIT		12/12/2012	Various	24,750.000	3,629,105		
30225T-10-2	EXTRA SPACE STORAGE INC REIT		11/06/2012	Citigroup Global Markets	17,500.000	599,375		
31847R-10-2	FIRST AMERICAN FINANCIAL		03/22/2012	LANGEN MCALLENEY	800.000	12,411		
345550-10-7	FOREST CITY ENTERPRISES INC		12/28/2012	Various	86,810.000	1,362,349		
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		12/17/2012	Various	92,700.000	1,336,991		

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
42809H-10-7	HESS CORP		09/25/2012	Various	92,257.000	4,623,466		
432589-10-9	HILLSHIRE BRANDS CO/THE		12/20/2012	Various	33,900.000	918,528		
432589-10-9	HILLSHIRE BRANDS CO/THE		06/29/2012	Tax Free Exchange	39,160.000	619,568		
437306-10-3	HOME PROPERTIES INC		08/09/2012	Various	74,910.000	4,771,883		
441060-10-0	HOSPIRA INC		12/17/2012	Various	59,400.000	1,828,113		
478160-10-4	JOHNSON & JOHNSON		12/21/2012	Various	15,800.000	1,099,083		
540424-10-8	LOEWS CORP		03/07/2012	Various	20,100.000	771,590		
594918-10-4	MICROSOFT CORP		01/06/2012	Portales	1,600.000	44,580		
626717-10-2	MURPHY OIL CORP		12/10/2012	Various	104,800.000	5,525,809		
629377-50-8	NRG ENERGY INC		12/17/2012	Tax Free Exchange	270,854.000	4,633,030		
651639-10-6	NEWMONT MINING CORP		01/19/2012	BMO Capital	1,700.000	100,571		
717081-10-3	PFIZER INC		12/20/2012	Various	5,300.000	134,943		
729251-10-8	PLUM CREEK TIMBER CO. INC. REITS		10/23/2012	Various	82,610.000	3,630,464		
737464-10-7	POST PROPERTIES INC REITS		11/16/2012	Various	84,300.000	3,923,182		
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		07/20/2012	Various	42,300.000	1,301,266		
74460D-10-9	PUBLIC STORAGE REIT		11/01/2012	Various	6,500.000	898,937		
754907-10-3	RAYONIER CORP REITS		11/16/2012	Various	13,890.000	679,272		
76117W-10-9	RESOLUTE FOREST PRODUCTS		11/07/2012	Corporate Action	3,240.000	36,547		
76117W-10-9	RESOLUTE FOREST PRODUCTS		05/24/2012	Tax Free Exchange	33,722.000	481,314		
855707-10-5	STATE AUTO FINANCIAL CORP		08/01/2012	Various	8,300.000	111,763		
868536-10-3	SUPERVALU INC		02/22/2012	Cantor Fitzgerald & Company	98.000	667		
871829-10-7	SYSCO CORP		10/18/2012	Various	69,900.000	2,037,438		
872375-10-0	TECO ENERGY INC COMMON		12/10/2012	Various	123,500.000	2,160,566		
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		12/31/2012	Various	67,182.000	1,538,591		
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		01/25/2012	Tax Free Exchange	131,418.000	3,666,003		
890516-10-7	TOOTSIE ROLL		08/13/2012	Various	12,000.000	277,910		
890516-10-7	TOOTSIE ROLL		03/02/2012	Stock Dividend	6,168.000			
903119-10-5	UNS ENERGY CORP		06/07/2012	Taxable Exchange	15,022.000	562,011		
903119-10-5	UNS ENERGY CORP		05/14/2012	Tax Free Exchange	44,904.000	1,638,846		
931422-10-9	WALGREEN CO		07/11/2012	Various	21,500.000	690,651		
962166-10-4	WEYERHAEUSER CO REITS		11/29/2012	Various	65,580.000	1,629,117		
969490-10-1	CLAYTON WILLIAM COMMON		10/15/2012	Various	2,400.000	124,748		
05155C-10-5	AURICO GOLD INC	A	09/26/2012	Various	18,100.000	121,881		
096631-10-6	BOARDWALK REAL ESTATE INV REIT	C	03/21/2012	Various	23,950.000	1,326,515		
257559-20-3	DOMTAR CORP	A	11/16/2012	Various	25,400.000	1,908,509		
496902-40-4	KINROSS GOLD CORP COMMON	A	03/16/2012	Various	10,100.000	102,329		
65334H-10-2	NEXEN INC COMMON	A	11/08/2012	Various	25,000.000	529,888		
87425E-10-3	TALISMAN ENERGY INC COMMON	A	12/31/2012	Various	55,900.000	628,980		
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR	F	01/18/2012	Raymond James Equities	2,600.000	115,567		
38059T-10-6	GOLD FIELDS LTD	F	12/20/2012	Various	88,800.000	1,160,162		
76026T-20-5	REPSOL SA SPONSORED ADR	F	06/26/2012	Various	8,473.000	131,915		
D31311-10-9	GSW IMMOBILIEN AG	D	05/02/2012	Corporate Action	20,508.000	574,506		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	F	12/27/2012	Various	59,600.000	1,848,503		
G62185-10-6	MONTPELIER RE HOLDINGS LTD	F	11/16/2012	Various	46,400.000	819,478		
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS	F	10/09/2012	Various	12,800.000	480,213		
G9283N-10-1	UNITE GROUP PLC	D	10/26/2012	Various	327,495.000	1,210,674		
N53745-10-0	LyondellBasell Industries NV	F	12/21/2012	Corporate Action	180.000	9,923		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						117,761,395	XXX	
084670-70-2	BERKSHIRE HATHAWAY INC		12/31/2012	BGB Capital Markets.	1,300.000	115,688		
87151Y-79-4	Symetra DFA International CORE Equity Fund		12/31/2012	Direct	2,532,195.000	25,364,872		
87151Y-81-0	Symetra DFA U.S. CORE Equity Fund		12/31/2012	Direct	2,528,107.000	25,306,607		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						50,787,167	XXX	
723682-10-0	Pioneer Fund A		12/31/2012	Pioneer	1,521.746	48,993		
724010-10-3	Pioneer Value Fund A		12/31/2012	Pioneer	31.034	357		
723750-10-8	Pioneer Mid Cap Value Fund A		12/31/2012	Pioneer	12.003	258		
72387P-72-6	Pioneer Government Income Fund A		12/31/2012	Pioneer	1.679	17		
9299999. Subtotal - Common Stocks - Mutual Funds						49,625	XXX	
9799997. Total - Common Stocks - Part 3						168,598,187	XXX	
9799998. Total - Common Stocks - Part 5						76,946,639	XXX	
9799999. Total - Common Stocks						245,544,826	XXX	
9899999. Total - Preferred and Common Stocks						245,544,826	XXX	
9999999 - Totals						2,902,036,669	XXX	14,472,224

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202C-QX-4	GNMA II POOL #002270 8.000% 08/20/26		12/01/2012	Paydown		2,056	2,056	2,077	2,071		(15)		(15)		2,056				76	08/20/2026
36202F-BK-1	GNMA POOL #004542 5.500% 09/20/39		12/01/2012	Paydown		540,283	540,283	568,183	567,651		(27,368)		(27,368)		540,283				16,398	09/20/2039
36203G-HA-4	GNMA POOL #348625 7.500% 04/15/23		12/01/2012	Paydown		1,426	1,426	1,466	1,443		(17)		(17)		1,426				59	04/15/2023
36203R-YD-5	GNMA POOL #357208 7.500% 05/15/23		12/01/2012	Paydown		3,653	3,653	3,780	3,710		(57)		(57)		3,653				152	05/15/2023
36204G-KR-2	GNMA POOL #369404 6.500% 02/15/24		12/01/2012	Paydown		754	754	651	697		57		57		754				27	02/15/2024
3620A2-T5-5	GNMA POOL #717072 5.000% 05/15/39		12/01/2012	Paydown		4,452,238	4,452,238	4,518,326	4,516,556		(64,318)		(64,318)		4,452,238				140,316	05/15/2039
3620A9-PZ-8	GNMA POOL #723240 5.000% 10/15/39		03/22/2012	Wells Fargo Securities LLC		3,205,955	2,895,584	3,003,716	3,001,659		319		319		3,001,978	203,977	203,977	203,977	46,651	10/15/2039
3620A9-PZ-8	GNMA POOL #723240 5.000% 10/15/39		03/01/2012	Paydown		285,338	285,338	295,993	295,791		(10,453)		(10,453)		285,338				2,267	10/15/2039
3620A9-ZD-6	GNMA POOL #725340 5.000% 12/15/39		03/22/2012	Wells Fargo Securities LLC		13,908,875	12,562,348	13,059,164	13,050,471		1,302		1,302		13,051,773	857,102	857,102	857,102	202,393	12/15/2039
3620A9-ZD-6	GNMA POOL #725340 5.000% 12/15/39		03/01/2012	Paydown		1,026,661	1,026,661	1,067,264	1,066,553		(39,892)		(39,892)		1,026,661				7,842	12/15/2039
3620AC-6M-1	GNMA 2009-20 POOL #726376 5.000% 10/15/39		12/01/2012	Paydown		53,631	53,631	56,070	56,022		(2,391)		(2,391)		53,631				1,491	10/15/2039
3620AC-DA-9	GNMA 2009-20 POOL #725597 5.470% 07/20/59		12/01/2012	Paydown		4,626,378	4,626,378	4,768,342	4,776,287		(149,909)		(149,909)		4,626,378				157,435	07/20/2059
3620AC-DB-7	GNMA 2009-20 POOL #725598 5.470% 08/20/59		12/01/2012	Paydown		1,380,478	1,380,478	1,430,205	1,432,857		(52,379)		(52,379)		1,380,478				45,374	08/20/2059
36215K-W6-3	GNMA POOL #137569 11.000% 10/15/15		11/01/2012	Paydown		11,220	11,220	10,978	11,128		92		92		11,220				1,020	10/15/2015
36224L-J7-3	GNMA POOL #331586 7.500% 04/15/23		12/01/2012	Paydown		45,576	45,576	46,858	46,166		(591)		(591)		45,576				1,238	04/15/2023
36224P-VF-2	GNMA POOL #334614 7.500% 05/15/23		12/01/2012	Paydown		14,742	14,742	15,157	15,027		(284)		(284)		14,742				606	05/15/2023
36224S-JA-1	GNMA POOL #336957 7.000% 05/15/23		12/01/2012	Paydown		3,503	3,503	3,549	3,522		(20)		(20)		3,503				122	05/15/2023
36230Q-H5-0	GNMA POOL #755652 4.000% 12/15/40		06/12/2012	Wells Fargo Securities LLC		17,573,105	16,053,079	16,075,654	16,074,891		352		352		16,075,243		1,497,862	1,497,862	346,033	12/15/2040
36230Q-H5-0	GNMA POOL #755652 4.000% 12/15/40		06/01/2012	Paydown		1,763,922	1,763,922	1,766,402	1,766,318		(2,397)		(2,397)		1,763,922				21,885	12/15/2040
36295P-U2-6	GNMA POOL #676601 6.500% 11/15/37		12/01/2012	Paydown		803,882	803,882	846,940	845,524		(41,641)		(41,641)		803,882				28,855	11/15/2037
36295Q-KU-3	GNMA POOL #677207 6.500% 08/15/38		12/01/2012	Paydown		31,512	31,512	32,561	32,540		(1,028)		(1,028)		31,512				1,209	08/15/2038
36296F-MQ-3	GNMA POOL #689867 6.500% 09/15/38		12/01/2012	Paydown		598,393	598,393	618,589	617,966		(19,572)		(19,572)		598,393				15,543	09/15/2038
36296N-W7-7	GNMA POOL #696470 6.500% 08/15/38		12/01/2012	Paydown		95,092	95,092	98,257	98,193		(3,102)		(3,102)		95,092				2,916	08/15/2038
36296Q-3N-7	GNMA POOL #698405 5.000% 07/15/39		12/01/2012	Paydown		3,648,461	3,648,461	3,736,822	3,735,161		(86,700)		(86,700)		3,648,461				98,200	07/15/2039
36296Q-H9-3	GNMA POOL #697856 5.500% 02/15/39		03/22/2012	Wells Fargo Securities LLC		2,114,022	1,893,860	1,985,890	1,984,230		323		323		1,984,553	129,469	129,469	129,469	33,563	02/15/2039
36296Q-H9-3	GNMA POOL #697856 5.500% 02/15/39		03/01/2012	Paydown		219,646	219,646	230,319	230,127		(10,481)		(10,481)		219,646				2,067	02/15/2039
36297A-KW-2	GNMA POOL #706009 5.500% 01/15/39		12/01/2012	Paydown		341,255	341,255	351,492	351,129		(9,874)		(9,874)		341,255				12,270	01/15/2039
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		10/01/2012	Paydown		1,700,679	1,700,679	1,797,371	1,801,861		(101,183)		(101,183)		1,700,679				53,041	08/20/2059
36297E-YV-1	GNMA POOL #710024 5.460% 08/20/59		11/01/2012	Paydown		2,299,757	2,299,757	2,437,535	2,443,107		(143,350)		(143,350)		2,299,757				73,132	08/20/2059
36297F-4R-0	GNMA POOL #711032 5.000% 12/15/39		04/30/2012	Nomura Securities Int'l, Inc.		53,745,182	47,403,158	49,454,826	49,399,123		12,441		12,441		49,411,564	4,333,618	4,333,618	4,333,618	803,220	12/15/2039
36297F-4R-0	GNMA POOL #711032 5.000% 12/15/39		05/01/2012	Paydown		2,199,836	2,199,836	2,295,048	2,292,463		(92,627)		(92,627)		2,199,836				224,672	12/15/2039
37611C-AA-4	GNMA REMIC SERIES 200775 CLASS A 4.747% 04/16/29		01/01/2012	Paydown		466,060	466,060	478,003	467,514		(1,454)		(1,454)		466,060				1,843	04/16/2029
38373M-AK-6	GNMA SERIES 2001-16 CLASS Z 6.750% 10/16/40		12/01/2012	Paydown		1,392,426	1,392,426	1,596,293	1,562,320		(169,894)		(169,894)		1,392,426				46,775	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.388% 09/16/41		12/01/2012	Paydown		9,899,506	9,899,506	9,127,070	9,142,946		756,560		756,560		9,899,506				216,954	09/16/2041
38373M-F3-9	GNMA GNR SERIES 2007-39 CLASS D 5.320% 08/16/39		12/01/2012	Paydown		4,922,660	4,922,660	5,381,082	5,283,063		(360,403)		(360,403)		4,922,660				237,007	08/16/2039
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 6.715% 06/16/42		12/01/2012	Paydown		1,065,417	1,065,417	1,083,536	1,081,455		(16,037)		(16,037)		1,065,417				39,478	06/16/2042
38373M-G4-6	GNMA SERIES 200734 CLASS A 4.272% 11/16/26		11/01/2012	Paydown		558,717	558,717	574,005	563,695		(4,978)		(4,978)		558,717				12,593	11/16/2026
38373M-KF-6	GNMA SERIES 2003-109 CLASS AB 4.018% 12/16/30		12/01/2012	Paydown		3,380,399	3,380,399	3,527,500	3,469,043		(88,643)		(88,643)		3,380,399				69,608	12/16/2030
38373M-L8-1	GNMA SERIES 2007-69 CLASS B 4.959% 06/16/30		12/01/2012	Paydown		380,003	380,003	402,121	389,052		(9,049)		(9,049)		380,003				13,007	06/16/2030
38373M-P3-8	GNMA SERIES 2007-77 CLASS B 4.314% 10/16/29		12/01/2012	Paydown		2,971,667	2,971,667	3,116,188	3,023,777		(52,110)		(52,110)		2,971,667				108,654	10/16/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373M-Q2-9	GNMA SERIES 2008-8 CLASS A 3.612% 08/16/27		07/01/2012	Paydown		2,197,354	2,197,354	2,238,554	2,207,250		(9,896)		(9,896)		2,197,354				23,360	08/16/2027
38373M-RF-9	GNMA SERIES 2005-59 CLASS B 4.816% 10/16/29		09/25/2012	Banc of America Securities		495,013	490,719	518,207	500,371		(4,932)		(4,932)		495,439		(426)	(426)	19,497	10/16/2029
38373M-RF-9	GNMA SERIES 2005-59 CLASS B 4.816% 10/16/29		09/01/2012	Paydown		978,957	978,957	1,033,794	998,213		(19,255)		(19,255)		978,957				15,407	10/16/2029
38373M-SX-9	GNMA SERIES 20065 CLASS A 4.241% 07/16/29		12/01/2012	Paydown		1,739,334	1,739,334	1,792,466	1,764,327		(24,992)		(24,992)		1,739,334				39,240	07/16/2029
38373M-U2-4	GNMA SERIES 2008-22 CLASS B 4.500% 12/16/38		10/01/2012	Paydown		12,004,838	12,004,838	12,897,698	12,488,690		(483,852)		(483,852)		12,004,838				435,743	12/16/2038
38373M-UH-1	GNMA SERIES 2006-15 CLASS B 4.780% 09/16/31		11/27/2012	Barclays Capital, Inc.		14,145,138	14,048,554	15,172,438	14,588,240		(357,951)		(357,951)		14,230,289		(85,151)	(85,151)	669,656	09/16/2031
38373M-UH-1	GNMA SERIES 2006-15 CLASS B 4.780% 09/16/31		11/01/2012	Paydown		16,616,446	16,616,446	17,945,762	17,254,780		(638,334)		(638,334)		16,616,446				507,101	09/16/2031
38373M-V3-1	GNMA SERIES 2008-45 CLASS B 4.201% 07/16/31		06/01/2012	Paydown		5,190,620	5,190,620	5,428,861	5,239,142		(48,522)		(48,522)		5,190,620				89,989	07/16/2031
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B 5.301% 04/16/37		11/27/2012	JP Morgan Securities, Inc.		4,703,094	4,450,000	4,972,875	4,862,395		(89,432)		(89,432)		4,772,963		(69,869)	(69,869)	235,239	04/16/2037
38373V-T7-5	GNMA REMIC SERIES 2002-83 CLASS C 5.250% 09/16/27		12/01/2012	Paydown		2,589,578	2,589,578	2,785,819	2,707,710		(118,132)		(118,132)		2,589,578				102,484	09/16/2027
38373Y-ML-5	GNMA REMIC SERIES 2002-86 CLASS PC 5.250% 08/20/31		03/01/2012	Paydown		90,474	90,474	91,421	90,293		180		180		90,474				735	08/20/2031
38374Z-8E-6	GNMA REMIC SERIES 200854 CLASS DC 4.500% 01/16/35		02/27/2012	Citigroup Global Markets		609,815	576,999	573,032	574,290		68		68		574,358		35,458	35,458	4,327	01/16/2035
38374Z-8E-6	GNMA REMIC SERIES 200854 CLASS DC 4.500% 01/16/35		03/01/2012	Paydown		58,010	58,010	57,611	57,738		272		272		58,010				2,672	01/16/2035
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E 4.430% 06/16/34		12/01/2012	Paydown		18,502,019	18,502,019	19,476,266	19,212,845		(710,826)		(710,826)		18,502,019				281,188	06/16/2034
38374Y-HL-0	GNMA SERIES 2010-84 CLASS PH 4.500% 11/20/38		03/22/2012	Credit Suisse First Boston		19,381,981	17,590,000	18,538,898	18,371,832		(10,214)		(10,214)		18,361,619		1,020,363	1,020,363	255,055	11/20/2038
38376C-AH-2	GNMA SERIES 2009-83 CLASS MA 4.500% 10/20/26		10/01/2012	Paydown		6,289,533	6,289,533	6,547,010	6,363,915		(74,382)		(74,382)		6,289,533				138,051	10/20/2026
38376G-VW-7	GNMA SERIES 2010-122 CLASS AC 7.000% 02/16/40		09/25/2012	Nomura Securities Int'l, Inc.		11,266,314	9,578,163	11,529,714	11,267,933		(138,524)		(138,524)		11,129,409		136,905	136,905	553,139	02/16/2040
38376G-VW-7	GNMA SERIES 2010-122 CLASS AC 7.000% 02/16/40		09/01/2012	Paydown		281,012	281,012	338,268	330,587		(49,576)		(49,576)		281,012				12,701	02/16/2040
38377E-QL-1	GNMA SERIES 2010-67 CLASS JD 4.500% 05/20/39		03/22/2012	Nomura Securities Int'l, Inc.		9,083,228	8,261,000	8,503,021	8,450,873		(1,311)		(1,311)		8,449,562		633,666	633,666	119,785	05/20/2039
38377E-RH-9	GNMA SERIES 2010-67 CLASS GP 4.500% 03/20/39		03/22/2012	Nomura Securities Int'l, Inc.		21,202,440	19,264,000	19,741,838	19,638,015		(2,990)		(2,990)		19,635,025		1,567,415	1,567,415	279,328	03/20/2039
38377J-PR-8	GNMA SERIES 2010-98 CLASS VB 4.500% 02/20/29		03/22/2012	Nomura Securities Int'l, Inc.		9,174,714	8,269,000	8,971,865	8,853,561		(8,758)		(8,758)		8,844,802		329,912	329,912	119,901	02/20/2029
38377L-WD-6	GNMA SERIES 2010-127 CLASS PD 4.000% 02/20/39		03/22/2012	First Tennessee Securities		2,040,417	1,910,000	1,993,936	1,983,835		(3,868)		(3,868)		1,979,967		60,451	60,451	24,618	02/20/2039
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z 7.000% 05/16/26		12/01/2012	Paydown		275,658	275,658	250,038	261,007		14,651		14,651		275,658				9,588	05/16/2026
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z 7.000% 05/16/26		12/01/2012	Paydown		439,180	439,180	393,183	412,004		27,175		27,175		439,180				15,780	05/16/2026
3837H0-SH-7	GNMA REMIC SERIES 1996-13 CLASS D 7.000% 07/16/26		09/01/2012	Paydown		652,571	652,571	597,299	626,182		26,390		26,390		652,571				33,658	07/16/2026
3837H0-WJ-8	GNMA REMIC SERIES 1996-19 CLASS ZA 7.000% 09/16/26		12/01/2012	Paydown		592,754	592,754	533,955	559,707		33,047		33,047		592,754				21,281	09/16/2026
3837H4-3U-7	GNMA REMIC SERIES 2000-33 CLASS PC 7.500% 10/20/30		05/01/2012	Paydown		1,658,218	1,658,218	1,658,218	1,658,218						1,658,218				56,469	10/20/2030
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z 7.750% 05/15/22		12/01/2012	Paydown		96,031	96,031	95,512	95,582		449		449		96,031				3,815	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z 7.250% 09/15/22		12/01/2012	Paydown		1,207,330	1,207,330	1,125,743	1,159,693		47,638		47,638		1,207,330				49,217	09/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB 6.500% 06/15/24		12/01/2012	Paydown		1,962,810	1,962,810	1,669,806	1,788,711		174,099		174,099		1,962,810				68,968	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z 7.750% 10/15/26		12/01/2012	Paydown		1,019,701	1,019,701	994,392	1,001,412		18,289		18,289		1,019,701				44,606	10/15/2026
912828-GQ-7	US TREASURY N/B 4.500% 04/30/12		03/13/2012	Deutsche Bank Securities, Inc.		1,005,661	1,000,000	995,664	999,683		193		193		999,876		5,785	5,785	16,690	04/30/2012
912828-GQ-7	US TREASURY N/B 4.500% 04/30/12		04/30/2012	Maturity		3,000,000	3,000,000	2,986,992	2,999,049		951		951		3,000,000				67,500	04/30/2012
912828-RH-5	US TREASURY N/B 1.375% 09/30/18		02/07/2012	Citigroup Global Markets, Inc.		5,024,394	5,000,000	4,913,301	4,915,542		1,234		1,234		4,916,776		107,618	107,618	24,607	09/30/2018
912828-RJ-1	US TREASURY N/B 1.000% 09/30/16		02/07/2012	Various		27,367,956	27,000,000	26,897,122	26,900,930		1,987		1,987		26,902,917		465,039	465,039	94,454	09/30/2016
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV 4.250% 05/15/21		12/01/2012	Paydown		784,374	784,374	815,259	810,719		(26,344)		(26,344)		784,374				18,174	05/15/2021
92262B-AE-5	VA/VENDEE MORTGAGE TRUST SERIES 2011-2 CLASS V 3.750% 02/15/28		06/12/2012	RBS Greenwich Capital		18,250,321	16,544,200	17,492,907	17,467,698		(33,361)		(33,361)		17,434,337		815,984	815,984	334,331	02/15/2028
92262B-AE-5	VA/VENDEE MORTGAGE TRUST SERIES 2011-2 CLASS V 3.750% 02/15/28		06/01/2012	Paydown		387,151	387,151	409,352	408,762		(21,611)		(21,611)		387,151				4,245	02/15/2028
0599999. Subtotal - Bonds - U.S. Governments						364,098,805	344,591,844	358,843,380	355,374,843		(3,321,211)		(3,321,211)		352,053,630		12,045,178	12,045,178	7,878,591	XXX
465139-DV-2	STATE OF ISRAEL-AID GTD SF BONDS 6.800% 02/15/12	F	02/15/2012	Maturity		1,401,057	1,401,057	1,350,679	1,400,461		596		596		1,401,057				47,636	02/15/2012
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	F	10/15/2012	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				11,130	10/15/2016
1099999. Subtotal - Bonds - All Other Governments						1,601,057	1,601,057	1,550,679	1,600,461		596		596		1,601,057				58,766	XXX
041792-9A-2	FHA POOL #02343254 5.600% 06/01/36		12/01/2012	Paydown		116,838	116,838	118,006	117,727		(889)		(889)		116,838				3,576	06/01/2036
117019-AT-6	BRUNSWICK & GLYNN CNTY GA DEV REF-GA-PACIFIC CORP PJ 5.550% 03/01/26		02/24/2012	Call 100.0000		1,225,000	1,225,000	1,097,710	1,102,585		774		774		1,103,360		121,640	121,640	32,672	03/01/2026
129630-AA-7	CALHOUN CNTY ARK SOLID WASTE G GEORGIA PACIFIC CORP PROJ 6.375% 11/01/26		02/02/2012	Call 101.0000		1,651,350	1,635,000	1,606,911	1,608,101		96		96		1,608,197		43,153	43,153	26,347	11/01/2026
156809-BV-6	CERRITOS CALIF PUB FING AUTH R TAXABLE LOS COYOTES SER B 7.750% 11/01/13		11/01/2012	Call 100.0000		135,000	135,000	159,287	140,547		(2,451)		(2,451)		138,096		(3,096)	(3,096)	10,463	11/01/2013
213247-CA-5	COOK CO IL REV-NAVISTAR INT REV- NAVISTAR INT 6.500% 10/15/40		05/24/2012	Merrill Lynch		1,868,368	1,700,000	1,618,136	1,619,077		367		367		1,619,444		248,924	248,924	69,063	10/15/2040
31288E-Y3-5	FHLMC POOL #C76130 5.000% 02/01/33		12/01/2012	Paydown		281,431	281,431	279,672	279,735		1,695		1,695		281,431				8,025	02/01/2033
31288G-Q2-1	FHLMC POOL #C77673 5.000% 03/01/33		12/01/2012	Paydown		599,042	599,042	595,298	595,443		3,599		3,599		599,042				13,236	03/01/2033
31288G-S5-2	FHLMC POOL #C77740 5.000% 03/01/33		12/01/2012	Paydown		213,109	213,109	211,777	211,983		1,126		1,126		213,109				6,661	03/01/2033
31288W-EB-9	FHLMC POOL #406430 2.375% 03/01/22		12/01/2012	Paydown		3,403	3,403	3,390	3,391		11		11		3,403				45	03/01/2022
3128PT-7C-3	FNMA POOL #J14491 4.000% 02/01/26		06/12/2012	Credit Suisse First Boston		14,519,721	13,450,024	13,914,470	13,897,872		(6,061)		(6,061)		13,891,811		627,910	627,910	289,923	02/01/2026
3128PT-7C-3	FNMA POOL #J14491 4.000% 02/01/26		06/01/2012	Paydown		1,127,768	1,127,768	1,166,712	1,165,320		(37,552)		(37,552)		1,127,768				13,718	02/01/2026
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2012	Paydown		48,575	48,575	42,858	45,535		3,039		3,039		48,575				1,968	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2012	Paydown		311,196	311,196	282,410	301,147		10,049		10,049		311,196				11,261	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2012	Paydown		366,631	366,631	345,974	355,823		10,808		10,808		366,631				14,603	07/15/2023
31292G-L8-7	FHLMC POOL #000351 8.000% 07/01/24		12/01/2012	Paydown		4,371	4,371	4,338	4,341		29		29		4,371				198	07/01/2024
31296L-PK-1	FHLMC POOL #A12226 5.000% 08/01/33		12/01/2012	Paydown		386,328	386,328	382,427	382,601		3,727		3,727		386,328				10,327	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		12/01/2012	Paydown		1,115	1,115	1,111	1,112		3		3		1,115				35	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2012	Paydown		95,441	95,441	90,827	93,577		1,864		1,864		95,441				3,542	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2012	Paydown		1,766,357	1,766,357	1,619,160	1,687,135		79,222		79,222		1,766,357				64,074	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/17/2012	Call 98.9421		346,000	349,700	327,191	339,138		62		62		339,200		6,800	6,800	142,045	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2012	Paydown		523,569	523,569	425,727	494,114		29,455		29,455		523,569				16,207	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2012	Paydown		1,250,535	1,250,535	1,142,977	1,193,872		56,663		56,663		1,250,535				39,595	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2012	Paydown		1,081,586	1,081,586	905,829	1,013,095		68,491		68,491		1,081,586				32,263	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2012	Paydown		1,034,104	1,034,104	917,917	963,424		70,679		70,679		1,034,104				42,489	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2012	Paydown		633,147	633,147	499,395	604,145		29,002		29,002		633,147				29,825	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2012	Paydown		432,135	432,135	316,539	404,205		27,931		27,931		432,135				10,511	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2012	Paydown		93,593	93,593	87,042	90,159		3,434		3,434		93,593				4,439	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2012	Paydown		310,123	310,123	290,159	303,843		6,281		6,281		310,123				10,125	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2012	Paydown		361,805	361,805	314,712	334,487		27,319		27,319		361,805				14,003	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2012	Paydown		54,340	54,340	49,235	51,619		2,721		2,721		54,340				2,106	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2012	Paydown		646,854	646,854	664,175	656,446		(9,591)		(9,591)		646,854				27,223	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2012	Paydown		127,245	127,245	123,646	125,242		2,003		2,003		127,245				4,109	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2012	Paydown		192,446	192,446	179,547	184,798		7,649		7,649		192,446				6,850	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2012	Paydown		222,743	222,743	207,535	214,717		8,027		8,027		222,743				6,613	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2012	Paydown		105,424	105,424	98,457	99,932		5,493		5,493		105,424				3,473	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2012	Paydown		90,394	90,394	90,224	90,195		199		199		90,394				3,668	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2012	Paydown		1,512,305	1,512,305	1,408,173	1,454,930		57,376		57,376		1,512,305				49,145	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2012	Paydown		156,825	156,825	140,958	147,406		9,419		9,419		156,825				6,638	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2012	Paydown		62,082	62,082	60,988	61,517		564		564		62,082				2,909	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2012	Paydown		90,451	90,451	92,280	90,902		(450)		(450)		90,451				3,705	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2012	Paydown		1,602,348	1,602,348	1,510,996	1,549,391		52,957		52,957		1,602,348				64,246	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2012	Paydown		264,800	264,800	240,149	250,634		14,166		14,166		264,800				10,741	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2012	Paydown		377,822	377,822	375,517	375,823		1,999		1,999		377,822				14,811	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2012	Paydown		118,026	118,026	107,238	113,999		4,027		4,027		118,026				3,900	07/25/2023
31359A-KE-8	FNMA SERIES 1993-65 CLASS ZZ 7.000% 06/25/13		10/31/2012	Direct		6,400	6,427	6,224	6,383		7		7		6,390		10	10		06/25/2013
31359A-KE-8	FNMA SERIES 1993-65 CLASS ZZ 7.000% 06/25/13		10/25/2012	Call 100.0000		17,140	17,140	17,077	17,126		2		2		17,128		12	12	12,830	06/25/2013
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2012	Paydown		157,861	157,861	151,767	154,382		3,478		3,478		157,861				5,941	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2012	Paydown		961,464	961,464	932,507	944,419		17,045		17,045		961,464				33,771	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2012	Paydown		67,428	67,428	61,791	64,460		2,968		2,968		67,428				2,171	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2012	Paydown		812,202	812,202	701,341	777,231		34,971		34,971		812,202				28,476	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2012	Paydown		172,341	172,341	165,745	168,459		3,882		3,882		172,341				6,647	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2012	Paydown		899,804	899,804	861,242	877,468		22,336		22,336		899,804				34,525	09/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2012	Paydown		197,557	197,557	192,920	195,503		2,053		2,053		197,557				12,530	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2012	Paydown		2,033,378	2,033,378	1,986,130	2,014,267		19,111		19,111		2,033,378				74,272	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2012	Paydown		393,961	393,961	368,915	381,353		12,608		12,608		393,961				13,196	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2012	Paydown		1,098,296	1,098,296	872,858	1,020,971		77,324		77,324		1,098,296				40,057	12/25/2023
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2012	Paydown		242,411	242,411	237,866	239,767		2,644		2,644		242,411				8,687	08/25/2026
31359K-QX-8	FNMA REMIC SERIES 1996-M4 CLASS C 7.750% 08/17/35		09/01/2012	Paydown		314,129	314,129	335,332	331,823		(17,694)		(17,694)		314,129				10,289	08/17/2035
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2012	Paydown		1,152,456	1,152,456	995,488	1,066,260		86,196		86,196		1,152,456				44,002	11/17/2024
31359R-M7-4	FNMA REMIC SERIES 1998-M2 CLASS E 6.409% 11/17/37		12/01/2012	Paydown		40,311	40,311	39,807	39,940		371		371		40,311				2,119	11/17/2037
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2012	Paydown		6,897	6,897	6,964	6,883		14		14		6,897				403	06/25/2018
31362N-YL-4	FNMA POOL #066415 4.000% 07/01/17		12/01/2012	Paydown		17,375	17,375	17,186	17,290		86		86		17,375				337	07/01/2017
31362W-2T-2	FNMA POOL #073686 7.960% 10/01/26		12/01/2012	Paydown		135,409	135,409	140,487	136,030		(621)		(621)		135,409				5,917	10/01/2026
31362W-TC-0	FNMA POOL #073447 7.400% 05/01/26		12/01/2012	Paydown		51,757	51,757	55,041	53,692		(1,935)		(1,935)		51,757				2,101	05/01/2026
31362W-XQ-4	FNMA POOL #073587 7.865% 07/01/26		12/01/2012	Paydown		54,850	54,850	54,977	54,825		25		25		54,850				2,369	07/01/2026
31362X-CA-0	FNMA POOL #073865 7.000% 01/01/15		12/01/2012	Paydown		67,562	67,562	71,742	68,418		(856)		(856)		67,562				2,594	01/01/2015
313637-CF-5	FNMA POOL #109070 6.640% 02/01/16		12/01/2012	Paydown		121,337	121,337	125,280	122,026		(690)		(690)		121,337				4,414	02/01/2016
313637-E8-9	FNMA POOL #109159 (30/18/17.5) 6.720% 11/01/15		01/01/2012	Paydown		1,891,168	1,891,168	1,954,995	1,901,511		(10,343)		(10,343)		1,891,168				399,723	11/01/2015
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/01/19		12/01/2012	Paydown		389	389	291	344		45		45		389				13	04/01/2019
31368H-NN-9	FNMA POOL #190397 5.000% 09/01/39		04/30/2012	Credit Suisse First Boston		11,489,317	10,560,337	10,810,320	10,803,963		7,056		7,056		10,811,020		678,297	678,297	178,939	09/01/2039
31368H-NN-9	FNMA POOL #190397 5.000% 09/01/39		05/01/2012	Paydown		1,770,817	1,770,817	1,812,736	1,811,670		(40,853)		(40,853)		1,770,817				65,929	09/01/2039
31371N-MG-7	FNMA POOL #256959 6.000% 11/01/37		12/01/2012	Paydown		2,286,789	2,286,789	2,308,227	2,307,306		(20,517)		(20,517)		2,286,789				75,248	11/01/2037
31377E-UE-7	FNMA DUS POOL #375081 7.500% 04/01/15		05/01/2012	Paydown		3,282,877	3,282,877	3,521,950	3,335,956		(53,079)		(53,079)		3,282,877				102,044	04/01/2015
31377E-V2-2	FNMA DUS POOL #375133 (30/30/15) 7.790% 05/01/27		01/01/2012	Paydown		1,993,555	1,993,555	2,036,541	2,017,265		(23,710)		(23,710)		1,993,555				43,848	05/01/2027
31377F-DA-1	FNMA DUS POOL #375497 6.920% 11/01/15		10/01/2012	Paydown		1,737,984	1,737,984	1,831,401	1,755,617		(17,633)		(17,633)		1,737,984				99,103	11/01/2015
31377L-SE-4	FNMA DUS POOL #380417 6.470% 07/01/23		12/01/2012	Paydown		293,727	293,727	297,032	294,939		(1,212)		(1,212)		293,727				10,401	07/01/2023
31377N-4G-1	FNMA DUS POOL #382523 7.770% 06/01/16		12/01/2012	Paydown		338,963	338,963	344,842	339,726		(763)		(763)		338,963				14,453	06/01/2016
31377S-A4-0	FNMA DUS POOL #385327 6.160% 08/01/17		12/01/2012	Paydown		19,098	19,098	20,197	19,499		(401)		(401)		19,098				644	08/01/2017
31377S-VH-8	FNMA DUS POOL #385916 5.370% 03/01/21		12/01/2012	Paydown		53,573	53,573	54,377	53,930		(357)		(357)		53,573				1,573	03/01/2021
31377T-B5-4	FNMA DUS POOL #386260 4.700% 06/01/21		12/01/2012	Paydown		31,691	31,691	32,488	32,094		(403)		(403)		31,691				814	06/01/2021
31377T-RF-5	FNMA DUS POOL #386686 5.520% 12/01/21		12/01/2012	Paydown		34,130	34,130	35,367	34,814		(684)		(684)		34,130				1,031	12/01/2021
31377T-RG-3	FNMA DUS POOL #386687 5.600% 12/01/21		12/01/2012	Paydown		24,876	24,876	25,964	25,484		(608)		(608)		24,876				762	12/01/2021
31377T-RH-1	FNMA DUS POOL #386688 5.600% 12/01/21		12/01/2012	Paydown		32,554	32,554	33,979	33,350		(796)		(796)		32,554				997	12/01/2021
31377T-SZ-0	FNMA DUS POOL #386736 5.480% 01/01/34		12/01/2012	Paydown		77,636	77,636	78,145	77,985		(350)		(350)		77,636				2,368	01/01/2034
31381G-U9-7	FNMA POOL #460608 6.150% 03/01/22		12/01/2012	Paydown		188,482	188,482	203,089	196,452		(7,970)		(7,970)		188,482				6,344	03/01/2022
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG 6.000% 03/15/22		12/01/2012	Paydown		2,616,397	2,616,397	2,748,035	2,631,017		(14,619)		(14,619)		2,616,397				81,244	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2012	Paydown		105,657	105,657	102,374	104,080		1,577		1,577		105,657				5,690	05/25/2033
31393C-AH-6	FNMA REMIC SERIES 2003-34 CLASS AV 6.000% 04/25/17		12/01/2012	Paydown		4,883,450	4,883,450	5,246,692	4,942,847		(59,397)		(59,397)		4,883,450				221,638	04/25/2017
31393E-CB-3	FNMA REMIC SERIES 2003-74 CLASS PT 5.000% 02/25/29		08/01/2012	Paydown		3,450,186	3,450,186	3,418,919	3,437,628		12,559		12,559		3,450,186				63,215	02/25/2029
31393K-TA-3	FHLMC REMIC SERIES 2575 CLASS PD (B-PAC) 5.500% 12/15/30		03/01/2012	Paydown		119,915	119,915	122,201	119,723		192		192		119,915				1,045	12/15/2030
31393L-PN-7	FHLMC REMIC SERIES 2564 CLASS VH 5.500% 01/15/14		07/01/2012	Paydown		2,078,892	2,078,892	2,223,765	2,105,008		(26,116)		(26,116)		2,078,892				55,349	01/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393M-YM-7	FHLMC REMIC SERIES 2583 CLASS MD 5.500% 05/15/32		12/01/2012	Paydown		451,551	451,551	459,453	451,877		(327)		(327)		451,551				13,714	05/15/2032
31394B-NS-9	FNMA REMIC SERIES 2004-87 CLASS UC (PAC) 4.500% 03/25/29		01/01/2012	Paydown		220,976	220,976	220,217	220,311		665		665		220,976				829	03/25/2029
31394C-D3-3	FNMA SERIES 2005-28 CLASS DE 5.000% 03/25/31		12/01/2012	Paydown		13,352,000	13,352,000	13,202,833	13,294,287		57,713		57,713		13,352,000				407,438	03/25/2031
31394C-X6-4	FNMA SERIES 2005-28 CLASS BC 5.000% 03/25/31		12/01/2012	Paydown		12,302,000	12,302,000	12,164,564	12,249,772		52,228		52,228		12,302,000				328,163	03/25/2031
31394D-JG-6	FNMA SERIES 2005-29 CLASS QC 5.000% 03/25/31		12/01/2012	Paydown		22,944,764	22,944,764	22,675,880	22,845,764		98,999		98,999		22,944,764				621,619	03/25/2031
31394G-KL-6	FHLMC REMIC SERIES 2649 CLASS VA 5.500% 06/15/14		10/01/2012	Paydown		6,022,896	6,022,896	6,483,083	6,136,558		(113,662)		(113,662)		6,022,896				197,888	06/15/2014
31394J-UZ-8	FHLMC REMIC SERIES 2677 CLASS VC 5.500% 08/15/14		12/01/2012	Paydown		3,710,695	3,710,695	3,909,565	3,763,406		(52,711)		(52,711)		3,710,695				163,049	08/15/2014
31394K-PM-0	FHLMC REMIC SERIES 2686 CLASS VL 5.500% 08/15/14		12/01/2012	Paydown		571,718	571,718	601,465	583,280		(11,561)		(11,561)		571,718				17,175	08/15/2014
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2012	Paydown		3,251,209	3,251,209	2,929,136	3,167,529		83,679		83,679		3,251,209				71,288	12/15/2018
31394T-C6-0	FHLMC REMIC SERIES 2759 CLASS BC 5.000% 08/15/29		02/01/2012	Paydown		400,842	400,842	401,718	400,085		757		757		400,842				1,999	08/15/2029
31394Y-KH-6	FHLMC REMIC SERIES 2791 CLASS OB 4.500% 05/15/33		12/01/2012	Paydown		2,160,386	2,160,386	2,100,975	2,139,574		20,812		20,812		2,160,386				52,951	05/15/2033
31395E-6D-4	FHLMC REMIC SERIES 2847 CLASS PD 5.000% 02/15/30		05/01/2012	Paydown		10,194,967	10,194,967	10,303,288	10,181,497		13,470		13,470		10,194,967				103,428	02/15/2030
31395G-J3-7	FHLMC SERIES 2861 CLASS WC 5.000% 11/15/28		04/01/2012	Paydown		3,843,923	3,843,923	3,896,477	3,838,407		5,516		5,516		3,843,923				34,497	11/15/2028
31395H-MA-5	FHLMC SERIES 2877 CLASS MV 4.750% 12/15/28		01/01/2012	Paydown		416,201	416,201	419,843	415,466		735		735		416,201				1,647	12/15/2028
31395H-WB-2	FHLMC SERIES 2893 CLASS PD 5.000% 02/15/33		12/01/2012	Paydown		2,884,437	2,884,437	2,867,311	2,875,234		9,203		9,203		2,884,437				138,490	02/15/2033
31395P-5J-7	FHLMC SERIES 2931 CLASS QB 4.500% 03/15/18		07/01/2012	Paydown		1,614,043	1,614,043	1,629,291	1,613,519		524		524		1,614,043				22,136	03/15/2018
31395P-X6-4	FHLMC SERIES 2950 CLASS NC 5.000% 09/15/30		11/01/2012	Paydown		10,892,031	10,892,031	10,775,452	10,861,549		30,482		30,482		10,892,031				252,042	09/15/2030
31395X-3Z-6	FREDDIE MAC SERIES 3023 CLASS BT 5.500% 04/15/30		05/01/2012	Paydown		1,024,831	1,024,831	1,021,309	1,022,421		2,410		2,410		1,024,831				14,491	04/15/2030
31396K-PR-7	FANNIE MAE SERIES 2006-69 CLASS PB 6.000% 10/25/32		08/01/2012	Paydown		1,296,043	1,296,043	1,313,864	1,294,389		1,654		1,654		1,296,043				28,811	10/25/2032
31396T-DV-2	FHR SERIES 3164 CLASS ME 6.000% 04/15/34		06/01/2012	Paydown		3,866,197	3,866,197	3,904,859	3,862,133		4,064		4,064		3,866,197				73,679	04/15/2034
31396V-F5-2	FNMA SERIES 200745 CLASS PD 6.000% 01/25/40		03/01/2012	Paydown		5,844,432	5,844,432	5,898,767	5,824,878		19,554		19,554		5,844,432				58,053	01/25/2040
31396W-E7-7	FANNIE MAE SERIES 2007-65 CLASS PA 6.000% 03/25/31		03/01/2012	Paydown		332,864	332,864	334,164	331,816		1,048		1,048		332,864				3,195	03/25/2031
31396W-V8-6	FNMA SERIES 200776 CLASS PC 6.000% 09/25/33		05/01/2012	Paydown		3,953,790	3,953,790	4,016,803	3,944,379		9,411		9,411		3,953,790				57,232	09/25/2033
31397A-3R-2	FHR SERIES 3199 CLASS DB 4.500% 04/15/19		09/01/2012	Paydown		610,454	610,454	616,458	610,816		(362)		(362)		610,454				11,536	04/15/2019
31397B-DM-0	FHR SERIES 3210 6.000% 04/15/34		12/01/2012	Paydown		10,035,823	10,035,823	10,092,274	10,029,414		6,409		6,409		10,035,823				327,357	04/15/2034
31397C-SW-0	FREDDIE MAC SERIES 3242 CLASS ND 5.750% 06/15/30		08/01/2012	Paydown		6,549,663	6,549,663	6,591,622	6,539,830		9,833		9,833		6,549,663				155,064	06/15/2030
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2012	Paydown		1,854,646	1,854,646	1,386,928	1,501,948		352,698		352,698		1,854,646					12/15/2036
31397L-3P-2	FNMA SERIES 200861 CLASS MA 5.500% 08/25/33		12/01/2012	Paydown		2,621,473	2,621,473	2,662,434	2,634,236		(12,763)		(12,763)		2,621,473				90,359	08/25/2033
31398E-L2-8	FHLMC SERIES 3554 CLASS CA 3.400% 07/15/19		12/01/2012	Paydown		3,174,143	3,174,143	3,180,094	3,174,636		(493)		(493)		3,174,143				56,308	07/15/2019
31407N-B2-8	FNMA POOL #835357 4.500% 09/01/35		12/01/2012	Paydown		4,201,186	4,201,186	3,964,213	3,974,585		226,601		226,601		4,201,186				108,243	09/01/2035
31410K-C3-6	FNMA POOL #889390 6.000% 03/01/23		12/01/2012	Paydown		1,666,308	1,666,308	1,693,125	1,690,372		(24,064)		(24,064)		1,666,308				51,722	03/01/2023

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412Q-BN-8	FNMA POOL #931645 5.000% 07/01/39		04/30/2012	RBC Capital Markets Corp.		11,934,250	10,974,023	11,219,223	11,212,533		6,527		6,527		11,219,060		715,190	715,190	185,949	07/01/2039
31412Q-BN-8	FNMA POOL #931645 5.000% 07/01/39		05/01/2012	Paydown		2,201,418	2,201,418	2,250,606	2,249,264		(47,846)		(47,846)		2,201,418				71,712	07/01/2039
31412U-H3-7	FNMA POOL #935050 5.000% 03/01/39		12/01/2012	Paydown		1,562,890	1,562,890	1,609,776	1,608,373		(45,484)		(45,484)		1,562,890				41,834	03/01/2039
31413Y-J7-7	FNMA POOL #959386 5.500% 12/01/22		12/01/2012	Paydown		307,514	307,514	316,397	315,108		(7,594)		(7,594)		307,514				9,262	12/01/2022
31413Y-L6-6	FNMA POOL #959449 5.500% 12/01/22		12/01/2012	Paydown		1,919,706	1,919,706	1,975,158	1,969,311		(49,605)		(49,605)		1,919,706				52,450	12/01/2022
31414P-4Z-9	FNMA POOL #972540 5.500% 02/01/38		12/01/2012	Paydown		292,594	292,594	300,823	300,624		(8,030)		(8,030)		292,594				8,942	02/01/2038
31415Y-XT-1	FNMA POOL #993590 5.000% 05/01/39		03/22/2012	Credit Suisse First Boston		5,997,560	5,563,760	5,722,849	5,718,118		355		355		5,718,473		279,087	279,087	89,638	05/01/2039
31415Y-XT-1	FNMA POOL #993590 5.000% 05/01/39		03/01/2012	Paydown		574,836	574,836	591,273	590,784		(15,948)		(15,948)		574,836				5,249	05/01/2039
31416H-Q3-2	FNMA POOL #AA0473 5.000% 03/01/39		04/30/2012	JP Morgan Securities, Inc.		9,325,060	8,568,612	8,721,241	8,716,231		5,036		5,036		8,721,266		603,794	603,794	145,190	03/01/2039
31416H-Q3-2	FNMA POOL #AA0473 5.000% 03/01/39		05/01/2012	Paydown		1,206,068	1,206,068	1,227,551	1,226,846		(20,778)		(20,778)		1,206,068				50,281	03/01/2039
31416M-KD-5	FNMA POOL #AA3891 5.000% 03/01/39		03/22/2012	Wells Fargo Securities LLC		1,542,234	1,432,762	1,470,820	1,469,150		375		375		1,469,525		72,709	72,709	23,083	03/01/2039
31416M-KD-5	FNMA POOL #AA3891 5.000% 03/01/39		12/01/2012	Paydown		1,063,187	1,063,187	1,091,428	1,090,189		(27,002)		(27,002)		1,063,187				17,813	03/01/2039
31416R-GU-1	FNMA POOL #AA7410 5.000% 05/01/39		11/27/2012	Citigroup Global Markets		4,867,872	4,444,277	4,556,773	4,553,522		(507)		(507)		4,553,015		314,857	314,857	221,597	05/01/2039
31416R-GU-1	FNMA POOL #AA7410 5.000% 05/01/39		11/01/2012	Paydown		1,783,040	1,783,040	1,828,174	1,826,870		(43,829)		(43,829)		1,783,040				41,301	05/01/2039
31416R-PC-1	FNMA POOL #AA7618 5.000% 05/01/39		03/22/2012	Wells Fargo Securities LLC		6,358,543	5,907,196	6,089,027	6,083,670		(268)		(268)		6,083,402		275,141	275,141	95,172	05/01/2039
31416R-PC-1	FNMA POOL #AA7618 5.000% 05/01/39		03/01/2012	Paydown		791,853	791,853	816,227	815,509		(23,656)		(23,656)		791,853				6,909	05/01/2039
31417A-JB-6	FNMA POOL #AB3857 2.500% 11/01/26		11/27/2012	Citigroup Global Markets		9,166,742	8,753,677	8,894,557	8,893,029		(6,809)		(6,809)		8,886,220		280,522	280,522	218,234	11/01/2026
31417A-JB-6	FNMA POOL #AB3857 2.500% 11/01/26		11/01/2012	Paydown		1,121,131	1,121,131	1,139,174	1,138,978		(17,847)		(17,847)		1,121,131				14,572	11/01/2026
31417S-7M-6	FNMA POOL #AC6299 5.000% 12/01/39		11/27/2012	Citigroup Global Markets		6,823,916	6,170,255	6,457,557	6,449,592		(410)		(410)		6,449,182		374,734	374,734	307,656	12/01/2039
31417S-7M-6	FNMA POOL #AC6299 5.000% 12/01/39		11/01/2012	Paydown		1,162,711	1,162,711	1,216,850	1,215,349		(52,638)		(52,638)		1,162,711				27,133	12/01/2039
31417V-Q3-0	FNMA POOL #AC8573 5.000% 01/01/40		04/30/2012	Credit Suisse First Boston		27,670,794	25,306,242	26,258,108	26,235,021		18,400		18,400		26,253,420		1,417,374	1,417,374	428,800	01/01/2040
31417V-Q3-0	FNMA POOL #AC8573 5.000% 01/01/40		05/01/2012	Paydown		3,116,725	3,116,725	3,233,957	3,231,114		(114,389)		(114,389)		3,116,725				143,909	01/01/2040
31419J-N5-3	FNMA POOL #AE7611 3.000% 11/01/25		06/12/2012	Banc of America Securities		4,687,452	4,476,230	4,502,808	4,501,218		276		276		4,501,493		185,959	185,959	72,366	11/01/2025
31419J-N5-3	FNMA POOL #AE7611 3.000% 11/01/25		06/01/2012	Paydown		719,721	719,721	723,994	723,739		(4,018)		(4,018)		719,721				6,317	11/01/2025
31419K-VW-2	FNMA POOL #AE8728 3.000% 11/01/25		03/22/2012	Wells Fargo Securities LLC		10,018,165	9,691,090	9,760,745	9,757,021		341		341		9,757,362		260,802	260,802	93,681	11/01/2025
31419K-VW-2	FNMA POOL #AE8728 3.000% 11/01/25		03/01/2012	Paydown		737,876	737,876	743,179	742,896		(5,020)		(5,020)		737,876				3,493	11/01/2025
32399W-9Z-6	FHA POOL #000152 7.430% 09/01/24		12/01/2012	Paydown		110,540	110,540	117,161	113,727		(3,187)		(3,187)		110,540				7,848	09/01/2024
36184*-9A-2	FHA POOL #000056 7.430% 11/01/22		12/01/2012	Paydown		103,229	103,229	103,616	103,229						103,229				5,302	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2012	Paydown		170,293	170,293	165,785	167,893		2,400		2,400		170,293				8,350	07/01/2019
380992-GM-3	FHA POOL #000012 7.430% 06/20/21		12/01/2012	Paydown		50,685	50,685	50,834	50,659		26		26		50,685				2,768	06/20/2021
382065-AA-8	GOOCHLAND CNTY VA INDL DEV AUT IDA-REF-NEKOOSA 5.650% 12/01/25		02/21/2012	Call 100.0000		950,000	950,000	866,837	870,140		498		498		870,638		79,362	79,362	11,928	12/01/2025
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI 7.250% 10/01/15		10/01/2012	Various		710,000	710,000	796,620	742,670		(5,960)		(5,960)		736,710		(26,710)	(26,710)	51,475	10/01/2015
45200F-6F-1	ILLINOIS FIN AUTH REV 6.500% 10/15/40		05/24/2012	Merrill Lynch		1,373,800	1,250,000	1,210,399	1,210,922		180		180		1,211,101		162,699	162,699	50,781	10/15/2040
47136P-AC-6	JASPER CNTY IND ECONOMIC DEV R GEORGIA PACIFIC CORP PJ 5.600% 04/01/29		02/22/2012	Call 100.0000		1,360,000	1,360,000	1,223,714	1,227,648		594		594		1,228,242		131,758	131,758	29,829	04/01/2029
54438E-ER-5	LOS ANGELES CALIF CMNTY REDEV AUTH REV TAX FING-PICO I 5.000% 09/01/13		09/01/2012	Call 100.0000		700,000	700,000	694,421	698,877		437		437		699,314		686	686	35,000	09/01/2013
574754-AB-3	MASHANTUCKET WSTRN PQT TRIBE SERIES 144A TAXABLE 6.570% 09/01/13		09/01/2012	Various		600,000	600,000	454,260	461,597		2,435		2,435		464,033		135,967	135,967	39,420	09/01/2013
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B 8.150% 02/01/19		08/01/2012	Call 100.0000		55,000	55,000	55,788	55,059		(59)		(59)		55,000				4,483	02/01/2019
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2012	Call 100.0000		600,000	600,000	747,120	731,342		(13,367)		(13,367)		717,976		(117,976)	(117,976)	51,900	07/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
650034-YH-8	NEW YORK ST UDC TAXABLE PERSONAL INCOME TAX C2 5.150% 03/15/13		03/15/2012	Call 100.0000		400,000	400,000	400,473	400,065		(11)		(11)		400,054		(54)	(54)	10,300	03/15/2013
650370-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA 5.550% 12/01/14		12/01/2012	Call 100.0000		305,000	305,000	303,475	304,483		153		153		304,636		364	364	16,928	12/01/2014
664355-9W-6	FHA POOL #0000851 8.548% 12/25/20		12/01/2012	Paydown		23,271	23,271	22,869	23,020		251		251		23,271				1,043	12/25/2020
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B 4.850% 03/01/15		03/01/2012	Call 100.0000		175,000	175,000	175,000	175,000						175,000				4,244	03/01/2015
708692-AD-0	PENNSYLVANIA ECONOMIC DEV FING USG Corp Proj 6.000% 06/01/31		02/13/2012	First Miami Securities		1,251,104	1,600,000	1,285,918	1,292,278		842		842		1,293,121		(42,017)	(42,017)	19,733	06/01/2031
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI 8.000% 07/01/15		07/01/2012	Call 100.0000		175,000	175,000	166,040	171,861		394		394		172,255		2,745	2,745	14,000	07/01/2015
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2012	Redemption 100.0000		715,000	715,000	713,520	714,493		232		232		714,726		274	274	55,055	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2012	Various		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				89,994	03/15/2022
897818-DB-3	TRUCKEE-DONNER PUB UTIL DIST C TAXABLE SERIES B 5.750% 01/01/13		01/01/2012	Call 100.0000		1,035,000	1,035,000	1,035,000	1,035,000						1,035,000				29,756	01/01/2013
917991-8U-8	FHA POOL #000132 7.430% 12/01/23		12/01/2012	Paydown		17,144	17,144	9,638	12,588		4,556		4,556		17,144				698	12/01/2023
917991-8Y-0	FHA POOL #002055 8.930% 10/01/19		12/01/2012	Paydown		27,279	27,279	25,553	26,484		795		795		27,279				1,337	10/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						355,638,890	346,579,854	348,114,475	347,934,331		873,638		873,638		348,807,972		6,830,917	6,830,917	9,300,557	XXX
000000-00-0	IAP WORLDWIDE SERVICES I 9.250% 12/30/12		11/02/2012	Redemption 100.0000		16,007	16,007	15,967	15,972		28		28		16,000		7	7	1,238	12/30/2012
000000-00-0	IAP WORLDWIDE SERVICES I 9.250% 12/30/12		11/02/2012	Tax Free Exchange		480,788	480,878	479,676	479,842		946		946		480,788				42,115	12/30/2012
000000-00-0	INEOS US FINANCE LLC BANK LOAN BANK LOAN 7.500% 12/16/13		02/10/2012	Redemption 100.0000		316,983	316,983	308,305	309,103		320		320		309,423		7,560	7,560	14,546	12/16/2013
000000-00-0	BRSP LLC BANK LOANS 7.500% 06/30/14		02/08/2012	Barclays Capital, Inc.		357,606	355,827	334,478	341,259		752		752		342,010		15,596	15,596	4,967	06/30/2014
000000-00-0	ALLIANT HOLDINGS TERM LOAN TERM LOAN 6.750% 08/21/14		12/20/2012	Redemption 100.0000		535,951	535,951	530,592	530,555		1,589		1,589		532,143		3,808	3,808	35,213	08/21/2014
000000-00-0	INEOS US FINANCE LLC BANK OANS BANK LOAN 8.000% 12/16/14		05/04/2012	Redemption 100.0000		312,189	312,189	296,056	296,691		479		479		297,171		15,018	15,018	15,475	12/16/2014
000000-00-0	HUDSON PRODUCTS TERM LOAN 8.852% 08/25/15		08/03/2012	Various		315,496	343,903	333,586	335,078		187		187		335,265		(19,768)	(19,768)	8,420	08/25/2015
000000-00-0	HUDSON PRODUCTS TERM LOAN 8.852% 08/25/15		12/07/2012	Redemption 100.0000		325,536	325,536	315,770	317,183		2,014		2,014		319,197		6,340	6,340	30,486	08/25/2015
000000-00-0	ARDENT MEDICAL SERVICES BANK L BANK LOAN 7.131% 09/15/15		09/28/2012	Redemption 100.0000		4,632	4,632	4,558	4,558		(18)		(18)		4,539		92	92	123	09/15/2015
000000-00-0	BOYD GAMING CORP BANK LOAN BANK LOAN 6.000% 12/17/15		12/31/2012	Redemption 100.0000		66,750	66,750	65,415	65,453		(14)		(14)		65,439		1,311	1,311	2,888	12/17/2015
000000-00-0	FRAC TECH INTERNATIONAL LLC 8.678% 05/06/16		10/26/2012	Various		940,078	978,371	953,639	962,102		(1,115)	9,653	(10,768)		951,333		(11,255)	(11,255)	24,218	05/06/2016
000000-00-0	FRAC TECH INTERNATIONAL LLC 8.678% 05/06/16		09/27/2012	Redemption 100.0000		594,317	594,317	556,486	584,456		1,513	28,281	(26,768)		557,688		36,629	36,629	24,008	05/06/2016
000000-00-0	TARGUS GROUP INTL INC 11.000% 05/24/16		12/31/2012	Redemption 100.0000		18,148	18,148	17,786	17,651		(88)		(88)		17,563		586	586	1,288	05/24/2016
000000-00-0	API TECHNOLOGIES CORP 8.750% 06/01/16		11/30/2012	Redemption 100.0000		27,349	27,349	26,392	26,324		(18)		(18)		26,305		1,044	1,044	1,457	06/01/2016
000000-00-0	DYNCORP INTERNATIONAL LLC 6.250% 07/07/16		12/28/2012	Redemption 100.0000		77,633	77,633	78,409	77,810		(196)		(196)		77,615		19	19	3,679	07/07/2016
000000-00-0	GENTIVA HEALTH SERVICES BANK LOAN 6.500% 08/17/16		03/06/2012	Redemption 100.0000		284,694	284,694	286,409	285,321		(49)		(49)		285,272		(577)	(577)	1,745	08/17/2016
000000-00-0	AFFINION GROUP INC 5.676% 10/09/16		12/31/2012	Redemption 100.0000		5,068	5,068	4,662	4,676		33		33		4,709		358	358	143	10/09/2016
000000-00-0	BRICKMAN GROUP HOLDINGS TERM L TERM LOAN TRANCHE B-NEW 7.250% 10/14/16		05/16/2012	Redemption 100.0000		495,000	495,000	504,281	499,240		(1,339)		(1,339)		497,901		(2,901)	(2,901)	18,433	10/14/2016
000000-00-0	CONVATEC LTD TERM LOAN TRANCHE TERM LOAN TRANCHE B-NEW 5.000% 12/01/16		04/25/2012	Redemption 100.0000		10,998	10,998	10,943	10,904		(43)		(43)		10,860		138	138	161	12/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	REMY INTL INC TERM LOAN TRANCH TERM LOAN TRANCHE B 6.250% 12/17/16		12/28/2012	Redemption 100.0000		11,692	11,692	11,575	11,531		2		2		11,534		158	158	139	12/17/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN TERM LOAN 7.623% 12/22/16		12/31/2012	Redemption 100.0000		8,750	8,750	8,619	8,603		(50)		(50)		8,553		197	197	511	12/22/2016
000000-00-0	NATIONAL SURGICAL HOSPITALS 8.250% 02/03/17		08/08/2012	Redemption 100.0000		11,099	11,099	10,877	10,760		(2)		(2)		10,759		341	341	540	02/03/2017
000000-00-0	HHI HOLDINGS LLC 7.623% 03/09/17		10/05/2012	Redemption 100.0000		970,113	970,113	921,607	920,836		(973)		(973)		919,863		50,250	50,250	54,037	03/09/2017
000000-00-0	NUVEEN EXTENDED 5.815% 05/13/17		02/03/2012	Deutsche Bank Securities, Inc.		244,748	245,362	232,787	232,698		152		152		232,850		11,898	11,898	2,637	05/13/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOANS BANK LOAN 6.000% 05/24/17		12/31/2012	Redemption 100.0000		56,850	56,850	55,382	55,302		(44)		(44)		55,258		1,592	1,592	2,169	05/24/2017
000000-00-0	EXOPACK LLC 6.514% 05/31/17		12/31/2012	Redemption 100.0000		37,750	37,750	35,108	35,106		143		143		35,248		2,502	2,502	1,551	05/31/2017
000000-00-0	ALKERMES INC 6.707% 06/09/17		09/25/2012	Redemption 100.0000		2,200,000	2,200,000	2,178,000	2,169,924		(2,841)		(2,841)		2,167,084		32,916	32,916	120,789	06/09/2017
000000-00-0	TEXAS COMP ELEC HOLD 4.743% 10/10/17		12/18/2012	Various		1,602,561	2,510,727	1,411,495	1,601,270		81,664	219,012	(137,348)		1,463,922		138,639	138,639	88,492	10/10/2017
000000-00-0	RACE POINT POWER 10.503% 11/09/17		12/31/2012	Redemption 100.0000		360,650	360,650	353,437	349,646		337		337		349,983		10,667	10,667	7,349	11/09/2017
000000-00-0	KINETIC CONCEPTS INC BANK LOAN BANK LOAN 7.000% 01/12/18		09/28/2012	Redemption 100.0000		9,075	9,075	8,757	8,745		2		2		8,747		328	328	9,662	01/12/2018
000000-00-0	KINETIC CONCEPTS INC BANK LOAN BANK LOAN 7.000% 01/12/18		11/07/2012	Tax Free Exchange		1,154,288	1,200,925	1,158,893	1,157,292		(3,003)		(3,003)		1,154,288				76,959	01/12/2018
000000-00-0	COMMSCOPE INC TERM LOAN TRANCH TERM LOAN TRANCHE B-NEW 4.250% 01/14/18		03/07/2012	Redemption 100.0000		317,600	317,600	316,012	314,696		(4,988)		(4,988)		309,708		7,892	7,892	5,360	01/14/2018
000000-00-0	FIRST DATA CORPORATION 3.716% 03/24/18		08/16/2012	Morgan Stanley & Co., Inc.		1,143,551	1,203,738	983,526	997,023		16,512		16,512		1,013,534		130,017	130,017	36,041	03/24/2018
000000-00-0	SELECT MEDICAL HOLDINGS BANK L BANK LOAN 5.439% 04/25/18		12/31/2012	Redemption 100.0000		39,500	39,500	35,748	35,771		220		220		35,992		3,508	3,508	989	04/25/2018
000000-00-0	AEROFLEX INC BANK LOAN BANK LOAN 5.783% 05/09/18		11/30/2012	Redemption 100.0000		158,621	158,621	149,004	149,004		229		229		149,233		9,387	9,387	3,167	05/09/2018
000000-00-0	IMMUCOR INC 5.750% 07/02/18		06/29/2012	Redemption 100.0000		3,300	3,300	3,168	3,158		3		3		3,160		140	140	91	07/02/2018
000000-00-0	IMMUCOR INC 5.750% 07/02/18		09/04/2012	Tax Free Exchange		632,330	655,050	628,848	626,785		5,544		5,544		632,330				31,001	07/02/2018
000000-00-0	EMDEON INC BANK LOANS BANK LOAN 5.000% 08/03/18		03/30/2012	Redemption 100.0000		2,525	2,525	2,449	2,445		3		3		2,448		77	77	43	08/03/2018
000000-00-0	EMDEON INC BANK LOANS BANK LOAN 5.000% 08/03/18		04/30/2012	Taxable Exchange		1,016,109	1,007,475	977,251	975,586		(1,356)		(1,356)		974,230		41,879	41,879	31,987	08/03/2018
000000-00-0	AVIS BUDGET GROUP INC 6.250% 09/22/18		10/04/2012	Redemption 100.0000		785,000	785,000	769,300	768,238		(1,997)		(1,997)		766,241		18,759	18,759	34,355	09/22/2018
001118-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2012			469,000	469,000	469,000	469,000						469,000				20,335	06/30/2022
001765-BC-9	AMR CORP 6.250% 10/15/14		07/25/2012	Miller Tabak Roberts		275,188	425,000	90,313	90,313						90,313		184,875	184,875		10/15/2014
002824-AT-7	ABBOTT LABORATORIES BASIC 5.875% 05/15/16		12/10/2012	Call 100.0000		8,430,000	8,430,000	8,041,546	8,182,669		47,368		47,368		8,230,037		199,963	199,963	2,054,980	05/15/2016
002824-AU-4	ABBOTT LABORATORIES 5.125% 04/01/19		12/27/2012	Call 100.0000		9,753,000	9,753,000	9,759,242	9,758,237		(606)		(606)		9,757,631		(4,631)	(4,631)	2,812,502	04/01/2019
00389C-AB-0	ACADEMICA CHARTER SCHOOL SERIES 144A 6.850% 08/15/12		08/15/2012	Maturity		1,915,000	1,915,000	1,915,000	1,915,000						1,915,000				131,178	08/15/2012
007903-AN-7	ADVANCED MICRO DEVICES 5.750% 08/15/12		08/15/2012	Maturity		2,850,000	2,850,000	2,873,922	2,861,802		(11,802)		(11,802)		2,850,000				163,875	08/15/2012
00828B-AC-9	AFFINIA GROUP INC SERIES 144A 10.750% 08/15/16		08/08/2012	Banc of America Securities		147,560	136,000	134,367	134,794		128		128		134,922		12,638	12,638	14,539	08/15/2016
00828B-AC-9	AFFINIA GROUP INC SERIES 144A 10.750% 08/15/16		06/25/2012	Call 103.0000		17,510	17,000	16,796	16,849		12		12		16,862		648	648	1,574	08/15/2016
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A 6.080% 10/01/16		10/01/2012	Call 100.0000		483,000	483,000	483,000	483,000						483,000				29,366	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B 6.440% 10/01/16		10/01/2012	Call 100.0000		300,000	300,000	300,000	300,000						300,000				19,320	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A 6.350% 10/01/15		10/01/2012	Call 100.0000		579,000	579,000	579,000	579,000						579,000				36,767	10/01/2015

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00868P-AA-3	AHOLD LEASE USA INC PTC SER 01-A2 ABS 8.620% 01/02/25		07/02/2012	Redemption 100.0000		801,731	801,731	807,745	817,689		(505)		(505)		817,184		(15,453)	(15,453)	69,109	01/02/2025
013104-AH-7	ALBERTSONS INC DEBENTURES 8.700% 05/01/30		11/19/2012	Morgan Stanley & Co., Inc.		4,513,750	7,500,000	5,282,225	7,557,646		3,902	2,275,904	(2,272,002)		5,285,644		(771,894)	(771,894)	661,442	05/01/2030
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2012	Redemption 100.0000		213,602	213,602	213,602	213,602						213,602				7,355	12/31/2025
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 5.372% 01/25/47		12/01/2012	Paydown		2,332,579	2,710,007	2,243,549	2,257,463		208,873		208,873		2,466,335		(133,756)	(133,756)	76,788	01/25/2047
02378J-AU-2	AMERICAN AIRLINES ABS 7.379% 05/23/16		09/07/2012	Various		377,231	580,356	93,901	93,901		1,393		1,393		95,295		281,937	281,937	34,379	05/23/2016
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D 8.300% 12/25/18		12/01/2012	Paydown		98,281	98,281	82,925	92,424		5,857		5,857		98,281				4,271	12/25/2018
02916P-AB-9	AMERICAN RAILCAR 7.500% 03/01/14		03/08/2012	UBS Securities		1,969,500	1,950,000	1,734,856	1,841,036		8,402		8,402		1,849,438		120,062	120,062	78,000	03/01/2014
031162-AQ-3	AMGEN INC B 0.375% 02/01/13		12/27/2012	Various		3,553,856	3,125,000	3,154,295	3,142,848		(14,173)		(14,173)		3,128,675		425,181	425,181	15,271	02/01/2013
035229-CE-1	ANHEUSER-BUSCH CO NOTES 7.500% 03/15/12		03/15/2012	Various		2,912,000	2,912,000	3,424,018	2,927,528		(15,528)		(15,528)		2,912,000				109,200	03/15/2012
035229-CX-9	ANHEUSER-BUSCH CO NTS 4.700% 04/15/12		04/15/2012	Maturity		5,000,000	5,000,000	4,966,250	4,998,556		1,444		1,444		5,000,000				117,500	04/15/2012
035290-AJ-4	ANIXTER INTERATIONAL INC 1.000% 02/15/13		12/20/2012	Various		5,932,007	5,150,000	5,217,305	5,239,275		(28,164)		(28,164)		5,211,110		720,897	720,897	52,249	02/15/2013
03674P-AD-5	ANTERO RESOURCES FINANCE SERIES 144A 7.250% 08/01/19		05/31/2012	Tax Free Exchange		950,000	950,000	950,000	950,000						950,000				57,396	08/01/2019
039380-AD-2	ARCH COAL INC SERIES144A 7.000% 06/15/19		06/12/2012	Tax Free Exchange		2,025,000	2,025,000	2,025,000	2,025,000						2,025,000				69,694	06/15/2019
040555-CD-4	AZ PUB SVC CO SR UNSEC'D NTS 6.500% 03/01/12		03/01/2012	Various		15,500,000	15,500,000	16,587,175	15,524,294		(24,294)		(24,294)		15,500,000				503,750	03/01/2012
045424-AE-8	ASC NOMURA-MEGADEAL SERIES 1995-D1 CLASS A4 7.590% 07/11/27		05/01/2012	Paydown		668,019	668,019	686,389	667,529		489		489		668,019				16,611	07/11/2027
045424-FK-9	ASC NOMURA-MEGADEAL SERIES 1997-D5 CLASS A2 (COMM) 7.153% 02/14/43		04/11/2012	Paydown		650,000	650,000	653,906	649,821		179		179		650,000				14,371	02/14/2043
048825-BC-6	ATLANTIC RICHFIELD CO NTS 8.500% 04/01/12		04/01/2012	Maturity		2,600,000	2,600,000	3,315,858	2,625,715		(25,715)		(25,715)		2,600,000				110,500	04/01/2012
053494-AG-5	AVATAR HOLDINGS INC 7.500% 02/15/16		06/06/2012	Barclays Capital, Inc.		588,750	600,000	617,999	616,087		(1,531)		(1,531)		614,556		(25,806)	(25,806)	37,000	02/15/2016
053773-AN-7	AVIS BUDGET CAR RENTAL 8.250% 01/15/19		04/30/2012	Banc of America Securities		523,750	500,000	504,856	504,247		(245)		(245)		504,002		19,748	19,748	33,000	01/15/2019
055381-AQ-0	BE AEROSPACE, INC BASIC 8.500% 07/01/18		08/23/2012	Call 110.8740		837,099	755,000	629,175	654,342		7,075		7,075		661,416		175,683	175,683	73,445	07/01/2018
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/27/2012	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/27/2012	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/27/2012	Redemption 100.0000		100,390	100,390	100,390	100,390						100,390				4,932	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/27/2012	Redemption 100.0000		101,223	101,223	101,223	101,223						101,223				4,973	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/27/2012	Redemption 100.0000		42,011	42,011	42,011	42,011						42,011				2,064	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/24/2012	Redemption 100.0000		260,904	260,904	260,904	260,904						260,904				7,690	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS 3.930% 02/23/26		08/23/2012	Redemption 100.0000		122,778	122,778	122,778	122,778						122,778				3,619	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS 3.930% 05/05/26		11/03/2012	Redemption 100.0000		498,786	498,786	498,786	498,786						498,786				14,702	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		12/01/2012	Call 100.0000		1,738,000	1,738,000	1,738,000	1,738,000						1,738,000				120,771	06/01/2017
05947U-L9-7	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-2 CLASS AAB 4.742% 07/10/43		12/01/2012	Paydown		319,857	319,857	308,774	316,164		3,693		3,693		319,857				10,482	07/10/2043
05952F-AE-3	BANC OF AMERICA MORTGAGE SERIES 2007-2 CLASS A5 5.500% 05/25/37		07/25/2012	Various		685,838	856,294	724,999	741,745		1,409		1,409		743,154		(57,316)	(57,316)	31,267	05/25/2037
05952F-AE-3	BANC OF AMERICA MORTGAGE SERIES 2007-2 CLASS A5 5.500% 05/25/37		07/01/2012	Paydown		72,820	72,820	61,654	63,078		9,741		9,741		72,820				1,347	05/25/2037
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3 5.500% 06/25/37		12/01/2012	Paydown		984,799	984,799	984,261	983,929		870		870		984,799				15,740	06/25/2037
07383F-5J-3	BEAR STEARNS COMM'L MTGE SERIES 2005-T18 CLASS AAB 4.823% 02/13/42		12/01/2012	Paydown		3,912,049	3,912,049	3,933,397	3,910,686		1,363		1,363		3,912,049				191,333	02/13/2042

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2012	Paydown		27,446	27,446	26,161	26,860		586		586		27,446				1,410	02/01/2019
07401D-AB-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW18 CLASS A2 5.613% 06/11/50		12/01/2012	Paydown		5,742,513	5,742,513	5,774,043	5,739,316		3,197		3,197		5,742,513				221,116	06/11/2050
092113-AE-9	BLACK HILLS CORP NTS 6.500% 05/15/13		10/31/2012	Various		15,800,000	15,800,000	16,175,083	15,877,668		(46,351)		(46,351)		15,831,318		(31,318)	(31,318)	1,483,497	05/15/2013
10138M-AB-1	BOTTLING GROUP LLC CO GTY 4.625% 11/15/12		11/15/2012	Maturity		7,750,000	7,750,000	7,678,763	7,734,494		15,506		15,506		7,750,000				358,438	11/15/2012
111384-AC-7	BROADVIEW NETWORKS HOLDING 11.375% 09/01/12		03/12/2012	Various		1,282,350	1,430,000	1,461,681	1,430,000						1,430,000		(147,650)	(147,650)	85,271	09/01/2012
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2012	Redemption 100.0000		369,800	369,800	369,800	369,800						369,800				20,579	10/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SER 2002-2 ABS 5.140% 01/15/21		07/15/2012	Redemption 100.0000		93,071	93,071	93,071	93,071						93,071				3,847	01/15/2021
12502C-AS-0	CCH II LLC/CCH II CAP CP 13.500% 11/30/16		11/30/2012	Call 107.7985		960,979	891,458	1,105,408	1,001,753		(45,466)		(45,466)		956,287		4,691	4,691	145,558	11/30/2016
12513E-AF-1	CITIGROUP / DEUTSCHE BANK SERIES 2005-CD1 CLASS ASB 5.219% 07/15/44		12/01/2012	Paydown		1,641,787	1,641,787	1,647,445	1,640,754		1,033		1,033		1,641,787				48,991	07/15/2044
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB 5.278% 12/11/49		12/01/2012	Paydown		3,512,926	3,512,926	3,327,674	3,430,039		82,887		82,887		3,512,926				125,524	12/11/2049
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2012	Redemption 100.0000		7,936	7,936	7,896	7,910		2		2		7,912		24	24	441	12/15/2018
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2012	Paydown		2,125,491	2,125,491	1,490,801	1,490,801		634,690		634,690		2,125,491				65,473	07/25/2037
125581-FV-5	CIT GROUP INC 7.000% 05/01/15		01/23/2012	Call 100.0000		770	770	654	690		1		1		692		78	78	11	05/01/2015
125581-FW-3	CIT GROUP INC 7.000% 05/01/16		03/09/2012	Call 100.0000		151	151	124	131		1		1		131		20	20	4	05/01/2016
125581-FW-3	CIT GROUP INC 7.000% 05/01/16		02/21/2012	Redemption 100.0000		133	133	109	115						115		18	18	2	05/01/2016
125581-FX-1	CIT GROUP INC 7.000% 05/01/17		03/09/2012	Call 100.0000		798	798	640	673		3		3		676		122	122	14	05/01/2017
125581-FY-9	CIT GROUP INC SERIES 144A 7.000% 05/04/15		04/16/2012	Call 100.0000		2,970,000	2,970,000	2,619,501	2,660,237		22,898		22,898		2,683,135		286,865	286,865	90,090	05/04/2015
125581-FZ-6	CIT GROUP INC SERIES 144A 7.000% 05/02/16		09/17/2012	Call 100.0000		1,112,596	1,112,596	949,199	963,424		19,975		19,975		983,399		129,198	129,198	70,309	05/02/2016
125581-FZ-6	CIT GROUP INC SERIES 144A 7.000% 05/02/16		09/05/2012	Redemption 100.0000		3,838,404	3,838,404	3,274,691	3,323,765		64,508		64,508		3,388,273		450,131	450,131	213,424	05/02/2016
125581-GA-0	CIT GROUP INC SERIES 144A 7.000% 05/02/17		09/05/2012	Call 100.0000		2,660,886	2,660,886	2,210,594	2,241,476		40,772		40,772		2,282,248		378,638	378,638	137,110	05/02/2017
125581-GA-0	CIT GROUP INC SERIES 144A 7.000% 05/02/17		06/04/2012	Redemption 100.0000		4,270,114	4,270,114	3,547,498	3,597,056		38,688		38,688		3,635,743		634,370	634,370	139,234	05/02/2017
12613Y-AB-5	CNL FUNDING SERIES 2000-AA CLASS A2 8.044% 04/25/17		12/01/2012	Paydown		3,838,033	3,838,033	3,606,585	3,637,249		200,784		200,784		3,838,033				145,858	04/25/2017
126175-AB-4	COMMERCIAL MTG PASS-THROUGH SERIES 2003-LB1A CLASS A2 4.084% 06/10/38		12/01/2012	Paydown		17,510,973	17,510,973	16,853,835	17,386,186		124,787		124,787		17,510,973				522,340	06/10/2038
12621E-AD-5	CNO FINANCIAL GROUP INC SERIES 144A 9.000% 01/15/18		09/28/2012	Corporate Action		1,029,285	900,000	900,000	900,000						900,000		129,285	129,285	124,425	01/15/2018
126650-AF-7	CVS CAREMARK CORP PTC SERIES 144A ABS 7.770% 01/10/12		01/10/2012	Redemption 100.0000		2,023,873	2,023,873	2,454,068	2,025,707		(1,833)		(1,833)		2,023,873				13,105	01/10/2012
126650-AL-4	CVS CAREMARK CORP PTC SERIES 144A ABS 6.117% 01/10/13		12/10/2012	Various		452,323	452,323	452,323	452,323						452,323				15,127	01/10/2013
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2012	Various		644,727	644,727	637,977	638,954		168		168		639,122		5,605	5,605	18,651	01/11/2027
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2012	Various		510,832	510,832	510,832	510,832						510,832				14,831	10/10/2027
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2012	Paydown		2,308,726	2,308,726	2,239,198	2,240,449		68,277		68,277		2,308,726				73,285	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2012	Paydown		1,551,362	1,551,362	1,496,764	1,517,047		34,315		34,315		1,551,362				46,833	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2012	Paydown		1,925,106	2,062,323	1,917,647	1,914,628		110,378	13,598	96,780		2,011,408		(86,302)	(86,302)	65,043	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2012	Paydown		2,345,328	2,512,088	2,222,830	2,247,985		205,480	24,886	180,594		2,428,578		(83,250)	(83,250)	79,222	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2012	Paydown		1,167,880	1,251,021	1,122,056	1,140,074		89,883	19,435	70,448		1,210,522		(42,642)	(42,642)	39,453	05/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6 5.000% 05/25/33		12/01/2012	Paydown		1,234,641	1,234,641	1,234,641	1,234,641						1,234,641				29,366	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1 4.500% 04/25/33		12/01/2012	Paydown		1,176,217	1,176,217	1,124,298	1,145,470		30,746		30,746		1,176,217				28,711	04/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SERIES 2003-20CB CLASS 1A3 SEQ 5.500% 08/25/14		12/01/2012	Paydown		1,142,775	1,142,775	1,192,771	1,156,633		(13,858)		(13,858)		1,142,775				34,342	08/25/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		12/01/2012	Paydown		5,923,138	5,923,138	5,866,978	5,884,430		38,709		38,709		5,923,138				175,043	07/25/2033
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10 5.500% 07/25/33		12/01/2012	Paydown		1,197,626	1,197,626	1,191,171	1,191,484		6,142		6,142		1,197,626				36,697	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A2 4.150% 08/25/33		12/01/2012	Paydown		861,533	861,533	860,995	859,392		2,141		2,141		861,533				18,421	08/25/2033
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9 5.000% 09/25/33		12/01/2012	Paydown		33,604	33,604	31,167	32,794		810		810		33,604				1,483	09/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2012	Paydown		2,294,609	2,294,609	2,210,712	2,249,342		45,267		45,267		2,294,609				65,660	07/25/2034
12669F-WJ-8	COUNTRY WIDE HOME LOANS SERIES 2004-5 CLASS 2A14 5.000% 05/25/34		07/01/2012	Paydown		1,241,945	1,241,945	1,241,945	1,241,945						1,241,945				18,617	05/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2012	Paydown		1,387,451	1,387,451	1,338,880	1,358,111		29,340		29,340		1,387,451				43,422	09/25/2035
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/18/2012	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				51,429	01/14/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2012	Redemption 100.0000		289,344	289,344	289,344	289,344						289,344				12,400	01/15/2032
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SER 2003 A-1 SERIES 144A 5.937% 10/01/43		10/01/2012	Call 100.0000		90,000	90,000	90,000	90,000						90,000				4,007	10/01/2043
134429-AR-0	CAMPBELL SOUP CO UNSEC'D NTS 5.000% 12/03/12		12/03/2012	Maturity		8,445,000	8,445,000	8,736,437	8,481,278		(36,278)		(36,278)		8,445,000				422,250	12/03/2012
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT 9.000% 06/30/16		07/03/2012	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				135,000	06/30/2016
141781-AV-6	CARGILL INC BASIC SERIES 144A 5.600% 09/15/12		09/15/2012	Maturity		20,000,000	20,000,000	19,993,800	19,999,052		948		948		20,000,000				1,120,000	09/15/2012
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		12/15/2012	Paydown		20,525	20,525	20,641	20,537		(12)		(12)		20,525				513	08/15/2017
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2012	Paydown		1,075,052	1,075,052	1,050,777	1,054,518		20,534		20,534		1,075,052				37,287	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2012	Paydown		1,603,591	1,681,388	855,331	880,600		715,102		715,102		1,595,702		7,889	7,889	59,237	12/25/2036
17121E-AC-1	CHRYSLER GP/CG CO-ISSUER SERIES 144A 8.250% 06/15/21		02/01/2012	Tax Free Exchange		1,918,857	2,000,000	1,915,000	1,918,377		480		480		1,918,857				21,083	06/15/2021
171871-AN-6	CINCINNATI BELL INC 8.375% 10/15/20		11/17/2012	Corporate Action		247,660	232,000	232,000	232,000						232,000		15,660	15,660	28,279	10/15/2020
171870-AD-3	CINCINNATI BELL TEL CO MTN 7.180% 12/14/23		12/19/2012	Call 100.3590		7,526,925	7,500,000	6,499,950	6,812,948		33,874		33,874		6,846,822		680,103	680,103	544,483	12/14/2023
17252M-AJ-9	CINTAS CORPORATION NO 2.850% 06/01/16		10/02/2012	First Tennessee Securities		1,054,640	1,000,000	1,029,340	1,028,896		(4,777)		(4,777)		1,024,118		30,522	30,522	24,067	06/01/2016
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3 5.000% 11/25/20		12/01/2012	Paydown		200,849	200,849	193,976	198,747		2,102		2,102		200,849				5,795	11/25/2020
17311Q-BE-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2007C6 CLASS A1 5.622% 12/10/49		04/01/2012	Paydown		11,829,091	11,829,091	11,784,959	11,811,483		17,608		17,608		11,829,091				215,234	12/10/2049
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008C7 CLASS ASB 6.060% 12/10/49		12/01/2012	Paydown		1,025,400	1,025,400	1,018,984	1,021,647		3,753		3,753		1,025,400				60,966	12/10/2049
185896-B#-3	CLEVELND CLIFS PRIVATE PLACEMENT 6.310% 06/25/13		12/27/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				917,412	06/25/2013
185896-C*-6	CLEVELND CLIFS PRIVATE PLACEMENT 6.590% 06/25/15		12/27/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				2,087,657	06/25/2015
191219-AN-4	COCA-COLA ENTERPRISES UNSEC'D DEB 8.500% 02/01/12		02/01/2012	Various		1,400,000	1,400,000	1,579,691	1,402,104		(2,104)		(2,104)		1,400,000				59,500	02/01/2012
19190A-AA-5	COFFEYVILLE RESOURC/FIN SERIES 144A 9.000% 04/01/15		10/23/2012	Corporate Action		1,250,400	1,200,000	1,260,000	1,258,895		(20,097)		(20,097)		1,238,798		11,602	11,602	150,600	04/01/2015

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2012	Paydown		11,161	11,161	10,952	11,093		68		68		11,161				590	02/01/2019
193900-AF-7	CMOT SERIES 46 CLASS C 9.500% 09/01/18		12/01/2012	Paydown		2,823	2,823	2,727	2,798		25		25		2,823				141	09/01/2018
200300-AN-1	COMCAST CORP SR SUB DEBS 10.625% 07/15/12		07/15/2012	Maturity		250,000	250,000	277,188	251,716		(1,716)		(1,716)		250,000				26,563	07/15/2012
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A 6.746% 06/20/31		12/01/2012	Paydown		1,253,023	1,253,023	1,277,007	1,257,256		(4,232)		(4,232)		1,253,023				46,944	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007GG9 CLASS AAB 5.441% 03/10/39		12/01/2012	Paydown		1,862,424	1,862,424	1,829,758	1,846,526		15,897		15,897		1,862,424				86,170	03/10/2039
202608-AK-1	COMMERCIAL VEHICLE GROUP SERIES 144A 7.875% 04/15/19		04/26/2012	Tax Free Exchange		1,471,227	1,470,000	1,471,250	1,471,242		(15)		(15)		1,471,227				61,418	04/15/2019
20453E-AC-3	COMPLETE PRODUCTION SERVER 8.000% 12/15/16		03/08/2012	Call 104.0000		1,414,400	1,360,000	1,325,000	1,333,569		787		787		1,334,356		80,044	80,044	25,084	12/15/2016
20854P-AG-4	CONSOL ENERGY INC SERIES 144A 6.375% 03/01/21		03/02/2012	Tax Free Exchange		680,000	680,000	680,000	680,000						680,000				21,795	03/01/2021
224044-BM-8	COX COMMUNICATIONS INC 5.450% 12/15/14		12/27/2012	Various		6,803,000	6,803,000	6,825,677	6,811,362		(2,648)		(2,648)		6,808,714		(5,714)	(5,714)	1,045,833	12/15/2014
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25 5.500% 04/25/33		12/01/2012	Paydown		441,971	441,971	443,491	442,404		(433)		(433)		441,971				13,496	04/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		12/01/2012	Paydown		353,004	353,004	323,852	338,255		14,749		14,749		353,004				16,712	10/25/2033
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC SERIES 2004-C5 CLASS AAB 4.587% 11/15/37		12/01/2012	Paydown		5,513,470	5,513,470	5,527,676	5,507,387		6,083		6,083		5,513,470				144,600	11/15/2037
226566-AM-9	CRICKET COMMUNICATIONS 7.750% 10/15/20		03/07/2012	Various		2,224,375	2,300,000	2,012,500	2,012,500		3,395		3,395		2,015,895		208,480	208,480	64,088	10/15/2020
22818V-AB-3	CROWN AMER/CAP CORP III SERIES WI 6.250% 02/01/21		09/18/2012	Banc of America Securities		1,029,375	915,000	915,000	915,000						915,000		114,375	114,375	65,130	02/01/2021
24422E-QW-2	JOHN DEERE CAPITAL CORP MTN 5.250% 10/01/12		10/01/2012	Maturity		10,000,000	10,000,000	10,742,300	10,184,951		(184,951)		(184,951)		10,000,000				525,000	10/01/2012
245217-AS-3	DEL MONTE CORP 7.625% 02/15/19		03/08/2012	Banc of America Securities		891,000	900,000	900,000	900,000						900,000		(9,000)	(9,000)	39,650	02/15/2019
247361-ZC-5	DELTA AIRLINES SERIES 144A 9.500% 09/15/14		10/18/2012	Corporate Action		158,488	155,000	152,773	153,651		361		361		154,011		4,476	4,476	20,725	09/15/2014
25746U-AJ-8	DOMINION RESOURCES INC SR NOTES SER B 6.250% 06/30/12		06/30/2012	Maturity		10,000,000	10,000,000	10,357,850	10,032,728		(32,728)		(32,728)		10,000,000				312,500	06/30/2012
257867-AR-2	RR DONNELLEY & SONS CO BASIC 5.500% 05/15/15		03/13/2012	Various		23,148,165	23,033,000	23,092,930	23,058,457		(1,372)		(1,372)		23,057,085		91,080	91,080	1,106,224	05/15/2015
26817C-AB-7	DYNCORP INTERNTL INC 10.375% 07/01/17		12/11/2012	Various		202,000	225,000	226,600	226,510		(260)		(260)		226,250		(24,250)	(24,250)	33,373	07/01/2017
268520-AA-1	EH HOLDING CORP SERIES 144A 6.500% 06/15/19		02/27/2012	Tax Free Exchange		1,080,000	1,080,000	1,080,000	1,080,000						1,080,000				14,040	06/15/2019
268520-AC-7	EH HOLDING CORP SERIES 144A 7.625% 06/15/21		02/27/2012	Tax Free Exchange		605,000	605,000	605,000	605,000						605,000				9,226	06/15/2021
26882P-BD-3	ERAC USA FINANCE CO SERIES 144A 5.800% 10/15/12		10/15/2012	Maturity		750,000	750,000	750,870	750,153		(153)		(153)		750,000				43,500	10/15/2012
278058-AX-0	EATON CORP UNSEC'D SR NTS 5.750% 07/15/12		07/15/2012	Maturity		1,250,000	1,250,000	1,291,288	1,253,324		(3,324)		(3,324)		1,250,000				71,875	07/15/2012
29264F-AE-6	ENDO PHARMACEUT HLDGS IN 7.000% 12/15/20		04/23/2012	JP Morgan Securities, Inc.		2,120,000	2,000,000	1,983,548	1,983,757		419		419		1,984,177		135,823	135,823	52,542	12/15/2020
29266M-AD-1	ENERGY EAST CORP UNSEC'D NTS 6.750% 06/15/12		06/15/2012	Maturity		2,000,000	2,000,000	2,295,340	2,018,123		(18,123)		(18,123)		2,000,000				67,500	06/15/2012
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A 7.430% 11/01/15		11/01/2012	Various		1,761,975	1,761,975	1,756,818	1,760,708		259		259		1,760,967		1,008	1,008	98,186	11/01/2015
30212P-AC-9	EXPEDIA INC SERIES 144A 8.500% 07/01/16		01/19/2012	Call 100.0000		2,465,000	2,465,000	2,416,021	2,433,265		291		291		2,433,556		31,444	31,444	307,601	07/01/2016
302182-AC-4	EXPRESS SCRIPTS INC 5.250% 06/15/12		06/15/2012	Maturity		4,000,000	4,000,000	4,128,920	4,020,821		(20,821)		(20,821)		4,000,000				105,000	06/15/2012
30250X-AA-9	FGI OPERATING CO INC 10.250% 08/01/15		04/19/2012	Corporate Action		281,972	270,000	265,148	266,137		271		271		266,408		15,564	15,564	27,934	08/01/2015
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2012	Redemption 100.0000		470,250	470,250	470,250	470,250						470,250				31,220	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2012	Redemption 100.0000		523,333	523,333	523,333	523,333						523,333				40,009	12/31/2018
302569-AA-6	FPL ENERGY VIRGINIA FDG SR NTS SERIES 144A 7.520% 06/30/19		12/31/2012	Various		1,028,736	1,028,736	1,078,903	1,062,322		(4,588)		(4,588)		1,057,733		(28,998)	(28,998)	56,508	06/30/2019
31331F-AV-3	FEDERAL EXPRESS EETC 1997-B ABS 7.520% 01/15/18		02/10/2012	Call 100.0000		1,872,494	1,872,494	1,962,823	1,897,374		18,807		18,807		1,916,181		(43,687)	(43,687)	80,186	01/15/2018

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	FEDERAL EXPRESS EETC 1997-B ABS 7.520%			Redemption 100.0000																
31331F-AV-3	01/15/18		01/15/2012			1,512,786	1,512,786	1,585,763	1,532,887		(245)		(245)		1,532,642		(19,856)	(19,856)	56,881	01/15/2018
	FREKEEPERS DEV AUTHORIT SERIES 144A 13.875%																			
318169-AA-7	05/01/15		05/01/2012	Call 110.5000		1,303,900	1,180,000	1,118,175	1,142,082		2,994		2,994		1,145,076		158,824	158,824	81,863	05/01/2015
	FIRST DATA CORP SERIES 144A 12.625% 01/15/21																			
319963-BA-1			01/01/2012	Prior Period Adjustment		785,475	944,000	776,803	785,538		(63)		(63)		785,475				54,293	01/15/2021
	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075																			
32056F-AA-0	CLASS A1 6.250% 11/25/37		12/01/2012	Paydown		419,548	430,100	344,794	346,842		62,876		62,876		409,718		9,830	9,830	16,213	11/25/2037
	FLORIDA GAS TRANS CO SERIES 144A 9.190%																			
340711-AG-5	11/01/24		11/01/2012	Various		900,000	900,000	933,125	925,675		(1,002)		(1,002)		924,673		(24,673)	(24,673)	82,710	11/01/2024
36159R-AE-3	GEO GROUP INC/THE 6.625% 02/15/21		04/30/2012	Barclays Capital, Inc.		1,556,125	1,475,000	1,475,000	1,475,000						1,475,000		81,125	81,125	70,032	02/15/2021
	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A12																			
36185N-L5-7	5.500% 01/25/34		05/01/2012	Paydown		4,025,929	4,025,929	4,154,884	4,026,947		(1,018)		(1,018)		4,025,929				48,948	01/25/2034
	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS																			
362636-AM-4	2A7 5.750% 02/25/37		12/01/2012	Paydown		2,486,276	2,486,276	2,412,922	2,413,831		72,445		72,445		2,486,276				94,187	02/25/2037
36804P-AL-0	GATX FINANCIAL CORP 5.500% 02/15/12		02/15/2012	Maturity		5,000,000	5,000,000	4,983,700	4,999,566		434		434		5,000,000				137,500	02/15/2012
	GENERAL AMERICAN TRANS ABS 7.860%			Redemption 100.0000																
368907-AD-3	08/28/21		02/28/2012			24,441	24,441	24,441	24,441						24,441				961	08/28/2021
369550-AN-8	GENERAL DYNAMICS CORP 5.250% 02/01/14		12/07/2012	Call 100.0000		15,000,000	15,000,000	14,929,200	14,969,619		13,186		13,186		14,982,806		17,194	17,194	1,839,675	02/01/2014
370334-AS-3	GENERAL MILLS INC NOTES 6.000% 02/15/12		02/15/2012	Maturity		4,676,000	4,676,000	4,849,900	4,682,555		(6,555)		(6,555)		4,676,000				140,280	02/15/2012
370334-BE-3	GENERAL MILLS INC 5.650% 09/10/12		09/10/2012	Maturity		15,000,000	15,000,000	15,059,500	15,009,194		(9,194)		(9,194)		15,000,000				847,500	09/10/2012
	INTERNATIONAL GROUP/GEN PARTS Private																			
370488-AA-2	Placement 7.070% 06/28/20		03/15/2012	Taxable Exchange		11,946,379	11,700,000	11,700,000	11,700,000						11,700,000		246,379	246,379	99,450	06/28/2020
375558-AH-6	GILEAD SCIENCES 0.625% 05/01/13		04/25/2012	Various		1,738,043	1,200,000	1,352,386	1,293,797		(10,618)		(10,618)		1,283,180		454,863	454,863	2,398	05/01/2013
375558-AN-3	GILEAD SCIENCES 1.000% 05/01/14		11/19/2012	Various		4,404,860	2,900,000	2,962,122	2,953,239		(16,794)		(16,794)		2,936,445		1,468,415	1,468,415	27,472	05/01/2014
	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810%			Redemption 100.0000																
39121J-A*-1	07/01/21		07/06/2012			669,767	669,767	669,767	669,767						669,767				38,914	07/01/2021
	GREEN TREE FINANCIAL CORP SERIES 1996-9 CLASS																			
393505-QY-1	A6 CMOMH 7.690% 01/15/28		12/15/2012	Paydown		175,520	175,520	193,620	187,438		(11,918)		(11,918)		175,520				7,185	01/15/2028
	GREEN TREE FINANCIAL CORP SERIES 1996-10 CLASS																			
393505-RG-9	A5 CMMH A 6.830% 11/15/28		12/15/2012	Paydown		18,594	18,594	19,724	18,644		(50)		(50)		18,594				707	11/15/2028
	GREENPOINT MANUFACTURED HSNG SERIES 1999-3			Nomura Securities Int'l,																
395386-AP-0	CLASS 1A7 MHMBIA 7.270% 06/15/29		10/03/2012	Inc.		15,806,700	16,380,000	15,146,710	14,974,709		39,994		39,994		15,014,703		791,997	791,997	1,018,818	06/15/2029
	GREENWICH CAP FUND SERIES 2003C2 CLASS A3																			
396789-ER-6	4.533% 01/05/36		12/01/2012	Paydown		1,370,414	1,370,414	1,342,631	1,365,314		5,100		5,100		1,370,414				22,452	01/05/2036
	GREENWICH CAP FUND SERIES 2005-GG3 CLASS AAB																			
396789-JT-7	4.619% 08/10/42		12/01/2012	Paydown		12,122,095	12,122,095	12,041,029	12,094,275		27,821		27,821		12,122,095				345,956	08/10/2042
	HACKENSACK MED PL LLC SR SEC NTS (MBIA)			Redemption 100.0000																
40453*-AA-6	7.950% 06/01/28		12/01/2012			245,895	245,895	181,292	187,798		982		982		188,780		57,116	57,116	10,717	06/01/2028
	HEINZ (H.J.) FINANCE CO UNSEC'D NTS 6.000%																			
42307T-AF-5	03/15/12		03/15/2012	Maturity		1,480,000	1,480,000	1,664,660	1,485,456		(5,456)		(5,456)		1,480,000				44,400	03/15/2012
427866-AK-4	HERSHEY FOOD CORP NTS 6.950% 08/15/12		08/15/2012	Maturity		2,525,000	2,525,000	2,902,260	2,558,674		(33,674)		(33,674)		2,525,000				175,488	08/15/2012
436440-AA-9	HOLOGIC INC STEP CPN 2.000% 12/15/37		11/30/2012	Miller Tabak Roberts		174,125	175,000	169,831	169,937		137		137		170,074		4,051	4,051	3,403	12/15/2037
44044K-AC-5	HORIZON LINES INC 6.000% 04/15/17		04/26/2012	Tax Free Exchange		1,032,265	1,153,636	1,021,508	894,068	132,044	6,151		138,195		1,032,265					04/15/2017
44044K-AD-3	HORIZON LINES INC 6.000% 04/15/17		01/04/2012	Taxable Exchange		230,727	320,454	194,573	198,058		120		120		198,178		32,549	32,549		04/15/2017
44044K-AD-3	HORIZON LINES INC 6.000% 04/15/17		04/26/2012	Tax Free Exchange		202,733	320,455	194,573	198,059		4,674		4,674		202,733				4,753	04/15/2017
	HUB INTL HOLDINGS SERIES 144A 9.000%																			
44332L-AB-6	12/15/14		09/18/2012	Corporate Action		2,343,000	2,400,000	2,400,000	2,400,000						2,400,000		(57,000)	(57,000)	283,800	12/15/2014
	HUNTINGTON INGALLS INDUS SERIES 144A 6.875%																			
446413-AA-4	03/15/18		02/03/2012	Tax Free Exchange		430,000	430,000	430,000	430,000						430,000				11,332	03/15/2018
	HUNTINGTON INGALLS INDUS SERIES 144A 7.125%																			
446413-AC-0	03/15/21		02/03/2012	Tax Free Exchange		345,000	345,000	345,000	345,000						345,000				9,423	03/15/2021
450679-BX-2	ITT CORP		07/13/2012	Various															677,646	05/01/2019
	JP MORGAN MORTGAGE TRUST SERIES 2007-A1 CLASS																			
46630G-BC-8	7A2 2.972% 07/25/35		07/01/2012	Paydown		647,015	647,015	603,706	631,939		15,076		15,076		647,015				10,027	07/25/2035
	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS																			
46630P-AP-0	3A1 5.350% 04/25/37		12/01/2012	Paydown		217,500	217,500	217,054	216,757		743		743		217,500				2,068	04/25/2037

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	Stated Con-tractual Maturity Date
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1 5.381% 05/25/37		12/01/2012	Paydown		507,018	507,018	401,800	401,800		105,218		105,218		507,018				15,653	05/25/2037
47102X-AF-2	JANUS CAPITAL GROUP INC 6.700% 06/15/17		03/01/2012	Credit Suisse First Boston		1,535,438	1,425,000	1,011,488	1,104,272		7,347		7,347		1,111,619		423,818	423,818	21,217	06/15/2017
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		09/29/2012	Various		959,313	959,313	962,617	961,654		(147)		(147)		961,507		(2,193)	(2,193)	54,172	03/29/2021
487836-AZ-1	KELLOGG COMPANY BASIC 5.125% 12/03/12		12/03/2012	Maturity		5,000,000	5,000,000	5,116,500	5,027,322		(27,322)		(27,322)		5,000,000				256,250	12/03/2012
499005-AE-6	KNIGHT CAPITAL GROUP INC 3.500% 03/15/15		08/02/2012	Jefferies & Co., Inc.		432,000	600,000	581,575	584,788		2,678		2,678		587,466		(155,466)	(155,466)	18,783	03/15/2015
50075N-AH-7	KRAFT FOOD INC NTS 6.250% 06/01/12		06/01/2012	Maturity		2,500,000	2,500,000	2,592,250	2,509,547		(9,547)		(9,547)		2,500,000				78,125	06/01/2012
511546-AE-3	LAKEHEAD PIPE LINE CO LP BONDS 7.900% 11/21/12		11/21/2012	Maturity		5,000,000	5,000,000	4,991,200	4,999,035		965		965		5,000,000				395,000	11/21/2012
52108H-SZ-8	LB-UBS COMMERCIAL MTGE TRUST SERIES 2003-C5 CLASS A3 4.254% 07/15/27		12/11/2012	Paydown		2,758,756	2,758,756	2,689,511	2,749,154		9,602		9,602		2,758,756				111,979	07/15/2027
52109P-AD-7	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C6 CLASS AAB 5.855% 07/15/40		12/11/2012	Paydown		3,087,744	3,087,744	3,103,146	3,093,201		(5,457)		(5,457)		3,087,744				142,623	07/15/2040
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2012	Redemption 100.0000		151,750	151,750	173,110	170,127		(400)		(400)		169,727		(17,978)	(17,978)	7,466	01/15/2027
532457-BD-9	LILLY (ELI) & CO 3.550% 03/06/12		03/06/2012	Maturity		2,000,000	2,000,000	1,997,960	1,999,873		127		127		2,000,000				35,500	03/06/2012
536022-AG-1	LINN ENERGY LLC/FIN CORP SERIES 144A 6.500% 05/15/19		10/23/2012	Tax Free Exchange		849,384	855,000	848,434	848,844		540		540		849,384				52,179	05/15/2019
543218-AA-9	LONGVIEW FIBRE PAPER & P SERIES 144A 8.000% 06/01/16		09/18/2012	Wachovia Capital Markets		724,500	690,000	686,481	686,854		442		442		687,296		37,204	37,204	44,467	06/01/2016
55259P-AC-0	M&I MARSHALL & ILSLEY BK SUB NTS 5.250% 09/04/12		09/04/2012	Maturity		13,225,000	13,225,000	13,565,757	13,254,786		(29,786)		(29,786)		13,225,000				694,313	09/04/2012
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		12/01/2012	Paydown		340,159	340,159	324,886	334,009		6,150		6,150		340,159				11,407	02/25/2033
55274S-AK-7	MASTER ASSET SECURITIZATION SERIES 2006-3 CLASS 1A10 6.000% 10/25/36		07/25/2012	Various		5,325,509	5,372,518	5,000,460	5,366,432		(143,569)	364,016	(507,585)		4,858,847		466,662	466,662	213,906	10/25/2036
55274S-AK-7	MASTER ASSET SECURITIZATION SERIES 2006-3 CLASS 1A10 6.000% 10/25/36		07/01/2012	Paydown		2,802,510	2,802,510	2,708,694	2,799,335		101,853	98,678	3,175		2,802,510				53,836	10/25/2036
553758-AL-7	MSX INTERNATIONAL INC SERIES 144A 12.500% 04/01/12		02/21/2012	Broadpoint		1,800,000	1,800	1,640,250	1,783,652		9,701		9,701		1,793,353		6,647	6,647	89,375	04/01/2012
574599-AX-4	MASCO CORP NTS 5.875% 07/15/12		07/15/2012	Maturity		7,000,000	7,000,000	7,557,690	7,041,671		(41,671)		(41,671)		7,000,000				411,250	07/15/2012
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2012	Redemption 100.0000		41,500	41,500	45,950	43,981		(178)		(178)		43,802		(2,302)	(2,302)	2,957	04/15/2021
58013M-DR-2	MCDONALD'S CORP BASIC 5.750% 03/01/12		03/01/2012	Maturity		4,500,000	4,500,000	4,727,070	4,511,508		(11,508)		(11,508)		4,500,000				129,375	03/01/2012
58155Q-AA-1	MCKESSON CORP NTS 7.750% 02/01/12		02/01/2012	Various		27,950,000	27,950,000	32,319,827	28,009,846		(59,846)		(59,846)		27,950,000				1,083,063	02/01/2012
585055-AM-8	MEDTRONIC INC 1.625% 04/15/13		11/29/2012	Deutsche Bank Securities, Inc.		401,775	400,000	413,756	408,896		(5,823)		(5,823)		403,073		(1,298)	(1,298)	6,863	04/15/2013
59022C-AB-9	MERRILL LYNCH & CO BASIC 6.220% 09/15/26		02/17/2012	Corporate Action		9,207,800	10,000,000	10,598,300	10,502,762		(2,830)		(2,830)		10,499,933		(1,292,133)	(1,292,133)	562,622	09/15/2026
59832W-AF-6	MIDWEST GENERATION LLC PTC SERIES B ABS 8.560% 01/02/16		07/02/2012	Redemption 100.0000		1,054,425	1,054,425	1,028,065	1,042,176		674		674		1,042,850		11,575	11,575	68,166	01/02/2016
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		09/30/2012	Paydown		62,702	62,702	62,702	62,702						62,702				3,692	03/31/2019
61745M-W3-3	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS AAB 4.630% 12/13/41		12/01/2012	Paydown		9,218,396	9,218,396	9,264,257	9,207,713		10,682		10,682		9,218,396				149,582	12/13/2041
61745M-YZ-0	MORGAN STANLEY CAPITAL I SERIES 2004-IQ7 CLASS A3 5.350% 06/15/38		10/01/2012	Paydown		5,855,304	5,855,304	6,087,686	5,871,344		(16,040)		(16,040)		5,855,304				307,338	06/15/2038
61747B-AC-9	MSDW MTGE CAPITAL OWNER TRUST SERIES 2000-F1 CLASS A2A 144A 7.700% 08/15/22		12/01/2012	Paydown		879,077	879,077	913,003	882,307		(3,230)		(3,230)		879,077				37,224	08/15/2022
61754J-AA-6	MORGAN STANLEY CAPITAL I SERIES 2007-T27 CLASS A1 5.606% 06/11/42		02/01/2012	Paydown		5,613,406	5,613,406	5,627,415	5,605,767		7,639		7,639		5,613,406				44,341	06/11/2042
61756U-AD-3	MORGAN STANLEY CAPITAL I SERIES 2007IQ16 CLASS A3 5.852% 12/12/49		12/01/2012	Paydown		3,829,391	3,829,391	3,850,279	3,837,033		(7,642)		(7,642)		3,829,391				224,096	12/12/2049
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		03/01/2012	Call 100.0000		700,000	700,000	700,000	700,000						700,000				24,150	03/01/2018
629377-BP-6	NRG ENERGY INC SERIES 144A 7.625% 05/15/19		02/21/2012	Tax Free Exchange		4,378,252	4,425,000	4,375,000	4,377,581		671		671		4,378,252				89,975	05/15/2019
629855-AQ-0	NALCO COMPANY SERIES 144A 6.625% 01/15/19		01/10/2012	Call 102.3217		1,156,235	1,130,000	1,130,000	1,130,000						1,130,000		26,235	26,235	158,338	01/15/2019

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65338L-AA-7	NCO Group 11.875% 11/15/14		04/03/2012	Corporate Action		959,254	935,000	748,000	762,411		3,923		3,923		766,334		192,920	192,920	51,912	11/15/2014
65339V-AA-4	NEXEO SOLUTIONS LLC/CORP SERIES 144A 8.375% 03/01/18		06/13/2012	Tax Free Exchange		465,000	465,000	465,000	465,000						465,000				30,506	03/01/2018
65475F-AF-2	NISSAN AUTO RECEIVABLES OWNER SERIES 2008A CLASS A4 ABS 4.280% 06/16/14		01/15/2012	Paydown		2,775,045	2,775,045	2,791,526	2,778,426		(3,380)		(3,380)		2,775,045				9,898	06/16/2014
65543A-AB-0	NORANDA ALUMINUM ACQ 4.524% 05/15/15		03/08/2012	Corporate Action		2,448,620	2,564,000	1,531,728	1,680,720		14,956		14,956		1,695,676		752,944	752,944	114,413	05/15/2015
659421-AD-3	NORTH FORK BANKCORP INC NTS 5.875% 08/15/12		08/15/2012	Maturity		5,000,000	5,000,000	5,321,700	5,027,496		(27,496)		(27,496)		5,000,000				293,750	08/15/2012
665828-AA-7	NORTHERN TIER ENERGY LLC SERIES 144A 10.500% 12/01/17		06/13/2012	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				168,000	12/01/2017
67021C-AA-5	NSTAR ELECTRIC CO NTS 4.875% 10/15/12		10/15/2012	Maturity		2,000,000	2,000,000	1,985,940	1,998,629		1,371		1,371		2,000,000				97,500	10/15/2012
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2012	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT 5.980% 07/16/16		10/12/2012	Redemption 100.0000		462,513	462,513	462,513	462,513						462,513				12,169	07/16/2016
684181-AA-8	ORANGE COGEN. FUND CORP SR SEC SERIES 144A 8.175% 03/15/22		12/15/2012	Redemption 100.0000		100,400	100,400	100,400	100,400						100,400				5,142	03/15/2022
693320-AN-3	PHH CORP 4.000% 09/01/14		09/24/2012	JP Morgan Securities, Inc.		54,338	50,000	55,581	54,340		(1,192)		(1,192)		53,148		1,189	1,189	2,144	09/01/2014
693659-AC-8	PVNGS II FNDG CORP SLOB 8.000% 12/30/15		12/30/2012	Call 100.0000		1,280,000	1,280,000	1,273,139	1,277,743		386		386		1,278,129		1,871	1,871	105,154	12/30/2015
693927-AC-9	PNPP FUNDING CORP CLB ABS 9.120% 05/30/16		11/30/2012	Call 100.0000		554,000	554,000	554,000	554,000						554,000				38,486	05/30/2016
700677-AN-7	PARK-OHIO INDUSTRIES IN 8.125% 04/01/21		03/08/2012	Barclays Capital, Inc.		794,375	775,000	775,000	775,000						775,000		19,375	19,375	28,336	04/01/2021
704549-AJ-3	PEABODY ENERGY CORP SERIES 144A 6.000% 11/15/18		07/31/2012	Barclays Capital, Inc.		2,302,875	2,300,000	2,300,000	2,300,000						2,300,000		2,875	2,875	98,900	11/15/2018
716747-AA-8	PETROPOWER I FUNDING TRUST SERIES 144A 7.360% 02/15/14		08/15/2012	Redemption 100.0000		39,176	39,176	39,176	39,176						39,176				2,179	02/15/2014
731745-AK-1	POLYMER GROUP INC 144A 7.750% 02/01/19		01/19/2012	Tax Free Exchange		650,000	650,000	650,000	650,000						650,000				23,508	02/01/2019
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2012	Redemption 100.0000		586,636	586,636	586,636	586,636						586,636				21,632	12/31/2018
73932L-AA-1	POWER RECEIVABLES FINANC SR NTS 144A ABS 6.290% 01/01/12		01/01/2012	Redemption 100.0000		331,948	331,948	334,528	331,948						331,948				5,220	01/01/2012
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2012	Redemption 100.0000		1,814,502	1,814,502	2,133,493	2,025,352		(5,601)		(5,601)		2,019,751		(205,250)	(205,250)	128,384	01/01/2021
74308T-AA-8	PRODUCTION RES GROUP SERIES 144A 8.875% 05/01/19		05/02/2012	Tax Free Exchange		516,829	500,000	519,375	517,732		(903)		(903)		516,829				22,311	05/01/2019
74837R-AC-8	QUICKSILVER RESOURCES IN 7.125% 04/01/16		02/09/2012	Various		407,950	440,000	386,100	405,218		788		788		406,006		1,944	1,944	11,503	04/01/2016
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS 9.810% 12/07/22		12/07/2012	Redemption 100.0000		296,561	296,561	298,415	297,779		(45)		(45)		297,734		(1,172)	(1,172)	21,994	12/07/2022
74955D-AB-7	AEP GENERATING CO 9.820% 12/07/22		12/07/2012	Redemption 100.0000		275,187	275,187	266,043	268,919		231		231		269,150		6,037	6,037	20,759	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2012	Redemption 100.0000		95,123	95,123	95,123	95,123						95,123				7,055	12/07/2022
74955E-AB-5	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.820% 12/07/22		12/07/2012	Redemption 100.0000		671,915	671,915	686,194	681,647		(370)		(370)		681,277		(9,362)	(9,362)	50,688	12/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2012	Paydown		2,483,545	2,483,545	2,327,759	2,303,047		180,498		180,498		2,483,545				81,479	06/25/2036
74959G-AC-4	REYNOLDS GRP ISS/REYNOLD SERIES 144A 9.000% 04/15/19		07/24/2012	Tax Free Exchange		850,000	850,000	850,000	850,000						850,000				60,952	04/15/2019
758940-AG-5	REGIONS FINANCIAL NTS 6.375% 05/15/12		05/15/2012	Various		10,500,000	10,500,000	10,473,225	10,498,682		1,318		1,318		10,500,000				334,688	05/15/2012
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3 5.375% 12/26/33		12/01/2012	Paydown		292,772	292,772	291,583	291,651		1,121		1,121		292,772				7,844	12/26/2033
78355H-JH-3	RYDER SYSTEM INC MTN 5.000% 06/15/12		06/15/2012	Maturity		6,225,000	6,225,000	6,266,210	6,231,812		(6,812)		(6,812)		6,225,000				155,625	06/15/2012
78412F-AM-6	SESI LLC 144A 7.125% 12/15/21		08/22/2012	Tax Free Exchange		3,125,000	3,125,000	3,125,000	3,125,000						3,125,000				158,333	12/15/2021
78442F-AB-4	SLM CORP BASIC 5.125% 08/27/12		08/27/2012	Maturity		13,500,000	13,500,000	13,726,100	13,521,854		(21,854)		(21,854)		13,500,000				691,875	08/27/2012
78454L-AA-8	SM ENERGY CO 144A 6.625% 02/15/19		01/11/2012	Tax Free Exchange		600,000	600,000	600,000	600,000						600,000				16,121	02/15/2019
795770-AN-6	SALTON SEA FUNDING CORP SERIES F 7.475% 11/30/18		11/30/2012	Redemption 100.0000		297,299	297,299	297,346	297,323		(3)		(3)		297,320		(20)	(20)	16,667	11/30/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80007P-AH-2	SANDRIDGE ENERGY INC SERIES 144A 9.875% 05/15/16		02/06/2012	Tax Free Exchange		1,041,363	1,000,000	1,055,000	1,042,456		(1,092)		(1,092)		1,041,363				22,219	05/15/2016
810186-AJ-5	SCOTTS MIRACLE-GRO CO/T SERIES 144A 6.625% 12/15/20		03/26/2012	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				74,347	12/15/2020
81211K-AJ-9	SEALED AIR CORP NTS SERIES 144A 5.625% 07/15/13		11/28/2012	Corporate Action		60,150	60,000	59,798	59,962		22		22		59,984		166	166	6,422	07/15/2013
816391-AD-8	SELKIRK COGEN FUNDING CORP FMB 8.980% 06/26/12		06/26/2012	Redemption 100.0000		1,295,297	1,295,297	1,295,297	1,295,297						1,295,297				58,159	06/26/2012
81775#-AB-5	SES GLOBAL GTD SR NTS 5.830% 09/30/15		09/30/2012	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				116,600	09/30/2015
834376-AK-1	SOLUTIA INC 8.750% 11/01/17		08/02/2012	Call 102.9050		257,263	250,000	250,000	250,000						250,000		7,263	7,263	40,421	11/01/2017
844741-AG-3	SOUTHWEST AIR PTC 1993-B ABS 6.260% 09/24/12		09/24/2012	Redemption 100.0000		60,849	60,849	59,662	60,738		112		112		60,849				3,809	09/24/2012
844895-AS-1	SOUTHWEST GAS CORP BASIC 7.625% 05/15/12		05/15/2012	Various		4,980,000	4,980,000	5,715,627	5,026,072		(46,072)		(46,072)		4,980,000				189,863	05/15/2012
847788-AQ-9	SPEEDWAY MOTORSPORTS INC 6.750% 02/01/19		05/10/2012	Wachovia Capital Markets		572,250	545,000	545,000	545,000						545,000		27,250	27,250	29,021	02/01/2019
852060-AD-4	SPRINT CAP CORP 6.875% 11/15/28		06/19/2012	UBS Securities, Inc.		20,343,200	25,429,000	26,121,889	26,030,013		(9,401)		(9,401)		26,020,611		(5,677,411)	(5,677,411)	1,053,802	11/15/2028
855030-AH-5	STAPLES BASIC 7.375% 10/01/12		10/01/2012	Maturity		3,750,000	3,750,000	3,993,825	3,810,387		(60,387)		(60,387)		3,750,000				276,563	10/01/2012
857689-AZ-6	STATION CASINOS INC 6.625% 03/15/18		10/11/2012	Various			1,750,000													03/15/2018
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS 8.125% 09/15/17		09/15/2012	Various		1,166,408	1,166,408	1,204,444	1,182,597		(1,500)		(1,500)		1,181,097		(14,689)	(14,689)	71,550	09/15/2017
87255M-AA-8	TL ACQUISITIONS INC SERIES 144A 10.500% 01/15/15		12/18/2012	JP Morgan Securities, Inc.		2,392,500	7,250,000	7,157,490	7,204,069		13,125		13,125		7,217,194		(4,824,694)	(4,824,694)	1,091,125	01/15/2015
873050-BX-8	TTX CORP SERIES 144A 5.000% 04/01/12		04/01/2012	Maturity		15,000,000	15,000,000	14,927,700	14,996,980		3,020		3,020		15,000,000				375,000	04/01/2012
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A 6.125% 03/30/23		12/30/2012	Various		65,331	65,331	65,331	65,331						65,331				2,501	03/30/2023
880394-AB-7	TENNECO PACKAGING DEBS 7.950% 12/15/25		12/18/2012	Various		14,932,488	18,155,000	17,951,608	17,997,512		6,231		6,231		18,003,743		(3,071,255)	(3,071,255)	1,467,378	12/15/2025
880394-AD-3	TENNECO PACKAGING DEBS 8.125% 06/15/17		09/12/2012	Various		10,801,939	11,217,000	8,973,600	8,973,600		206,578		206,578		9,180,178		1,621,761	1,621,761	669,218	06/15/2017
881609-AT-8	TESORO PETROLEUM CORP 6.500% 06/01/17		11/01/2012	Call 103.2500		965,388	935,000	797,038	838,295		12,065		12,065		850,360		115,027	115,027	55,710	06/01/2017
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A 4.855% 11/15/33		12/15/2012	Paydown		424,141	424,141	424,120	424,132		9		9		424,141				10,946	11/15/2033
88633P-AB-0	TICKETMASTER ONLINE-CITY - B 10.750% 08/01/16		09/19/2012	Call 105.3750		1,670,194	1,585,000	1,581,387	1,582,357		334		334		1,582,691		87,503	87,503	193,106	08/01/2016
890027-AA-3	TOMKINS LLC/ TOMKINS INC 9.000% 10/01/18		09/04/2012	Call 103.0000		57,680	56,000	56,000	56,000						56,000		1,680	1,680	4,955	10/01/2018
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS 6.040% 01/31/18		01/31/2012	Various		1,142,347	1,142,347	1,193,525	1,163,975		(398)		(398)		1,163,577		(21,230)	(21,230)	34,499	01/31/2018
908584-DE-2	UNION TANK CAR CO DEBS ABS 8.625% 07/02/13		07/02/2012	Redemption 100.0000		294,968	294,968	294,968	294,968						294,968				19,951	07/02/2013
909205-AB-2	UNS ENERGY CORP 4.500% 03/01/35		06/07/2012	Taxable Exchange		2,367,786	2,225,000	2,173,371	2,178,215		332		332		2,178,546		189,240	189,240	38,295	03/01/2035
909440-AP-4	UNITED AUTO GROUP INC 7.750% 12/15/16		08/28/2012	Corporate Action		1,032,500	1,000,000	1,000,000	1,000,000						1,000,000		32,500	32,500	64,465	12/15/2016
918436-AD-8	VWR FUNDING INC SERIES B 10.250% 07/15/15		09/04/2012	Corporate Action		2,112,775	2,112,500	2,112,500	2,112,500						2,112,500		275	275	309,379	07/15/2015
91911X-AR-5	VALEANT PHARMACEUTICALS SERIES 144A 6.500% 07/15/16		04/23/2012	JP Morgan Securities, Inc.		6,180,000	6,000,000	6,000,000	6,000,000						6,000,000		180,000	180,000	304,417	07/15/2016
920355-AD-6	VALSPAR CORP 5.625% 05/01/12		05/01/2012	Maturity		5,000,000	5,000,000	5,179,000	5,023,082		(23,082)		(23,082)		5,000,000				140,625	05/01/2012
92926K-AC-7	WCA WASTE CORP SERIES 144A 7.500% 06/15/19		03/23/2012	Corporate Action		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				49,375	06/15/2019
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A 0.289% 06/15/20		12/17/2012	Paydown		1,159,403	1,159,403	1,085,491	1,152,294		7,108		7,108		1,159,403				1,627	06/15/2020
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/21/2012	Redemption 100.0000		739,550	739,550	739,550	739,550						739,550				26,868	09/19/2027
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASS A4 6.000% 10/25/36		12/01/2012	Paydown		753,759	753,759	711,424	737,933		42,421	26,595	15,826		753,759				38,603	10/25/2036
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2012	Call 100.0000		227,000	227,000	246,801	242,002		(114)		(114)		241,888		(14,888)	(14,888)	8,683	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2012	Redemption 100.0000		1,450,000	1,450,000	1,537,435	1,498,196		(2,313)		(2,313)		1,495,883		(45,883)	(45,883)	54,375	06/15/2027
96432Y-AA-9	WHITE PINE HYDRO PORTF 7.260% 07/20/15		07/17/2012	Various		3,980,000	9,000,000	1,857,690	8,733,868		53,308	6,931,907	(6,878,599)		1,855,269		2,124,731	2,124,731	653,400	07/20/2015
969130-BA-3	WILLAMETTE IND MTN SERIES C 6.600% 07/09/12		07/09/2012	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				321,750	07/09/2012

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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	Stated Con-tractual Maturity Date
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A 7.840% 01/15/21		07/15/2012	Redemption 100.0000		279,590	279,590	233,167	248,403		4,266		4,266		252,669		26,921	26,921	16,546	01/15/2021
97654N-AA-2	WRECO WORLDGROUP INC SERIES 144A 10.250% 05/15/17		03/08/2012	Tax Free Exchange		1,588,894	1,550,000	1,587,520	1,585,448		3,446		3,446		1,588,894				49,880	05/15/2017
983024-AA-8	WYETH BASIC 5.500% 03/15/13		12/26/2012	Various		30,000,000	30,000,000	30,316,200	30,043,937		(35,825)		(35,825)		30,008,112		(8,112)	(8,112)	2,455,071	03/15/2013
98416J-AA-8	XERIUM TECHNOLOGIES INC SERIES 144A 8.875% 06/15/18		02/09/2012	Tax Free Exchange		1,465,132	1,473,000	1,464,460	1,465,033		99		99		1,465,132				19,609	06/15/2018
984756-AB-2	YANKEE ACQUISITION CORP SERIES B 8.500% 02/15/15		04/13/2012	Call 102.1250		573,943	562,000	545,880	552,443		700		700		553,143		20,799	20,799	30,745	02/15/2015
988498-AA-9	YUM BRANDS INC NTS 7.700% 07/01/12		07/01/2012	Maturity		4,000,000	4,000,000	3,978,000	3,998,461		1,539		1,539		4,000,000				308,000	07/01/2012
LN3288-53-4	CATALENT PTS ACQUISITION BANK BANK LOAN 2.520% 04/10/14		02/27/2012	Tax Free Exchange		2,930,285	3,045,393	2,751,646	2,921,839		8,445		8,445		2,930,285				15,694	04/10/2014
LN3416-15-0	AMWINS 4.590% 06/11/13		06/06/2012	Redemption 100.0000		236,434	236,434	170,233	218,207		5,170		5,170		223,378		13,057	13,057	6,222	06/11/2013
LN3647-53-1	NUVEEN 3.328% 11/13/14		02/03/2012	Deutsche Bank Securities, Inc.		206,840	209,990	160,642	180,022		1,188		1,188		181,210		25,631	25,631	712	11/13/2014
136385-AD-3	CANADIAN NATL RESOURCES SR NTS 5.450% 10/01/12	A	10/01/2012	Various		19,500,000	19,500,000	20,236,150	19,579,490		(79,490)		(79,490)		19,500,000				1,062,750	10/01/2012
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 10/18/26	A	10/18/2012	Redemption 100.0000		131,900	131,900	131,900	131,900						131,900				3,851	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 12/05/26	A	12/05/2012	Redemption 100.0000		66,578	66,578	66,578	66,578						66,578				1,944	12/05/2026
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SER B 7.390% 12/31/17	A	12/31/2012	Various		1,120,000	1,120,000	1,192,285	1,147,749		(5,354)		(5,354)		1,142,394		(22,394)	(22,394)	62,076	12/31/2017
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/30/2012	Redemption 100.0000		2,222,222	2,222,222	2,222,222	2,222,222						2,222,222				73,333	11/02/2017
496902-AB-3	KINROSS GOLD CORP SERIES 144A 1.750% 03/15/28	A	10/18/2012	Various		571,156	575,000	533,535	538,661		1,080		1,080		539,741		31,415	31,415	8,701	03/15/2028
496902-AD-9	KINROSS GOLD CORP 1.750% 03/15/28	A	11/29/2012	Various		1,120,913	1,125,000	1,156,269	1,139,188		(7,586)		(7,586)		1,131,602		(10,690)	(10,690)	18,802	03/15/2028
599908-AF-7	MILLAR WESTERN FOREST SERIES 144A 8.500% 04/01/21	A	04/27/2012	Tax Free Exchange		1,210,000	1,210,000	1,210,000	1,210,000						1,210,000				58,853	04/01/2021
669771-AR-8	NOVA GAS TRANSMISSION LTD NOTES 8.500% 12/15/12	A	12/15/2012	Maturity		5,000,000	5,000,000	4,961,100	4,996,322		3,678		3,678		5,000,000				425,000	12/15/2012
66977W-AH-2	NOVA CHEMICALS CORP 3.649% 11/15/13	A	04/12/2012	Citigroup Global Markets		960,000	960,000	926,400	930,303		4,442		4,442		934,745		25,255	25,255	15,538	11/15/2013
740212-AD-7	PRECISION DRILLING CORP SERIES 144A 6.500% 12/15/21	A	04/09/2012	Tax Free Exchange		675,000	675,000	675,000	675,000						675,000				13,894	12/15/2021
878742-AM-7	TECKCOMINCO LTD WI 10.250% 05/15/16	I	08/29/2012	Call 100.0000		370,000	370,000	370,902	370,748		(93)		(93)		370,655		(655)	(655)	73,975	05/15/2016
LN3627-44-2	TELESAT CANADA INC 3.270% 10/23/14	A	03/28/2012	Redemption 100.0000		831,961	831,961	814,449	823,202		775		775		823,978		7,983	7,983	6,735	10/23/2014
LN3627-48-3	TELESAT CANADA INC 3.269% 10/23/14	A	03/28/2012	Redemption 100.0000		71,466	71,466	69,961	70,803		58		58		70,861		605	605	579	10/23/2014
000000-00-0	GRIFOLS SA TERM LOAN TRANCHE B TERM LOAN TRANCHE B 9.000% 06/04/16	F	02/29/2012	Tax Free Exchange		547,865	547,250	550,670	548,309		(444)		(444)		547,865				5,564	06/04/2016
000000-00-0	WORLDPAY BANK LOANS BANK LOAN 5.250% 11/30/17	F	06/29/2012	Redemption 100.0000		2,652	2,652	2,623	2,616		(4)		(4)		2,612		40	40	70	11/30/2017
002920-AC-0	ABBEY NATIONAL PLC UNSEC'D SUB NTS 7.950% 10/26/29	F	07/11/2012	Corporate Action		14,840,000	14,000,000	16,811,620	16,354,915		(39,418)		(39,418)		16,315,497		(1,475,497)	(1,475,497)	803,833	10/26/2029
03754H-AB-0	APERAM SERIES 144A 7.375% 04/01/16	F	04/12/2012	Credit Suisse First Boston		1,071,150	1,110,000	1,135,163	1,131,525		(1,488)		(1,488)		1,130,037		(58,887)	(58,887)	44,570	04/01/2016
055450-AC-4	BHP FINANCE USA DEBS 8.500% 12/01/12	F	12/01/2012	Maturity		1,000,000	1,000,000	988,550	998,966		1,034		1,034		1,000,000				85,000	12/01/2012
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A 8.000% 08/18/18	F	08/20/2012	Redemption 100.0000		57,351	57,351	57,351	57,351						57,351				3,361	08/18/2018
151288-AH-6	CEMEX ESPANA FIN PRIVATE PLACEMENT 8.910% 02/14/14	F	07/19/2012	CRT Capital		11,919,619	12,209,598	11,276,901	11,710,199		129,321		129,321		11,839,520		80,099	80,099	704,097	02/14/2014
302203-AA-2	EXPRO FINANCE LUXEMBOURG SERIES 144A 8.500% 12/15/16	F	06/06/2012	Corporate Action		453,000	453,000	435,818	440,081		904		904		440,984		12,016	12,016	18,290	12/15/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45824T-AD-7	INTELSAT JACKSON HLDG SERIES 144A 7.250% 04/01/19	F	02/02/2012	Tax Free Exchange		2,349,564	2,350,000	2,349,531	2,349,560		4		4		2,349,564				57,265	04/01/2019
497125-AA-2	KINOVE GERMAN BONDCO GMB SERIES 144A 9.625% 06/15/18	F	06/15/2012	Call 103.0000		163,770	159,000	159,000	159,000						159,000		4,770	4,770	7,652	06/15/2018
54337B-AA-4	LONKING HOLDINGS LTD SERIES 144A 8.500% 06/03/16	F	11/29/2012	JP Morgan Securities, Inc.		613,500	600,000	600,000	600,000						600,000		13,500	13,500	51,071	06/03/2016
552081-AC-5	LYONDELLBASELL IND NV SERIES 144A 6.000% 11/15/21	F	07/17/2012	Tax Free Exchange		1,315,000	1,315,000	1,315,000	1,315,000						1,315,000				53,258	11/15/2021
63938N-AA-2	NAVIOS SA LOGIST/FIN US SERIES 144A 9.250% 04/15/19	F	03/23/2012	Tax Free Exchange		1,075,000	1,075,000	1,075,000	1,075,000						1,075,000				43,642	04/15/2019
671098-AC-1	OWT-HOMELITE ROYAL PRIVATE PLACEMENT 7.170% 03/22/12	F	03/22/2012	Maturity		8,350,000	8,350,000	8,350,000	8,350,000						8,350,000				299,348	03/22/2012
74932#-AB-0	R C CEMENT HOLDING COMPANY 6.920% 05/29/13	F	05/29/2012	Redemption 100.0000		4,316,667	4,316,667	4,647,331	4,366,078		(21,994)		(21,994)		4,344,084		(27,417)	(27,417)	149,357	05/29/2013
81180W-AB-7	SEAGATE HDD CAYMAN SERIES 144A 7.750% 12/15/18	F	01/05/2012	Tax Free Exchange		2,858,016	2,850,000	2,858,750	2,858,031		(15)		(15)		2,858,016				12,271	12/15/2018
81180W-AC-5	SEAGATE HDD CAYMAN SERIES 144A 7.000% 11/01/21	F	05/18/2012	Tax Free Exchange		1,975,000	1,975,000	1,975,000	1,975,000						1,975,000				138,250	11/01/2021
869434-AB-6	Sutton Bridge Fin Ltd GTD SEC BNDS SERIES 144A 7.970% 06/30/22	F	12/31/2012	Redemption 100.0000		728,153	728,153	728,153	728,153						728,153				43,525	06/30/2022
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	F	12/17/2012	RBC Capital Markets Corp.		9,975,000	10,000,000	9,950,224	9,956,295		924		924		9,957,220		17,780	17,780	699,479	11/15/2033
902118-BK-3	TYCO INT'L 6.000% 11/15/13	F	08/15/2012	Call 100.0000		2,625,000	2,625,000	2,875,661	2,744,146		(38,726)		(38,726)		2,705,420		(80,420)	(80,420)	299,040	11/15/2013
902118-BM-9	TYCO INT'L 4.125% 10/15/14	F	08/15/2012	Call 100.0000		15,900,000	15,900,000	16,052,732	15,988,873		(19,000)		(19,000)		15,969,874		(69,874)	(69,874)	1,765,775	10/15/2014
915436-AF-6	UPM-KYMMENE CORP SERIES 144A 5.500% 01/30/18	F	07/18/2012	Various		6,016,175	6,270,000	5,957,463	6,241,012		13,732	280,146	(266,414)		5,974,599		41,576	41,576	310,677	01/30/2018
98883#-AA-0	CSL USA, INC 5.300% 12/19/12	F	12/19/2012	Various		385,714	385,714	396,139	387,206		(1,492)		(1,492)		385,714				20,443	12/19/2012
A8417*-AA-7	STEIN 5.020% 03/15/12	F	03/15/2012	Various		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				439,250	03/15/2012
B7108#-AB-6	ROULARTA MEDIA GROUP 7.180% 04/26/14	F	12/18/2012	Various		7,056,066	7,056,066	7,056,066	7,056,066						7,056,066				1,091,881	04/26/2014
F6132#-AA-6	MESSER GROUP 5.240% 08/02/12	F	08/02/2012	Maturity		482,833	482,833	482,833	482,833						482,833				25,300	08/02/2012
G5655B-AB-4	LOUGHMANE LTD PRIVATE PLACEMENT 5.530% 12/16/12	F	12/16/2012	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				829,500	12/16/2012
L4017#-AA-4	FOUR SEAS ABS 7.165% 03/19/12	F	03/05/2012	Various		25,000,000	25,000,000	24,652,958	24,652,958		(104,991)		(104,991)		24,547,967		452,033	452,033	318,444	03/19/2012
L6346#-AA-1	MESSER GROUP 5.240% 08/02/12	F	08/02/2012	Maturity		1,017,164	1,017,167	1,017,167	1,017,167						1,017,167				53,300	08/02/2012
LN3161-09-5	OPEN SOLUTIONS INC BANK LOAN		01/26/2012	Various															3,246	01/23/2014
LN3623-11-0	FLEXTRONICS SEMICONDUCTOR 2.466% 10/01/14	F	09/17/2012	Citigroup Global Markets		1,302,445	1,300,819	1,254,646	1,260,192		9,760		9,760		1,269,952		32,493	32,493	27,510	10/01/2014
LN3623-11-0	FLEXTRONICS SEMICONDUCTOR 2.466% 10/01/14	F	09/28/2012	Redemption 100.0000		10,269	10,269	9,821	9,925		63		63		9,988		282	282	137	10/01/2014
LN3623-15-1	FLEXTRONICS SEMICONDUCTOR	F	01/31/2012	Various															133	10/01/2014
LN3647-53-1	NUVEEN		04/30/2012	Various															540	11/13/2014
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	F	11/21/2012	Redemption 100.0000		964,286	964,286	964,286	964,286						964,286				49,251	05/14/2018
Q1297#-AA-6	CSL FINANCE PTY LTD 5.300% 12/19/12	F	12/19/2012	Various		900,000	900,000	924,327	903,481		(3,481)		(3,481)		900,000				47,700	12/19/2012
Q1403*-AH-6	BLUESCOPE STEEL FINANCE LIMITE PRIVATE PLACEMENT 8.210% 06/30/18	F	12/13/2012	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,170,550	06/30/2018
Q6651#-AA-5	NEWCREST MINING PRIVATE PLACEMENT 5.410% 05/11/12	F	05/11/2012	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				541,000	05/11/2012
Q8513#-AA-9	SKY CITY ENTERTAINMENT 5.170% 03/15/12	F	03/15/2012	Various		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				517,000	03/15/2012
R16562-AA-9	DDI HOLDING AS SERIES 144A 9.300% 01/19/12	F	01/19/2012	Maturity		1,482,427	1,482,427	1,482,427	1,482,427						1,482,427				68,933	01/19/2012
X5152*-AD-1	MJ MAILLIS SA PRIVATE PLACEMENT 7.000% 10/06/16	F	11/30/2012	Seaport		1,380,696	7,417,460	1,924,860	2,030,888		(20,538)		(20,538)		2,010,349		(629,653)	(629,653)	533,645	10/06/2016
X5152*-AJ-8	MJ MAILLIS SA PRIVATE PLACEMENT 10.000% 10/06/16	F	11/30/2012	Seaport		903,041	4,996,835	295,164	1,359,582		(422,118)	654,565	(1,076,683)		282,902		620,139	620,139	513,564	10/06/2016
Y64354-AA-4	OCEAN RIG UDW INC SERIES 144A 9.500% 04/27/16	F	04/20/2012	Various		401,000	400,000	400,000	400,000						400,000		1,000	1,000	14,679	04/27/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,100,608,206	1,131,844,538	1,112,514,367	1,111,207,461	132,044	2,377,072	10,946,676	(8,437,560)		1,102,769,901		(2,161,691)	(2,161,691)	63,326,794	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05518F-20-9	BAC CAPITAL TRUST VI 5.625% 03/08/35		05/25/2012	Tender Offer		9,800,000	10,000,000	9,354,350	9,403,506		4,741		4,741		9,408,247		391,753	391,753	701,563	03/08/2035
05529M-AA-0	BB&T CAPITAL TRUST I BASIC 5.850% 08/18/35		07/18/2012	Call 100.0000		30,000,000	30,000,000	28,862,000	28,955,073		10,474		10,474		28,965,547		1,034,453	1,034,453	1,608,750	08/18/2035
056335-AA-0	BAC CAPITAL TRUST XI 6.625% 05/23/36		05/25/2012	Tender Offer		38,478,300	35,000,000	37,505,250	37,329,231		(16,985)		(16,985)		37,312,246		1,166,054	1,166,054	2,222,257	05/23/2036
481227-AA-4	JPMC CAPITAL XVIII 6.950% 08/17/36		07/12/2012	Various		1,350,000	1,350,000	1,350,000	1,441,954		(790)	91,164	(91,954)		1,350,000				84,703	08/17/2036
48123C-AA-2	JP MORGAN CHASE CAPT 6.550% 09/15/66		07/12/2012	Call 100.0000		10,850,000	10,850,000	10,850,000	11,314,795		(511)	464,284	(464,795)		10,850,000				558,670	09/15/2066
844030-AH-9	SOUTHERN UNION CO 3.571% 11/01/66		01/11/2012	Citigroup Global Markets		1,805,000	1,900,000	1,897,036	1,897,133		7		7		1,897,140		(92,140)	(92,140)	14,008	11/01/2066
86800Y-AA-4	SUNTRUST CAPITAL VIII 6.100% 12/15/36		07/11/2012	Call 100.0000		45,000,000	45,000,000	43,806,850	43,890,193		9,896		9,896		43,900,080		1,099,911	1,099,911	1,570,750	12/15/2036
4899999. Subtotal - Bonds - Hybrid Securities						137,283,300	134,100,000	133,625,486	134,231,885		6,832	555,448	(548,616)		133,683,260		3,600,031	3,600,031	6,760,701	XXX
8399997. Total - Bonds - Part 4						1,959,230,258	1,958,717,293	1,954,648,387	1,950,348,981	132,044	(63,073)	11,502,124	(11,433,153)		1,938,915,820		20,314,435	20,314,435	87,325,409	XXX
8399998. Total - Bonds - Part 5						748,089,782	735,079,834	739,931,239			(239,475)	69,003	(308,478)		739,622,761		8,653,885	8,653,885	5,460,815	XXX
8399999. Total - Bonds						2,707,320,040	2,693,797,127	2,694,579,626	1,950,348,981	132,044	(302,548)	11,571,127	(11,741,631)		2,678,538,581		28,968,320	28,968,320	92,786,224	XXX
283678-20-9	EL PASO ENERGY CAP TRST		06/07/2012	Various	14,300.000	710,018	0.00	437,457	437,457						437,457		272,562	272,562	16,922	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						710,018	XXX	437,457	437,457						437,457		272,562	272,562	16,922	XXX
8999997. Total - Preferred Stocks - Part 4						710,018	XXX	437,457	437,457						437,457		272,562	272,562	16,922	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						710,018	XXX	437,457	437,457						437,457		272,562	272,562	16,922	XXX
002824-10-0	ABBOTT LABORATORIES		07/10/2012	Various	5,500.000	354,077		278,686	309,265	(30,579)			(30,579)		278,686		75,390	75,390	5,445	
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		04/19/2012	Greenstreet Advisors	11,100.000	487,125		392,934	465,756	(72,822)			(72,822)		392,934		94,190	94,190	3,746	
045604-10-5	ASSOCIATED ESTATES REALTY CP REIT		07/10/2012	Various	228,900.000	3,503,410		3,794,516	3,650,955	143,561			143,561		3,794,516		(291,106)	(291,106)	72,861	
053015-10-3	AUTOMATIC DATA PROCESSING		08/09/2012	Various	1,700.000	95,009		91,403	91,817	(414)			(414)		91,403		3,606	3,606	1,659	
053484-10-1	AVALON BAY COMMUNITIES INC		03/09/2012	Various	29,800.000	3,824,097		3,910,411	3,891,880	18,531			18,531		3,910,411		(86,314)	(86,314)	26,597	
05564E-10-6	BRE PROPERTIES CL-A		08/07/2012	Various	86,600.000	4,276,365		4,375,065	4,371,568	3,497			3,497		4,375,065		(98,701)	(98,701)	27,181	
073730-10-3	BEAM INC		07/18/2012	Various	2,900.000	179,387		160,561	148,567	11,994			11,994		160,561		18,826	18,826	1,046	
112463-10-4	BROOKDALE SENIOR LIVING INC REITS		05/03/2012	Various	88,457.000	1,649,350		1,514,742	1,538,267	(23,525)			(23,525)		1,514,742		134,608	134,608		
133131-10-2	CAMDEN PROPERTY TRUST		01/12/2012	Sanford C. Bernstein & Co.	6,400.000	381,540		401,813	398,336	3,477			3,477		401,813		(20,273)	(20,273)	3,136	
16122M-10-0	CHARTER FINANCIAL CORP		12/28/2012	Various	31,500.000	298,367		291,690	291,690						291,690		6,677	6,677	1,175	
191216-10-0	COCA COLA CO		03/26/2012	Various	17,400.000	1,226,173		822,086	1,217,478	(395,392)			(395,392)		822,086		404,087	404,087	7,395	
19122T-10-9	COCA-COLA ENTERPRISES		10/15/2012	Various	8,700.000	255,204		228,559	224,286	4,273			4,273		228,559		26,645	26,645	2,800	
254687-10-6	THE WALT DISNEY CO		01/18/2012	Various															1,094	
247850-10-0	DELTIC TIMBER CORP		11/16/2012	Various	20,820.000	1,259,674		1,219,664	1,257,320	(37,656)			(37,656)		1,219,664		40,010	40,010	1,808	
263534-10-9	DUPONT (EI) DE NEMOURS		08/13/2012	Various	30,400.000	1,591,575		1,290,857	1,391,712	(100,855)			(100,855)		1,290,857		300,717	300,717	12,503	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		11/21/2012	JP Morgan Securities, Inc.	690.000	7,014		6,577	7,059	(482)			(482)		6,577		437	437	235	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		03/30/2012	Goldman Sachs & Co.	100.000	6,945		6,005	6,669	(664)			(664)		6,005		939	939	81	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		09/21/2012	Various	126,000.000	3,476,756		2,751,394	3,052,980	(301,586)			(301,586)		2,751,394		725,362	725,362	17,640	
31847R-10-2	FIRST AMERICAN FINANCIAL		12/24/2012	Various	26,500.000	621,643		410,465	335,755	74,710			74,710		410,465		211,179	211,179	8,514	
337932-10-7	FIRST ENERGY CORP		08/27/2012	Various	55,900.000	2,668,692		2,094,364	2,476,370	(382,006)			(382,006)		2,094,364		574,327	574,327	64,350	
34964C-10-6	FORTUNE BRANDS HOME & SE		11/30/2012	Various	21,500.000	560,844		277,669	366,145	(88,476)			(88,476)		277,669		283,175	283,175		
37244E-10-7	GENON ENERGY INC		10/15/2012	Various	82,500.000	194,254		171,600	215,325	118,147		161,872	(43,725)		171,600		22,654	22,654		
37244E-10-7	GENON ENERGY INC		12/17/2012	Tax Free Exchange	2,296,460.000	4,776,637		4,776,637	5,993,761	2,529,135		3,746,258	(1,217,123)		4,776,637					
44044K-30-9	HORIZON LINES INC		01/03/2012	Corporate Action	0.000	1		3	1	2			2		3		(2)	(2)		
540424-10-8	LOEWS CORP		07/09/2012	Stifel Nicolaus & Co., Inc.	900.000	36,166		32,584	33,885	(1,301)			(1,301)		32,584		3,582	3,582	113	
565849-10-6	MARATHON OIL CORP		08/08/2012	Various	152,100.000	4,324,095		3,167,832	4,451,967	(1,284,135)			(1,284,135)		3,167,832		1,156,263	1,156,263	34,969	
640079-10-9	NEENAH PAPER INC		11/28/2012	Various	65,200.000	1,767,267		752,891	1,455,264	(702,373)			(702,373)		752,891		1,014,376	1,014,376	12,696	
651639-10-6	NEWMONT MINING CORP		07/11/2012	ITG, Inc.	300.000	13,755		18,358	18,003	355			355		18,358		(4,603)	(4,603)	210	
717081-10-3	PFIZER INC		07/12/2012	Various	9,100.000	202,987		145,179	196,924	(51,745)			(51,745)		145,179		57,808	57,808	2,904	
737464-10-7	POST PROPERTIES INC REITS		07/06/2012	Various	33,900.000	1,597,659		626,886	1,482,108	(855,222)			(855,222)		626,886		970,773	970,773	12,430	
74460D-10-9	PUBLIC STORAGE REIT		05/10/2012	Various	33,750.000	4,627,333		3,928,671	4,538,025	(609,354)			(609,354)		3,928,671		698,662	698,662	5,390	
754907-10-3	RAYONIER CORP REITS		03/26/2012	Morgan Stanley & Co., Inc.	9,000.000	398,533		403,200	401,670	1,530			1,530		403,200		(4,667)	(4,667)	3,600	
803111-10-3	SARA LEE CORP		06/27/2012	Various	25,100.000	496,864		452,896	474,892	(21,996)			(21,996)		452,896		43,968	43,968	5,773	
803111-10-3	SARA LEE CORP		06/29/2012	Spin Off	0.000	1,585,097		1,585,097	2,103,121	(518,024)			(518,024)		1,585,097					
803111-10-3	SARA LEE CORP		06/29/2012	Tax Free Exchange	195,800.000	1,206,968		1,206,968	1,601,415	(394,448)			(394,448)		1,206,968				45,034	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84610H-10-8	SOVRAN SELF STORAGE INC REIT		09/21/2012	Various	7,300.000	414,091		324,381	311,491	12,890			12,890		324,381		89,709	89,709	9,855	
868536-10-3	SUPERVALU INC		12/24/2012	Various	81,700.000	258,005		330,772	663,404	(119,282)		213,350	(332,632)		330,772		(72,767)	(72,767)	14,298	
879433-10-0	TELEPHONE AND DATA SYSTEMS INC		01/25/2012	Tax Free Exchange	120,900.000	3,666,013		3,666,013	3,130,101	535,912			535,912		3,666,013					
890516-10-7	TOOTSIE ROLL		04/24/2012	Corporate Action	1.000	34		42	35	7			7		42		(8)	(8)		
902653-10-4	UDR INC REIT		11/16/2012	Various	571,800.000	14,473,961		14,617,664	14,352,180	265,484			265,484		14,617,664		(143,703)	(143,703)	373,649	
90333E-10-8	USEC INC		11/12/2012	Various	88,400.000	65,096		100,776	100,776						100,776		(35,680)	(35,680)		
931142-10-3	WAL-MART STORES INC		10/25/2012	Various	3,600.000	256,052		203,521	215,136	(11,615)			(11,615)		203,521		52,531	52,531	4,812	
941888-10-9	WATERSTONE FINANCIAL INC WATERSTONE FINANCIAL INC		12/27/2012	Various	25,300.000	146,779		48,576	48,576						48,576		98,203	98,203		
962166-10-4	WEYERHAEUSER CO REITS		05/10/2012	Various	24,200.000	493,021		451,850	451,814	36			36		451,850		41,171	41,171	5,505	
969490-10-1	CLAYTON WILLIAM COMMON		03/02/2012	Direct	1,000.000	94,208		75,817	75,880	(63)			(63)		75,817		18,391	18,391		
984121-10-3	XEROX CORP		11/19/2012	Various	156,800.000	1,177,582		1,146,942	1,248,128	(101,186)			(101,186)		1,146,942		30,640	30,640	15,559	
003687-20-9	ABITIBI BOWATER INC COMMON	A	05/24/2012	Tax Free Exchange	33,722.000	481,314		481,314	490,655	(9,341)			(9,341)		481,314					
067901-10-8	BARRICK GOLD CORP	A	08/22/2012	Various	7,100.000	255,185		297,852	321,275	(23,423)			(23,423)		297,852		(42,667)	(42,667)	2,112	
134921-10-5	CANADIAN APARTMENT PROPERTIES REIT	C	03/20/2012	Various	195,790.000	4,299,014		3,944,681	4,289,786	(571,866)			(571,866)	226,760	3,798,272	(146,408)	500,742	354,334	31,214	
257559-20-3	DOMTAR CORP	A	03/15/2012	Various	8,800.000	827,890		679,626	703,648	(24,022)			(24,022)		679,626		148,264	148,264	3,920	
496902-40-4	KINROSS GOLD CORP COMMON	A	09/25/2012	Various	45,400.000	376,908		561,325	517,560	43,765			43,765		561,325		(184,417)	(184,417)	3,298	
65334H-10-2	NEXEN INC COMMON	A	12/19/2012	Various	123,200.000	3,166,650		2,145,906	1,960,112	517,660		331,862	185,798		2,145,906		1,020,744	1,020,744	17,608	
66562P-10-5	NORTHERN PROPERTY REAL	C	05/18/2012	Various	4,600.000	141,009		149,355	134,262	5,816			5,816	9,277	141,481	(7,874)	(471)	(8,345)	2,202	
867224-10-7	SUNCOR ENERGY INC	A	06/05/2012	Various	12,900.000	353,652		330,287	371,907	(41,620)			(41,620)		330,287		23,365	23,365	1,911	
C01023-20-6	AINSWORTH LUMBER CO LTD	C	12/12/2012	Adams, Harkness & Hill, Inc.	484,554.000	978,753		354,934	452,076	(85,657)			(85,657)	(11,485)	378,298	23,364	600,455	623,819		
035128-20-6	ANGLOGOLD ASHANTI-SPON ADR	F	03/30/2012	Cowen & Co.	6,000.000	219,691		279,741	254,700	25,041			25,041		279,741		(60,049)	(60,049)	1,584	
76026T-20-5	REPSOL SA SPONSORED ADR	F	11/20/2012	Various	75,314.000	1,489,838		1,234,036	2,297,822	(292,433)		771,352	(1,063,785)		1,234,036		255,802	255,802	91,635	
D31311-10-9	GSW IMMOBILIEN AG	D	09/24/2012	Various	100,679.000	3,080,259		3,234,270	2,927,600	(57,373)			(57,373)	364,043	2,868,902	(365,369)	211,361	(154,008)	9,390	
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD ALTERRA CAPITAL HOLDINGS LTD	F	12/31/2012	Various	18,700.000	496,438		421,293	441,881	(20,588)			(20,588)		421,293		75,145	75,145	9,736	
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	07/18/2012	Jones & Associates	3,000.000	119,077		72,328	111,690	(39,362)			(39,362)		72,328		46,750	46,750		
G62185-10-6	MONTPELIER RE HOLDINGS LTD	F	06/29/2012	LANGEN MCALLENEY	2,600.000	54,747		47,119	46,150	969			969		47,119		7,628	7,628	714	
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS	F	07/11/2012	LANGEN MCALLENEY	300.000	11,450		13,462	10,233	3,229			3,229		13,462		(2,006)	(2,006)	48	
X5426T-12-1	MJ MAILLIS SA	D	11/06/2012	Seaport	11,452,980.000			839,853	1,323,224	70,023		598,686	(528,663)	45,291	802,132	(37,721)	(802,132)	(839,853)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						85,347,580	XXX	77,641,999	85,712,338	(2,880,842)		5,823,380	(8,704,222)	633,886	77,107,991	(534,008)	8,239,596	7,705,588	981,435	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		07/16/2012	Various	25,400.000	2,034,790		1,733,382	1,938,020	(204,638)			(204,638)		1,733,382		301,408	301,408		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						2,034,790	XXX	1,733,382	1,938,020	(204,638)			(204,638)		1,733,382		301,408	301,408		XXX
723682-10-0	Pioneer Fund A		12/31/2012	Pioneer	734.472	29,824		20,706	28,365	(7,659)			(7,659)		20,706		9,118	9,118		
724010-10-3	Pioneer Value Fund A		12/31/2012	Pioneer	355.180	4,127		4,211	3,811	400			400		4,211		(84)	(84)		
72375Q-10-8	Pioneer Mid Cap Value Fund A		12/31/2012	Pioneer	10.800	228		181	213	(32)			(32)		181		47	47		
72387W-40-8	Pioneer Growth Opportunities Fund A		12/31/2012	Pioneer	781.154	22,562		10,136	20,771	(10,635)			(10,635)		10,136		12,426	12,426		
72387P-72-6	Pioneer Government Income Fund A		12/31/2012	Pioneer	13.962	143		136	143	(7)			(7)		136		7	7		
9299999. Subtotal - Common Stocks - Mutual Funds						56,884	XXX	35,370	53,303	(17,933)			(17,933)		35,370		21,514	21,514		XXX
9799997. Total - Common Stocks - Part 4						87,439,254	XXX	79,410,751	87,703,661	(3,103,413)		5,823,380	(8,926,793)	633,886	78,876,743	(534,008)	8,562,518	8,028,510	981,435	XXX
9799998. Total - Common Stocks - Part 5						78,709,850	XXX	76,946,639				16,615	(16,615)		76,934,688	4,664	1,775,156	1,779,820	1,314,059	XXX
9799999. Total - Common Stocks						166,149,104	XXX	156,357,390	87,703,661	(3,103,413)		5,839,995	(8,943,408)	633,886	155,811,431	(529,344)	10,337,674	9,808,330	2,295,494	XXX
9899999. Total - Preferred and Common Stocks						166,859,122	XXX	156,794,847	88,141,118	(3,103,413)		5,839,995	(8,943,408)	633,886	156,248,888	(529,344)	10,610,236	10,080,892	2,312,416	XXX
9999999 - Totals						2,874,179,162	XXX	2,851,374,473	2,038,490,099	(2,971,369)	(302,548)	17,411,122	(20,685,039)	633,886	2,834,787,469	(529,344)	39,578,556	39,049,212	95,098,640	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
36179M-EK-2	GNMA POOL # MA0138 2.500% 06/20/27		06/22/2012	Morgan Stanley & Co., Inc.	12/01/2012	Paydown	124,112	128,553	124,112	124,112		(4,441)		(4,441)					876	138
3620AC-DA-9	GNMA 2009-20 POOL #725597 5.470% 07/20/59		02/01/2012	Interest Capitalization	12/01/2012	Paydown	8,725	8,725	8,725	8,725									229	
3620AC-DB-7	GNMA 2009-20 POOL #725598 5.470% 08/20/59		11/01/2012	Interest Capitalization	12/01/2012	Paydown	74	74	74	74										
36297E-YU-3	GNMA POOL #710023 5.461% 08/20/59		09/01/2012	Interest Capitalization	10/01/2012	Paydown	15,565	15,565	15,565	15,565									290	
36297E-YV-1	GNMA POOL #710024 5.460% 08/20/59		06/01/2012	Interest Capitalization	11/01/2012	Paydown	11,601	11,601	11,601	11,601									270	
38378E-K5-1	GNMA SERIES 2012-61 CLASS MN 3.000% 04/16/42		05/02/2012	First Tennessee Securities	09/24/2012	Nomura Securities Int'l, Inc.	23,579,779	24,699,818	25,259,838	24,668,047		(31,771)		(31,771)			591,791	591,791	286,887	58,949
38378E-K5-1	GNMA SERIES 2012-61 CLASS MN 3.000% 04/16/42		05/02/2012	First Tennessee Securities	09/01/2012	Paydown	772,221	808,902	772,221	772,221		(36,681)		(36,681)					5,220	1,931
912828-RR-3	US TREASURY N/B 2.000% 11/15/21		01/12/2012	Citigroup Global Markets	03/13/2012	Various	40,000,000	40,287,660	40,211,520	40,284,925		(2,735)		(2,735)			(73,405)	(73,405)	215,604	129,670
912828-RX-0	US TREASURY N/B 0.875% 12/31/16		01/12/2012	Banc of America Securities	01/30/2012	Citigroup Global Markets, Inc.	40,000,000	40,090,759	40,306,663	40,089,883		(876)		(876)			216,780	216,780	29,639	12,500
912828-SF-8	US TREASURY N/B 2.000% 02/15/22		05/03/2012	Various	09/11/2012	Various	279,500,000	277,583,306	285,389,248	277,602,305		19,000		19,000			7,786,943	7,786,943	1,413,171	896,126
912828-SV-3	US TREASURY N/B 1.750% 05/15/22		07/19/2012	Various	12/31/2012	Various	204,725,000	208,410,378	206,057,600	208,368,192		(42,185)		(42,185)			(2,310,592)	(2,310,592)	999,074	469,308
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		12/28/2012	Deutsche Bank Securities, Inc.	12/31/2012	Deutsche Bank Securities, Inc.	14,000,000	13,905,994	13,863,772	13,905,994							(42,221)	(42,221)	28,909	28,909
0599999. Subtotal - Bonds - U.S. Governments							602,737,077	605,951,335	612,020,939	605,851,644		(99,689)		(99,689)			6,169,296	6,169,296	2,980,169	1,597,531
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		02/01/2012	Interest Capitalization	12/01/2012	Paydown	9,004	9,004	9,004	9,004									303	
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		10/01/2012	Interest Capitalization	12/01/2012	Paydown	4,944	4,944	4,944	4,944									141	
3199999. Subtotal - Bonds - U.S. Special Revenues							13,948	13,948	13,948	13,948									444	
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN 10.000% 12/31/15		11/02/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	2,404	2,404	2,404	2,404									39	
000000-00-0	CATALENT PHARMA SOLUTIONS 4.209% 09/15/16		02/27/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	31,889	31,072	31,889	31,111		38		38			778	778	635	
000000-00-0	WAUPACA FOUNDRY INC 2.307% 06/29/17		06/29/2012	GE Capital Corp.	11/07/2012	Redemption 100.0000	73,365	71,898	73,365	71,765		(133)		(133)			1,600	1,600	2,106	
000000-00-0	WAUPACA FOUNDRY INC 2.307% 06/29/17		06/29/2012	GE Capital Corp.	11/07/2012	Taxable Exchange	471,635	462,202	475,172	462,676		474		474			12,496	12,496	24,684	
000000-00-0	WAUPACA FOUNDRY INC BANK LOAN 3.468% 06/29/17		11/07/2012	Taxable Exchange	12/31/2012	Redemption 100.0000	5,895	5,940	5,895	5,938		(1)		(1)			(43)	(43)	51	
000000-00-0	COMMSCOPE INC 4.223% 01/14/18		03/06/2012	JP Morgan Securities, Inc.	12/31/2012	Redemption 100.0000	3,174	3,142	3,174	3,142		(1)		(1)			32	32	48	
000000-00-0	MONITRONICS INTERNATIONAL 5.442% 03/26/18		03/20/2012	Banc of America Securities	12/31/2012	Redemption 100.0000	5,023	4,973	5,023	4,966		(7)		(7)			57	57	148	
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 8.020% 04/03/18		04/02/2012	Barclays Capital, Inc.	12/31/2012	Redemption 100.0000	18,577	18,205	18,577	18,133		(72)		(72)			444	444	531	
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 5.512% 05/04/18		11/07/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	3,025	2,908	3,025	2,907							118	118	24	
000000-00-0	IMMUCOR INC BANK LOAN 5.750% 08/19/18		09/04/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	3,275	3,162	3,275	3,164		3		3			111	111	44	
000000-00-0	EMDEON INC BANK LOAN 5.000% 11/02/18		04/30/2012	Taxable Exchange	12/31/2012	Redemption 100.0000	7,687	7,753	7,687	7,735		(18)		(18)			(48)	(48)	169	
039380-AD-2	ARCH COAL INC SERIES144A 7.000% 06/15/19		03/07/2012	Citibank Mortgages	06/12/2012	Tax Free Exchange	750,000	725,625	726,380	726,380		755		755					25,813	12,688
039380-AE-0	ARCH COAL INC 7.000% 06/15/19		06/12/2012	Tax Free Exchange	09/20/2012	Credit Suisse First Boston	685,000	685,000	599,375	685,000							(85,625)	(85,625)	37,294	23,575
043353-AF-8	MERITOR INC 4.625% 03/01/26		07/11/2012	Goldman Sachs & Co.	11/29/2012	BNP Paribas	2,000,000	1,700,000	1,900,000	1,727,027		27,027		27,027			172,973	172,973	70,146	34,688
053810-AC-1	AVIV HLTH PROP/AVIV HLT SERIES 144A 7.750% 02/15/19		03/14/2012	Banc of America Securities	06/11/2012	Tax Free Exchange	800,000	808,000	807,770	807,770		(230)		(230)					19,978	7,406
126191-AA-3	COMMERCIAL MORTGAGE PASS-THROU SERIES 2012-9WS7 CLASS A 2.365% 02/10/29		02/15/2012	Deutsche Bank Securities, Inc.	11/27/2012	Banc of America Securities	14,020,000	14,160,140	14,728,667	14,139,358		(20,783)		(20,783)			589,310	589,310	270,739	23,022
12624K-AD-8	COMMERCIAL MORT PASS THROUGH SERIES 2012-CR2 CLASS A4 3.147% 08/15/45		08/20/2012	Various	12/11/2012	Cantor Fitzgerald & Company	36,860,000	37,805,446	38,956,413	37,778,369		(27,078)		(27,078)			1,178,044	1,178,044	428,550	69,366
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10 5.500% 07/25/33		01/01/2012	Interest Capitalization	12/01/2012	Paydown	5,508	5,508	5,508	5,508									143	
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		01/01/2012	Interest Capitalization	12/01/2012	Paydown	8,418	8,418	8,029	8,418							(390)	(390)	254	

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
171871-AN-6	CINCINNATI BELL INC 8.375% 10/15/20		02/28/2012	Lazard Freres & Co.	11/17/2012	Corporate Action	330,000	339,075	352,275	338,341		(734)		(734)			13,934	13,934	40,224	10,518
17252M-AJ-9	CINTAS CORPORATION NO 2.850% 06/01/16		01/30/2012	Cantor Fitzgerald & Company	10/02/2012	First Tennessee Securities	5,000,000	5,201,750	5,273,200	5,171,415		(30,335)		(30,335)			101,785	101,785	120,333	24,146
212015-AG-6	CONTINENTAL RESOURCES SERIES 144A 5.000% 09/15/22		03/05/2012	Banc of America Securities	08/14/2012	Tax Free Exchange	1,245,000	1,245,000	1,245,000	1,245,000									26,975	
225410-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		07/01/2012	Interest Capitalization	12/01/2012	Paydown	11,456	11,456	11,456	11,456									332	
268787-AA-6	EP ENER/EVEREST ACQ FIN 144A 7.750% 09/01/22		08/08/2012	Citigroup Global Markets	11/27/2012	Tax Free Exchange	1,500,000	1,500,000	1,500,000	1,500,000									33,583	
29977H-AA-8	EP ENERGY/EP FINANCE INC SERIES 144A 9.375% 05/01/20		04/10/2012	Citigroup Global Markets	11/27/2012	Tax Free Exchange	2,900,000	2,900,000	2,900,000	2,900,000									160,859	
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER SERIES 2012-2 CLASS A 1.920% 01/15/19		02/07/2012	Citigroup Global Markets	10/02/2012	Barclays Capital, Inc.	6,000,000	5,998,241	6,163,125	5,998,459		218		218			164,666	164,666	73,600	
370448-AG-9	INTERNATIONAL GROUP/GEN PARTS 9.570% 07/01/20		03/15/2012	Taxable Exchange	07/01/2012	Redemption 100.0000	325,000	331,844	325,000	331,763		(81)		(81)			(6,763)	(6,763)	15,551	
375558-AN-3	GILEAD SCIENCES 1.000% 05/01/14		02/16/2012	Various	07/17/2012	Various	300,000	393,571	378,287	379,410		(14,161)		(14,161)			(1,123)	(1,123)	1,771	858
44044K-AG-6	HORIZON LINES INC 6.000% 04/15/17		04/27/2012	Interest Capitalization	06/27/2012	Taxable Exchange	36,744	36,744	36,744	36,744										
44044K-AG-6	HORIZON LINES INC 6.000% 04/15/17		04/26/2012	Tax Free Exchange	06/27/2012	Taxable Exchange	1,153,636	1,032,265	992,348	1,034,913		2,648		2,648			(42,565)	(42,565)	36,744	
44044K-AH-4	HORIZON LINES INC 6.000% 04/15/17		04/27/2012	Interest Capitalization	06/27/2012	Taxable Exchange	10,206	10,206	10,206	10,206										
44044K-AH-4	HORIZON LINES INC 6.000% 04/15/17		04/26/2012	Tax Free Exchange	06/27/2012	Taxable Exchange	320,455	202,733	87,671	204,775		2,041		2,041			(117,103)	(117,103)	10,206	
48123V-AA-0	J2 GLOBAL COMMUNICATIONS 144A 8.000% 08/01/20		07/19/2012	Banc of America Securities	11/21/2012	Tax Free Exchange	1,815,000	1,815,000	1,815,000	1,815,000									46,383	
483007-AC-4	KAISER ALUMINUM CORP SERIES 144A 8.250% 06/01/20		05/18/2012	JP Morgan Securities, Inc.	09/11/2012	Tax Free Exchange	1,200,000	1,200,000	1,200,000	1,200,000									29,700	
59001A-AP-7	MERITAGE HOMES CORP SERIES 144A 7.000% 04/01/22		03/27/2012	Citigroup Global Markets	08/06/2012	Tax Free Exchange	805,000	805,000	805,000	805,000									18,157	
665828-AC-3	NORTHERN TIER ENERGY LLC 10.500% 12/01/17		06/13/2012	Tax Free Exchange	11/08/2012	Corporate Action	2,700,000	2,700,000	3,024,000	2,700,000							324,000	324,000	204,638	9,450
665828-AC-3	NORTHERN TIER ENERGY LLC 10.500% 12/01/17		06/13/2012	Tax Free Exchange	09/04/2012	Call 103.0000	300,000	300,000	309,000	300,000							9,000	9,000	8,165	1,050
69366A-AD-2	PSS WORLD MEDICAL INC SERIES 144A 6.375% 03/01/22		02/16/2012	Credit Suisse First Boston	07/30/2012	Tax Free Exchange	1,175,000	1,175,000	1,175,000	1,175,000									32,459	
78454L-AE-0	SM ENERGY CO 144A 6.500% 01/01/23		06/26/2012	Wachovia Capital Markets	10/29/2012	Tax Free Exchange	1,510,000	1,510,000	1,510,000	1,510,000									32,717	
78572X-AC-5	SABRA HEALTH/CAPTL CORP 144A 8.125% 11/01/18		07/23/2012	Banc of America Securities	11/14/2012	Tax Free Exchange	1,820,000	1,929,200	1,922,719	1,922,719		(6,481)		(6,481)					79,277	34,915
78573A-AA-8	SABMILLER HOLDINGS INC SERIES 144A 3.750% 01/15/22		01/10/2012	Morgan Stanley & Co., Inc.	01/11/2012	First Tennessee Securities	5,100,000	5,075,622	5,111,832	5,075,628		6		6			36,204	36,204		
78573A-AB-6	SABMILLER HOLDINGS INC SERIES 144A 2.450% 01/15/17		01/10/2012	JP Morgan Securities, Inc.	01/11/2012		10,000,000	9,980,900	9,996,700	9,980,910		10		10			15,790	15,790		
92935V-AC-2	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3 CLASS A2 3.240% 03/15/44		02/07/2012	Wells Fargo Securities LLC	11/27/2012	RBS Greenwich Capital	16,750,000	17,494,590	17,922,500	17,352,223		(142,367)		(142,367)			570,277	570,277	450,743	13,568
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3 2.685% 04/25/36		10/19/2012	Banc of America Securities	12/01/2012	Paydown	59,355	58,873	59,355	59,355		482		482					220	101
983130-AS-4	WYNN LAS VEGAS LLC CORP SERIES 144A 5.375% 03/15/22		03/05/2012	Deutsche Bank Securities, Inc.	11/06/2012	Tax Free Exchange	2,285,000	2,285,000	2,285,000	2,285,000									79,832	
000000-00-0	GRIFOLS SA 4.500% 06/04/17	F	02/29/2012	Tax Free Exchange	12/31/2012	Redemption 100.0000	7,082	7,090	7,082	7,081		(9)		(9)			1	1	148	
00928Q-AE-1	AIRCASTLE LTD SERIES 144A 7.625% 04/15/20	F	03/30/2012	Goldman Sachs & Co.	06/06/2012	Tax Free Exchange	500,000	500,000	500,000	500,000									6,566	
552081-AE-1	LYONDELLBASELL IND NV SERIES 144A 5.000% 04/15/19	F	03/26/2012	JP MORGAN EQUITIES	07/17/2012	Tax Free Exchange	1,845,000	1,845,000	1,845,000	1,845,000									25,113	
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22	F	06/26/2012	Goldman Sachs & Co.	10/02/2012	JP MORGAN EQUITIES	6,000,000	6,000,000	6,169,200	6,000,000							169,200	169,200	29,667	
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22	F	06/28/2012	Goldman Sachs & Co.	10/02/2012	JP MORGAN EQUITIES	2,500,000	2,500,000	2,564,250	2,500,000							64,250	64,250	12,052	
X5152*-AD-1	MJ MAILLIS SA PRIVATE PLACEMENT 7.000% 10/06/16	F	10/10/2012	Interest Capitalization	11/30/2012	Seaport	543,242	543,242	101,120	543,242							(442,122)	(442,122)	9,597	
X5152*-AJ-8	MJ MAILLIS SA PRIVATE PLACEMENT 10.000% 10/06/16	F	10/10/2012	Interest Capitalization	11/30/2012	Seaport	526,758	526,758	95,197	526,758		69,003	69,003				(244,699)	(244,699)	13,194	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							132,328,809	133,965,956	136,054,895	133,757,169		(139,786)	69,003	(208,789)			2,484,589	2,484,589	2,480,202	265,351

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds							735,079,834	739,931,239	748,089,782	739,622,761		(239,475)	69,003	(308,478)			8,653,885	8,653,885	5,460,815	1,862,882
8999998. Total - Preferred Stocks																				
026874-78-4	AMERICAN INTERNATIONAL GROUP		10/15/2012	International Strategy & Inv.	11/15/2012	FIG PARTNERS LLC	900.000	32,406	27,855	32,406							(4,551)	(4,551)		
053484-10-1	AVALON BAY COMMUNITIES INC		07/26/2012	Various	11/29/2012	Various	6,220.000	901,019	833,836	901,019							(67,182)	(67,182)	8,264	
05564E-10-6	BRE PROPERTIES CL-A		04/25/2012	Various	05/30/2012	Various	11,200.000	575,378	561,629	575,378							(13,749)	(13,749)		
205887-10-2	CONAGRA FOODS INC		11/02/2012	Various	11/27/2012	SANFORD C BERNSTEIN CO	35,600.000	969,546	1,045,862	969,546							76,316	76,316	7,725	
20825C-10-4	CONOCOPHILLIPS		04/27/2012	Various	05/01/2012	Spin Off	0.000	429,555	429,555	429,555										
28140H-10-4	EDUCATION REALTY TRUST INC REIT		08/02/2012	Sanford C. Bernstein & Co.	11/21/2012	JP Morgan Securities, Inc.	7,500.000	86,018	76,238	86,018							(9,779)	(9,779)	750	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		02/17/2012	Various	03/30/2012	Goldman Sachs & Co.	5,700.000	384,159	395,849	384,159							11,690	11,690	2,494	
29476L-10-7	EQUITY RESIDENTIAL		05/24/2012	Various	11/27/2012	Various	63,900.000	3,917,981	3,873,723	3,917,981							(44,258)	(44,258)	34,054	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		11/06/2012	Citigroup Global Markets	12/11/2012	Various	19,600.000	671,300	683,057	671,300							11,757	11,757	1,200	
31847R-10-2	FIRST AMERICAN FINANCIAL		03/22/2012	Various	12/05/2012	Various	5,100.000	79,898	118,942	79,898							39,044	39,044	1,224	
337932-10-7	FIRST ENERGY CORP		01/23/2012	Deutsche Bank Securities, Inc.	04/26/2012	Deutsche Bank Securities, Inc.	600.000	25,082	28,017	25,082							2,934	2,934	330	
345550-10-7	FOREST CITY ENTERPRISES INC		04/02/2012	Morgan Stanley & Co., Inc.	08/16/2012	UBS Securities, Inc.	5,690.000	89,121	84,738	89,121							(4,383)	(4,383)		
37244E-10-7	GENON ENERGY INC		02/28/2012	Various	12/17/2012	Tax Free Exchange	14,840.000	32,408	30,867	30,867			1,541	(1,541)						
432589-10-9	HILLSHIRE BRANDS CO/THE		06/29/2012	Tax Free Exchange	06/29/2012	Capital Distribution	0.000	587,400	587,400	587,400										
437306-10-3	HOME PROPERTIES INC		08/07/2012	Various	12/18/2012	Various	43,990.000	2,854,986	2,610,010	2,854,986							(244,976)	(244,976)	55,361	
527288-10-4	LEUCADIA NATIONAL CORP		11/09/2012	Various	12/17/2012	Various	25,200.000	570,058	582,038	570,058							11,980	11,980	1,750	
594918-10-4	MICROSOFT CORP		01/06/2012	Portales	11/27/2012	Cantor Fitzgerald & Company	800.000	22,290	21,665	22,290							(626)	(626)	664	
626717-10-2	MURPHY OIL CORP		10/10/2012	Various	10/22/2012	Weeden & Company	1,300.000	74,364	81,019	74,364							6,654	6,654		
629377-50-8	NRG ENERGY INC		12/17/2012	Tax Free Exchange	12/28/2012	Various	10,200.000	174,474	231,834	174,474							57,360	57,360		
651639-10-6	NEWMONT MINING CORP		01/19/2012	BMO Capital	07/11/2012	ITG, Inc.	700.000	41,412	32,095	41,412							(9,316)	(9,316)	490	
690368-10-5	OVERSEAS SHIPHOLDING GROUP		03/14/2012	Various	07/05/2012	Various	20,300.000	193,866	211,173	193,866							17,307	17,307		
718546-10-4	PHILLIPS 66		05/01/2012	Spin Off	09/21/2012	Various	11,850.000	429,555	533,445	429,555							103,890	103,890	2,370	
74460D-10-9	PUBLIC STORAGE REIT		04/10/2012	Goldman Sachs & Co.	05/10/2012	Morgan Stanley & Co., Inc.	1,100.000	148,904	152,920	148,904							4,016	4,016		
84610H-10-8	SOVRAN SELF STORAGE INC REIT		02/03/2012	Deutsche Bank Securities, Inc.	08/23/2012	Various	8,300.000	398,068	398,386	398,068							318	318	3,780	
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		01/25/2012	Tax Free Exchange	02/14/2012	Corporate Action	0.000	10	8	10							(2)	(2)		
890516-10-7	TOOTSIE ROLL		03/02/2012	Stock Dividend	04/24/2012	Corporate Action	0.000													
903119-10-5	UNS ENERGY CORP		06/07/2012	Taxable Exchange	06/07/2012	Cash Adjustment	1.000	19	20	19										
903119-10-5	UNS ENERGY CORP		05/14/2012	Tax Free Exchange	06/14/2012	Ladenburg, Thalman & Co.	4,200.000	155,684	157,505	155,684							1,821	1,821	1,247	
90333E-10-8	USEC INC		02/15/2012	JP Morgan Securities, Inc.	11/12/2012	Various	5,000.000	7,115	3,411	7,115							(3,704)	(3,704)		
909205-10-6	UNS ENERGY CORP		03/26/2012	Taxable Exchange	05/04/2012	Various	303.000	11,226	10,890	11,226							(336)	(336)		
909205-10-6	UNS ENERGY CORP		04/12/2012	Taxable Exchange	05/14/2012	Tax Free Exchange	49,104.000	1,794,530	1,794,530	1,794,530									6,479	
931142-10-3	WAL-MART STORES INC		01/18/2012	Brean, Murray, Foster Sec Inc.	06/11/2012	Ladenburg, Thalman & Co.	400.000	23,977	27,204	23,977							3,227	3,227	318	
962166-10-4	WEYERHAEUSER CO REITS		02/03/2012	Various	04/26/2012	Various	139,100.000	2,734,300	2,915,261	2,734,300							180,961	180,961	20,865	
98310W-10-8	WYNDHAM WORLDWIDE CORP		05/30/2012	Various	10/31/2012	Various	32,780.000	1,366,624	1,656,311	1,366,624							289,687	289,687	17,981	
05155C-10-5	AURICO GOLD INC	A	09/18/2012	Various	12/31/2012	Various	17,100.000	121,049	140,728	121,049							19,679	19,679		
096631-10-6	BOARDWALK REAL ESTATE INV REIT	C	03/20/2012	Toronto Dominion Securities	08/16/2012	Various	6,050.000	338,814	381,712	335,115						(3,699)	46,597	42,898	2,588	
496902-40-4	KINROSS GOLD CORP COMMON	A	03/13/2012	Various	12/13/2012	Various	50,600.000	560,926	488,567	560,926							(72,360)	(72,360)	5,705	
76026T-20-5	REPSOL SA SPONSORED ADR	F	03/27/2012	Direct	08/16/2012	Ladenburg, Thalman & Co.	1,600.000	40,642	31,482	25,568			15,074	(15,074)			5,914	5,914	1,068	
D31311-10-9	GSW IMMOBILIEN AG	D	01/12/2012	Goldman Sachs & Co.	03/05/2012	Kempen & Co	12,590.000	357,923	387,717	370,104						12,181	17,613	29,794		
G62185-10-6	MONTPELIER RE HOLDINGS LTD	F	02/17/2012	LANGEN MCALLENEY	06/20/2012	LANGEN MCALLENEY	1,200.000	22,229	24,972	22,229							2,743	2,743	126	
N2563N-10-9	DE MASTER BLENDERS	D	06/29/2012	Spin Off	10/31/2012	Keefe Bruyette & Woods	195,800.000	1,585,097	2,337,570	1,581,279						(3,818)	756,290	752,472		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								22,809,413	23,990,041	22,797,462			16,615	(16,615)		4,664	1,192,576	1,197,240	176,833	
87151Y-10-9	Symetra Pension Reserve Fund- 2016 (b-1942-1947)		12/21/2012	Direct	12/27/2012	Direct	203,561.000	2,035,598	2,025,428	2,035,598							(10,170)	(10,170)	35,598	
87151Y-20-8	Symetra Pension Reserve Fund- 2020 (b-1942-1947)		11/30/2012	Direct	12/27/2012	Direct	202,804.000	2,028,022	2,007,759	2,028,022							(20,263)	(20,263)	28,022	
87151Y-30-7	Symetra Pension Reserve Fund- 2024 (b-1942-1947)		11/30/2012	Direct	12/27/2012	Direct	203,083.000	2,030,795	2,006,460	2,030,795							(24,335)	(24,335)	30,795	

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
87151Y-40-6	Symetra Pension Reserve Fund- 2016 (b-1948-1952)		11/30/2012	Direct	12/27/2012	Direct	202,739.000	2,027,415	2,013,195	2,027,415							(14,220)	(14,220)	27,415	
87151Y-50-5	Symetra Pension Reserve Fund- 2020 (b-1948-1952)		11/30/2012	Direct	12/27/2012	Direct	203,004.000	2,030,046	2,007,709	2,030,046							(22,337)	(22,337)	30,046	
87151Y-60-4	Symetra Pension Reserve Fund- 2024 (b-1948-1952)		12/21/2012	Direct	12/27/2012	Direct	205,584.000	2,054,812	1,992,111	2,054,812							(62,702)	(62,702)	54,812	
87151Y-70-3	Symetra Pension Reserve Fund- 2028 (b-1948-1952)		12/21/2012	Direct	12/27/2012	Direct	206,402.000	2,062,461	1,979,396	2,062,461							(83,065)	(83,065)	62,461	
87151Y-76-0	Symetra Yacktman Focused Fund		12/21/2012	Direct	12/27/2012	Direct	502,919.000	5,031,445	5,371,172	5,031,445							339,727	339,727	31,445	
87151Y-77-8	Symetra DoubleLine Emerging Markets Income Fund		12/21/2012	Direct	12/27/2012	Direct	1,022,858.000	10,236,634	10,627,494	10,236,634							390,860	390,860	236,634	
87151Y-78-6	Symetra DoubleLine Total Return Fund		11/30/2012	Direct	12/27/2012	Direct	1,031,012.000	10,319,950	10,784,390	10,319,950							464,439	464,439	319,950	
87151Y-80-2	Symetra Pension Reserve Fund- 2016 (b-1953-1957)		11/30/2012	Direct	12/27/2012	Direct	202,937.000	2,029,378	2,009,073	2,029,378							(20,305)	(20,305)	29,378	
87151Y-83-6	Symetra Pension Reserve Fund- 2028 (b-1958-1962)		11/30/2012	Direct	12/27/2012	Direct	203,677.000	2,036,655	1,973,633	2,036,655							(63,022)	(63,022)	36,655	
87151Y-84-4	Symetra Pension Reserve Fund- 2024 (b-1958-1962)		11/30/2012	Direct	12/27/2012	Direct	203,564.000	2,035,519	1,976,609	2,035,519							(58,910)	(58,910)	35,519	
87151Y-85-1	Symetra Pension Reserve Fund- 2020 (b-1958-1962)		12/21/2012	Direct	12/27/2012	Direct	205,936.000	2,058,157	1,989,339	2,058,157							(68,818)	(68,818)	58,157	
87151Y-86-9	Symetra Pension Reserve Fund- 2028 (b-1953-1957)		11/30/2012	Direct	12/27/2012	Direct	203,614.000	2,036,046	1,979,125	2,036,046							(56,922)	(56,922)	36,046	
87151Y-87-7	Symetra Pension Reserve Fund- 2024 (b-1953-1957)		11/30/2012	Direct	12/27/2012	Direct	203,380.000	2,033,714	1,987,027	2,033,714							(46,687)	(46,687)	33,714	
87151Y-88-5	Symetra Pension Reserve Fund- 2020 (b-1953-1957)		12/21/2012	Direct	12/27/2012	Direct	205,143.000	2,050,579	1,989,889	2,050,579							(60,690)	(60,690)	50,579	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								54,137,226	54,719,809	54,137,226							582,580	582,580	1,137,226	
9799998. Total - Common Stocks								76,946,639	78,709,850	76,934,688			16,615	(16,615)		4,664	1,775,156	1,779,820	1,314,059	
9899999. Total - Preferred and Common Stocks								76,946,639	78,709,850	76,934,688			16,615	(16,615)		4,664	1,775,156	1,779,820	1,314,059	
9999999 - Totals								816,877,878	826,799,632	816,557,449		(239,475)	85,618	(325,093)		4,664	10,429,041	10,433,705	6,774,874	1,862,882

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		85,924,373	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	2CIB1	NO		9,505,176	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							95,429,549	XXX	XXX
084670-70-2	Berkshire Hathaway			2CIA1	NO		3,713,580	41,400.000	
87151Y-79-4	Symetra DFA International CORE			2CIB3	NO		30,462,307	2,532,195.100	100.0
87151Y-81-0	Symetra DFA U.S. CORE Equity			2CIB3	NO		27,935,582	2,528,106.940	99.9
1799999. Subtotal - Common Stock - Other Affiliates							62,111,469	XXX	XXX
1899999. Total Common Stocks							157,541,018	XXX	XXX
1999999 - Totals							157,541,018	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: $ 1,841,071,599

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
	FNMA SERIES 1993-65 CLASS ZZ			12/01/2012	Various	06/25/2013	5,344		987			7,800	4,357	46		7.000	7.000	MON	90	
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities							5,344		987			7,800	4,357	46		XXX	XXX	XXX	90	
3199999. Total - U.S. Special Revenues Bonds							5,344		987			7,800	4,357	46		XXX	XXX	XXX	90	
	CHARLES RIVER LABORATORI			09/19/2012	Deutsche Bank Securities, Inc.	06/15/2013	277,487		(1,489)			275,000	278,976	275		2.250	0.252	JD	3,094	1,702
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							277,487		(1,489)			275,000	278,976	275		XXX	XXX	XXX	3,094	1,702
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							277,487		(1,489)			275,000	278,976	275		XXX	XXX	XXX	3,094	1,702
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							277,487		(1,489)			275,000	278,976	275		XXX	XXX	XXX	3,094	1,702
7899999. Total - Residential Mortgage-Backed Securities							5,344		987			7,800	4,357	46		XXX	XXX	XXX	90	
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							282,831		(502)			282,800	283,333	321		XXX	XXX	XXX	3,184	1,702
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
4812C0-66-2	JP MORGAN OVERNIGHT SWEEP			12/31/2012	Various	XXX	3,371						3,371			0.000	0.000	MON		
8899999. Subtotal - Exempt Money Market Mutual Funds							3,371					XXX	3,371			XXX	XXX	XXX		
4812A0-36-7	JP MORGAN PRIME MMKT OVERNIGHT SWEEP			12/31/2012	Various	XXX	62,964,115						62,964,115			0.000	0.000	MON	87,178	
8999999. Subtotal - Class One Money Market Mutual Funds							62,964,115					XXX	62,964,115			XXX	XXX	XXX	87,178	
9199999 - Totals							63,250,317		(502)			XXX	63,250,819	321		XXX	XXX	XXX	90,362	1,702

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
CREDIT SUISSE SECURITIES S&P 500 12/31/2013 Strike 105 129567800 .033	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	03/30/2012	12/31/2013	1	28,000,000	1497.5		1,539,160		1,129,018		1,129,018	(410,136)						0010
CREDIT SUISSE SECURITIES S&P 500 Asia UpStk 1500.39 133743200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/16/2012	10/14/2013	777	1,119,229	1440.43		22,417		14,851		14,851	(7,566)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1330.90 128440900 .010	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/09/2012	01/07/2013	321	411,652	1280.7		8,398		16,135		16,135	7,737						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1382.66 131548900 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/15/2012	05/28/2013	134	178,768	1330.12		3,727		6,221		6,221	2,494						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1321.31 128589000 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/07/2013	193	247,431	1280.7		4,782		7,845		7,845	3,064						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1345.42 128589800 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/14/2013	307	396,898	1293.67		8,781		15,875		15,875	7,094						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1345.42 128675200 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/14/2013	22	28,525	1293.67		612		1,141		1,141	529						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1349.49 128978300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	01/14/2013	38	49,386	1297.59		1,331		1,975		1,975	644						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1354.25 131763200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	06/21/2013	32	42,657	1322.29		642		945		945	303						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1363.22 128590600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/21/2013	252	331,356	1316		5,950		11,884		11,884	5,934						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1363.69 128804700 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/08/2012	01/28/2013	178	233,178	1311.24		5,634		9,322		9,322	3,689						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1365.05 128676800 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/28/2013	314	411,904	1313.01		7,934		16,316		16,316	8,382						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1368.07 128676000 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/21/2013	390	513,056	1316		9,478		20,285		20,285	10,807						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1368.69 131670600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/07/2013	419	551,546	1314.99		12,063		20,738		20,738	8,675						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1369.55 131671600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/14/2013	149	198,368	1329.1		3,151		5,396		5,396	2,246						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1370.07 131672600 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/21/2013	265	351,300	1325.51		6,228		10,587		10,587	4,359						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1370.20 131764700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	06/28/2013	875	1,163,109	1329.04		21,144		31,762		31,762	10,619						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1370.29 130909700 .052	Equity Indexed Annuity	Exh 5	Currency	Credit Suisse	05/22/2012	05/21/2013	827	1,088,232	1315.99		24,014		41,509		41,509	17,495						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1371.92 131762200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	05/21/2013	40	52,811	1315.99		1,322		2,070		2,070	748						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of 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)
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1375.72 131670100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	05/28/2013	56	75,029	1332.42		1,216		2,171		2,171	955						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1380.67 131549900 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/15/2012	06/14/2013	526	698,455	1329.1		14,567		23,782		23,782	9,215						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1383.35 131020400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	05/28/2013	453	604,053	1332.42		11,084		20,247		20,247	9,162						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1388.94 131019400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	05/14/2013	607	811,500	1336.77		14,418		27,547		27,547	13,129						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1392.44 130801500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	05/14/2013	532	712,350	1338.35		14,706		24,722		24,722	10,016						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1399.49 128805900 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/08/2012	02/07/2013	446	600,609	1347.05		11,664		20,635		20,635	8,971						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1400.93 128979100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/07/2013	233	314,024	1347.05		6,674		10,872		10,872	4,198						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1400.93 129064900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/07/2013	19	25,634	1347.05		574		887		887	314						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1403.49 128979500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/14/2013	444	599,663	1350.5		12,362		18,717		18,717	6,356						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1404.03 129272100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	03/15/2012	03/07/2013	119	160,530	1352.63		3,813		5,197		5,197	1,384						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1404.14 132256600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/22/2013	365	492,278	1350.52		11,293		15,479		15,479	4,187						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1404.52 129065700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/14/2013	53	71,887	1350.5		1,584		2,249		2,249	665						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1411.55 129066500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/21/2013	465	633,986	1362.21		12,138		15,353		15,353	3,215						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1415.52 128980300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/21/2013	383	521,999	1362.21		10,101		12,664		12,664	2,563						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1424.86 129067300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/28/2013	360	494,534	1372.18		9,417		9,461		9,461	44						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1428.32 129932200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/24/2012	04/22/2013	875	1,196,688	1366.94		26,868		31,479		31,479	4,611						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1429.45 130800500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	05/07/2013	305	418,297	1369.58		7,422		11,628		11,628	4,206						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1432.91 129810600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/17/2012	04/15/2013	746	1,021,523	1369.72		25,044		24,140		24,140	(903)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1435.91 129933200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/24/2012	04/15/2013	181	248,002	1369.57		5,755		5,913		5,913	158						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1439 132258100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/29/2013	845	1,170,717	1385.3		22,015		27,590		27,590	5,576						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of 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)
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1443.28 130468300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/30/2012	04/22/2013	401	547,953	1367.25		14,784		14,532		14,532	(252)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1443.98 129677800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/10/2012	04/08/2013	836	1,155,865	1382.2		24,042		20,675		20,675	(3,367)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1446.89 132585600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/07/2013	34	48,108	1401.35		813		879		879	66						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1447.31 129271300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	03/15/2012	03/14/2013	370	515,995	1394.28		9,885		2,691		2,691	(7,194)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1458.69 130508500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/01/2012	04/29/2013	848	1,186,057	1397.91		26,421		11,675		11,675	(14,746)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1459.10 132659400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/29/2012	08/21/2013	34	47,468	1413.17		774		773		773	(1)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1459.46 132658400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/29/2012	08/28/2013	1,141	1,608,195	1409.3		29,065		28,046		28,046	(1,018)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1462.52 131017400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	04/28/2013	133	186,111	1395.45		2,151		2,049		2,049	(103)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1462.63 132584600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/14/2013	435	610,429	1403.93		12,496		12,564		12,564	67						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1462.90 130799500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	04/29/2013	110	154,189	1397.91		2,157		1,520		1,520	(638)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1463.01 135489200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/14/2013	107	151,889	1413.58		2,464		2,647		2,647	183						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1466.77 132586600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/21/2013	813	1,149,077	1413.17		20,751		20,833		20,833	82						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1468.18 135307500	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/17/2012	12/09/2013	158	223,036	1416.01		4,136		3,983		3,983	(153)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1468.33 135491700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/28/2013	494	693,361	1402.43		15,450		16,613		16,613	1,163						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1474.59 129675800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/10/2012	03/28/2013	622	873,782	1405.54		16,002		2,959		2,959	(13,043)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1476.44 135305500	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/17/2012	12/14/2013	454	642,161	1413.58		14,042		13,609		13,609	(433)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1485.79 135490700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/21/2013	736	1,052,991	1430.15		16,669		17,988		17,988	1,319						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1502.48 133579100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/09/2012	09/28/2013	398	573,454	1441.13		11,938		7,473		7,473	(4,465)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1515.2 133578100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/09/2012	10/07/2013	638	928,298	1455.88		17,012		9,881		9,881	(7,131)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStrk 1496.2 133376900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/01/2012	09/28/2013	908	1,308,647	1440.67		24,835		16,240		16,240	(8,594)						0010

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CREDIT SUISSE SECURITIES S&P 500 Asian UpStrk 1521.2 133378400 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/01/2012	09/21/2013	239	349,091	1459.96		6,047		3,258		3,258	(2,790)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro Up Stk 1328.60 128441300 .010	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/09/2012	01/07/2013	1,069	1,369,408	1280.7		29,168		50,456		50,456	21,287						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1323.31 128675600 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/14/2013	61	78,539	1293.67		1,115		1,745		1,745	630						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1325.89 128589400 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/07/2013	77	98,383	1280.7		2,103		3,422		3,422	1,319						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1340.63 128590200 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/14/2013	320	414,479	1293.67		8,785		14,491		14,491	5,706						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1353.12 131763700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	06/21/2013	73	97,033	1325.95		1,262		1,460		1,460	197						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1354.44 131671100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/07/2013	99	130,736	1314.99		2,295		2,943		2,943	648						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1360.12 128677200 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/28/2013	434	569,781	1313.01		11,287		18,572		18,572	7,285						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1360.40 130910700 .052	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/22/2012	05/21/2013	790	1,039,329	1315.99		20,084		26,549		26,549	6,465						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1361.09 128676400 .013	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/31/2012	01/22/2013	191	251,159	1316		4,735		7,919		7,919	3,184						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1364.81 128591000 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	01/21/2013	554	728,577	1316		14,782		24,779		24,779	9,997						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1364.83 131673100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/21/2013	455	602,497	1325.51		10,177		12,954		12,954	2,777						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1365.60 128805500 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/08/2012	01/28/2013	117	154,129	1313.08		3,794		5,570		5,570	1,776						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1368.16 131549400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/15/2012	05/21/2013	107	141,074	1318.2		3,128		4,001		4,001	873						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1368.35 131672100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/22/2012	06/14/2013	243	322,785	1329.1		5,382		6,889		6,889	1,507						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1368.78 131019900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	05/21/2013	271	358,578	1325.61		6,470		8,661		8,661	2,191						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1369.13 131765200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	06/28/2013	347	461,017	1329.04		8,374		9,931		9,931	1,557						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1369.97 131764200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/29/2012	05/21/2013	61	81,034	1321.71		1,785		2,201		2,201	416						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1372.20 131550400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/15/2012	06/14/2013	849	1,127,941	1329.1		21,182		26,310		26,310	5,128						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1383.05 130802000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	05/14/2013	714	955,743	1338.35		17,867		23,048		23,048	5,181						0010

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CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1385.50 131020900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	05/28/2013	228	303,379	1332.42		6,407		8,650		8,650	2,243						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1391.50 128978700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/07/2013	172	229,517	1337.98		5,357		7,579		7,579	2,222						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1394.05 128806300 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/08/2012	02/07/2013	536	721,655	1347.05		14,384		20,420		20,420	6,036						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1395.63 132257100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/22/2013	618	835,040	1350.52		16,830		18,465		18,465	1,635						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1397.79 128979900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/14/2013	267	360,340	1350.5		7,231		9,907		9,907	2,676						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1399.57 129066100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/14/2013	99	134,132	1350.5		2,867		3,813		3,813	945						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1403.35 129272500 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	03/15/2012	03/07/2013	185	250,872	1352.63		5,813		6,977		6,977	1,164						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1409.43 128980700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/22/2012	02/21/2013	399	544,148	1362.21		10,482		13,912		13,912	3,430						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1413.01 129066900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/21/2013	254	345,579	1362.21		7,316		9,421		9,421	2,105						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1422.17 135307000	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/17/2012	11/14/2013	125	170,184	1366.61		4,202		4,055		4,055	(146)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1422.57 129932700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/24/2012	04/22/2013	649	887,089	1366.94		19,943		23,872		23,872	3,929						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1423.12 129068100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	02/29/2012	02/28/2013	866	1,187,622	1372.18		24,312		30,313		30,313	6,001						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1423.43 131018400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	05/07/2013	167	228,186	1369.58		4,232		5,834		5,834	1,602						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1423.81 130801000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	05/07/2013	345	471,916	1369.58		9,303		12,141		12,141	2,837						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1426.20 130468800 .043	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/30/2012	04/22/2013	722	987,574	1367.15		25,023		27,980		27,980	2,957						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1426.76 129811600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/17/2012	04/15/2013	1,024	1,401,789	1369.59		33,203		38,301		38,301	5,098						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1428.44 129933700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/24/2012	04/15/2013	162	222,322	1369.57		5,193		6,232		6,232	1,039						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1428.45 130509500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/01/2012	04/22/2013	73	100,019	1366.94		2,702		2,939		2,939	237						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1431.2 131548400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	06/15/2012	04/15/2013	71	97,596	1369.57		2,142		2,846		2,846	704						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1436.28 132258600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/29/2013	324	448,713	1385.3		8,963		9,714		9,714	751						0010

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CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1437.49 130799000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	04/08/2013	25	34,749	1382.2		653		866		866	213						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1438.81 129678800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/10/2012	04/08/2013	1,259	1,740,674	1382.2		37,919		44,255		44,255	6,336						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1446.16 129271700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	03/15/2012	03/14/2013	2,113	2,946,351	1394.28		60,648		65,029		65,029	4,381						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1452.52 130509000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/01/2012	04/29/2013	396	553,628	1397.91		12,107		12,410		12,410	303						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1454.66 135492200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/28/2013	2,083	2,921,879	1402.43		57,211		57,099		57,099	(112)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1454.72 131017900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/30/2012	04/28/2013	85	119,001	1393.94		2,180		2,989		2,989	809						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1455.39 130800000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	05/15/2012	04/29/2013	220	308,113	1397.91		5,629		7,212		7,212	1,583						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1456.02 132586100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/07/2013	101	141,999	1401.35		3,035		3,038		3,038	3						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1457.88 132585100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/14/2013	763	1,071,227	1403.93		22,410		22,274		22,274	(136)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1459.53 132658900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/29/2012	08/28/2013	1,654	2,331,039	1409.3		45,767		44,254		44,254	(1,514)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1463.67 129676800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/10/2012	03/28/2013	267	375,349	1405.54		7,611		8,363		8,363	752						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1464.83 129675300 .041	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	04/10/2012	03/21/2013	131	183,751	1402.25		4,007		4,440		4,440	432						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1466.69 132587100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/22/2012	08/21/2013	1,059	1,496,604	1413.17		30,098		29,565		29,565	(533)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1467.10 132659900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	08/29/2012	08/21/2013	325	458,673	1413.17		9,442		9,123		9,123	(319)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1468.21 135490200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/14/2013	803	1,134,765	1413.58		22,116		22,194		22,194	78						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1469.48 133744700 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/16/2012	09/30/2013	139	200,023	1440.67		2,317		1,944		1,944	(374)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1470.52 135306000	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/17/2012	12/14/2013	3,539	5,002,971	1413.58		105,893		101,598		101,598	(4,296)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1472.08 135308000	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/17/2012	12/09/2013	684	969,492	1418.07		19,286		18,449		18,449	(837)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1473.88 135488700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/07/2013	146	206,769	1418.07		4,030		4,053		4,053	23						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1485.89 135491200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/31/2012	12/21/2013	2,383	3,407,461	1430.15		63,210		63,361		63,361	151						0010

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CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1501.25 133743700 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/16/2012	10/14/2013	1,423	2,049,492	1440.13		45,512		39,565		39,565	(5,946)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1503.88 133579600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/09/2012	09/28/2013	963	1,388,544	1441.49		31,865		27,034		27,034	(4,831)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1514.23 133745200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/16/2012	10/07/2013	370	538,879	1455.88		10,786		9,193		9,193	(1,593)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1518.19 133578600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/09/2012	10/07/2013	1,514	2,204,450	1455.88		47,802		39,770		39,770	(8,032)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1525.86 133744200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/16/2012	09/23/2013	69	100,020	1460.15		2,169		1,830		1,830	(340)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStrk 1500.20 133377900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/01/2012	09/28/2013	2,491	3,588,118	1440.67		78,454		67,384		67,384	(11,070)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStrk 1520.44 133378900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/01/2012	09/21/2013	479	699,244	1459.8		14,399		11,988		11,988	(2,411)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asia UpStk 480.21 134810200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/29/2012	11/07/2013	857	398,205	464.52		8,898		6,917		6,917	(1,981)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asia UpStk 489.55 134810700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/29/2012	11/21/2013	1,915	903,588	471.84		20,104		15,195		15,195	(4,909)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 516.69 133308100 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/27/2012	09/14/2013	2,313	1,160,952	501.84		14,400		5,342		5,342	(9,058)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 480.33 134811200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/29/2012	11/07/2013	829	385,663	465.49		9,786		6,326		6,326	(3,460)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 487.30 134811700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/29/2012	11/21/2013	933	440,024	471.8		8,790		7,000		7,000	(1,790)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 515.02 133309100 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/27/2012	09/14/2013	1,935	968,588	500.49		15,200		9,656		9,656	(5,544)						0010
GOLDMAN SACHS S&P 500 Asian UpStk 1463.66 129555300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/14/2013	287	399,772	1394.1		9,457		2,083		2,083	(7,374)						0010
GOLDMAN SACHS S&P 500 Asian UpStk 1468.33 129556100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/21/2013	161	225,683	1402.89		4,808		678		678	(4,130)						0010
GOLDMAN SACHS S&P 500 Asian UpStk 1471.48 129556900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/28/2013	741	1,042,166	1405.54		22,051		3,545		3,545	(18,506)						0010
GOLDMAN SACHS S&P 500 Asian UpStk 1508.87 133200900 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/25/2012	09/21/2013	404	589,419	1460.15		10,035		5,015		5,015	(5,020)						0010
GOLDMAN SACHS S&P 500 Asian UpStk 1520.98 133205900 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/25/2012	09/14/2013	99	145,126	1465.77		2,552		1,025		1,025	(1,527)						0010
GOLDMAN SACHS S&P 500 Euro UpStk 1408.50 129554900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/07/2013	276	372,457	1350.02		9,847		11,828		11,828	1,981						0010
GOLDMAN SACHS S&P 500 Euro UpStk 1457.37 129556500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/21/2013	88	123,651	1402.89		2,522		2,691		2,691	169						0010

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GOLDMAN SACHS S&P 500 Euro UpStk 1463.27 129555700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/14/2013	208	289,522	1394.28		7,463		8,020		8,020	557						0010
GOLDMAN SACHS S&P 500 Euro UpStk 1465.45 129557300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	03/29/2012	03/28/2013	1,011	1,420,425	1405.54		31,106		32,758		32,758	1,652						0010
GOLDMAN SACHS S&P 500 Euro UpStk 1519.64 133205400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/25/2012	09/21/2013	1,091	1,593,170	1460.15		34,195		27,091		27,091	(7,104)						0010
GOLDMAN SACHS S&P 500 Euro UpStk 1521.58 133206400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/25/2012	09/14/2013	409	599,397	1465.77		11,900		9,268		9,268	(2,632)						0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 470.15 131946400 .071	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	07/10/2012	07/08/2013	739	334,190	452.03		6,802		10,231		10,231	3,429						0010
JP MORGAN CHASE S&P 500 Asia UpStk 1436.24 135210100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/21/2013	72	100,140	1391.03		1,929		1,910		1,910	(19)						0010
JP MORGAN CHASE S&P 500 Asia UpStk 1447.99 135210600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/29/2013	553	779,875	1409.93		11,715		11,155		11,155	(560)						0010
JP MORGAN CHASE S&P 500 Asia UpStk 1467.61 134812700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2012	11/28/2013	763	1,074,243	1408.16		21,887		22,599		22,599	712						0010
JP MORGAN CHASE S&P 500 Asia UpStk 1471.00 134813200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2012	10/28/2013	298	421,516	1412.16		8,035		8,300		8,300	265						0010
JP MORGAN CHASE S&P 500 Asia UpStk 1475.49 135211100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	12/09/2013	912	1,292,698	1418.07		25,351		24,744		24,744	(607)						0010
JP MORGAN CHASE S&P 500 Asian UpStk 1404.27 129184600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	03/07/2013	853	1,154,104	1352.63		24,257		37,375		37,375	13,117						0010
JP MORGAN CHASE S&P 500 Asian UpStk 1424.39 129185400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	02/28/2013	333	457,499	1372.18		8,452		8,698		8,698	246						0010
JP MORGAN CHASE S&P 500 Asian UpStk 1472.43 135209600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	10/28/2013	1,287	1,817,309	1412.16		37,294		36,422		36,422	(872)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1403.81 129185000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	03/07/2013	1,575	2,129,824	1352.63		46,088		59,458		59,458	13,370						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1416.49 135212100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/14/2013	74	100,035	1355.49		2,782		2,719		2,719	(63)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1423.91 129185800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	02/28/2013	464	636,198	1372.18		12,977		16,380		16,380	3,403						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1441.93 135212600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/20/2013	140	194,973	1387.81		4,383		4,240		4,240	(143)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1441.96 135213100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/21/2013	223	309,727	1391.03		6,533		6,292		6,292	(240)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1444.85 134813700 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2012	11/21/2013	1,268	1,763,485	1391.31		37,911		37,475		37,475	(436)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1463.89 135213600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	11/29/2013	718	1,012,950	1409.93		20,907		20,133		20,133	(774)						0010

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JP MORGAN CHASE S&P 500 Euro UpStk 1463.98 134814200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2012	11/28/2013	1,016	1,431,826	1409.93		28,841		28,501		28,501	(340)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1472.22 135211600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	10/28/2013	2,396	3,383,832	1412.16		76,247		74,085		74,085	(2,163)						0010
JP MORGAN CHASE S&P 500 Euro UpStk 1474.07 135214100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/13/2012	12/09/2013	3,397	4,817,723	1418.07		99,305		95,710		95,710	(3,595)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 506.79 132657900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	08/29/2012	08/21/2013	928	455,718	491.25		9,408		5,553		5,553	(3,855)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 425.28 131760200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/21/2013	229	93,784	410.04		2,521		3,472		3,472	951						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 429.51 131761200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/28/2013	1,101	458,399	416.25		10,265		14,469		14,469	4,204						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 442.93 131759200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/14/2013	1,010	431,067	426.82		9,948		15,969		15,969	6,021						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 445.90 131758200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/07/2013	531	229,264	431.93		4,562		7,193		7,193	2,631						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 475.44 131021400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/30/2012	05/28/2013	1,016	465,428	458.22		6,950		11,100		11,100	4,150						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 481.85 135486700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/31/2012	11/28/2013	1,255	592,237	471.97		7,546		6,143		6,143	(1,403)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 482.43 130806000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	05/14/2013	182	84,293	463.35		1,905		1,824		1,824	(82)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 482.45 135487200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/31/2012	12/07/2013	3,058	1,425,061	465.95		29,897		26,195		26,195	(3,702)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 485.87 135485700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/31/2012	10/28/2013	549	258,304	470.32		4,657		4,075		4,075	(582)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 495.36 130805000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	05/07/2013	731	347,367	475.5		6,531		1,941		1,941	(4,590)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 500.40 129009700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	01/14/2013	1,046	506,843	484.41		12,221					(12,221)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 506.35 132657400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	08/29/2012	08/14/2013	2,035	996,744	489.75		19,730		7,689		7,689	(12,041)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 512.23 130510000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/01/2012	04/22/2013	474	233,330	491.78		5,606		32		32	(5,573)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 513.91 129011300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	02/14/2013	1,033	513,141	496.97		11,715					(11,715)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 515.42 130803000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	04/21/2013	443	218,221	492.31		3,101		27		27	(3,074)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 516.93 129815600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/17/2012	04/15/2013	1,170	580,083	495.67		12,254		27		27	(12,228)						0010

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JP MORGAN CHASE S&P GSCI ER Asian UpStk 519.48 130511000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/01/2012	04/29/2013	661	329,897	499.36		6,952		10		10	(6,942)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 526.71 129070900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/29/2012	02/28/2013	1,152	586,662	509.14		11,762					(11,762)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 528.46 129186200 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	03/07/2013	964	490,913	509.51		9,525					(9,525)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 530.08 129558100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/29/2012	03/21/2013	1,057	538,963	510.01		10,035					(10,035)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 531.01 129812100 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/17/2012	03/28/2013	1,006	510,001	507		9,321					(9,321)						0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 533.34 129187000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	02/28/2013	254	130,659	514.06		2,340					(2,340)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 421.07 131760700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/21/2013	184	75,456	410.04		1,522		1,657		1,657	135						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 429.31 131761700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/28/2013	357	148,730	416.25		3,280		3,676		3,676	396						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 440.87 131759700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/14/2013	849	362,238	426.82		7,752		8,970		8,970	1,218						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 443.35 131758700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	06/29/2012	06/07/2013	170	73,575	431.93		1,285		1,439		1,439	154						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 475.42 131021900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/30/2012	05/21/2013	819	376,876	460.34		6,400		7,033		7,033	633						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 479.52 130806500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	05/14/2013	254	117,899	463.35		2,721		2,238		2,238	(484)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 482.83 135487700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/31/2012	12/14/2013	1,322	616,834	466.74		13,599		11,009		11,009	(2,590)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 485.79 135486200 .123	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	12/31/2012	10/28/2013	207	97,549	470.32		2,001		1,612		1,612	(389)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 493.60 130805500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	05/07/2013	383	182,002	475.5		4,041		3,035		3,035	(1,005)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 500.61 129010500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	01/14/2013	548	265,623	484.67		6,294		972		972	(5,322)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 502.35 130802500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	01/28/2013	54	26,178	485.13		456		163		163	(293)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 511.1 130510500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/01/2012	04/22/2013	545	267,923	491.8		6,506		3,033		3,033	(3,473)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 512.76 129011700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	02/07/2013	384	191,548	498.72		3,793		557		557	(3,236)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 513.9 129813100 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/17/2012	04/15/2013	576	285,157	494.73		6,404		2,858		2,858	(3,546)						0010

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JP MORGAN CHASE S&P GSCI ER Euro UpStk 515.7 130511500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/01/2012	04/29/2013	245	122,563	499.36		2,461		1,017		1,017	(1,444)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 517.04 130803500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	04/29/2013	106	52,802	499.31		886		468		468	(418)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 527.11 129071300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/29/2012	02/28/2013	414	211,060	509.34		4,600		662		662	(3,938)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 527.53 129186600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	03/07/2013	136	69,054	509.51		1,466		256		256	(1,210)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 529.68 129557700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/29/2012	03/14/2013	1,326	676,366	510.03		14,316		2,960		2,960	(11,356)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 530.82 129812600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/17/2012	03/21/2013	83	42,238	511.11		808		198		198	(610)						0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 532.31 129187400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	03/08/2012	02/28/2013	215	110,585	514.06		2,246		272		272	(1,974)						0010
MORGAN STANLEY S&P 500 Asia UpStk 1456.71 132833200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/10/2012	08/28/2013	66	92,633	1406.72		1,847		1,546		1,546	(301)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1368.59 131436900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	06/08/2012	06/07/2013	1,326	1,743,453	1314.99		37,163		66,192		66,192	29,029						0010
MORGAN STANLEY S&P 500 Asian UpStk 1420.26 129402500 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/07/2013	53	71,689	1352.63		2,057		2,480		2,480	423						0010
MORGAN STANLEY S&P 500 Asian UpStk 1430.50 130641600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	05/08/2012	05/07/2013	927	1,269,518	1369.58		24,304		33,239		33,239	8,935						0010
MORGAN STANLEY S&P 500 Asian UpStk 1435.29 130639600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	05/08/2012	04/21/2013	148	202,198	1366.94		4,188		5,093		5,093	905						0010
MORGAN STANLEY S&P 500 Asian UpStk 1451.42 132384900 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/08/2012	08/07/2013	773	1,083,131	1401.35		18,720		19,809		19,809	1,089						0010
MORGAN STANLEY S&P 500 Asian UpStk 1457.14 129403300 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/14/2013	141	196,817	1394.28		3,999		988		988	(3,011)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1458.76 130640100 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	05/08/2012	04/29/2013	356	497,894	1397.91		7,070		4,646		4,646	(2,424)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1464.24 129404100 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/21/2013	557	781,073	1402.89		15,394		2,457		2,457	(12,937)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1485.59 132832200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/10/2012	09/07/2013	850	1,222,318	1437.92		19,109		13,713		13,713	(5,396)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1490.50 133013800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/17/2012	09/07/2013	63	91,006	1437.92		1,842		1,083		1,083	(759)						0010
MORGAN STANLEY S&P 500 Asian UpStk 1518.89 133014800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/17/2012	09/14/2013	819	1,201,067	1465.77		20,108		8,295		8,295	(11,813)						0010
MORGAN STANLEY S&P 500 Euro UpStk 1362.37 131437900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	06/08/2012	06/07/2013	395	519,013	1314.99		10,870		13,919		13,919	3,049						0010

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MORGAN STANLEY S&P 500 Euro UpStk 1389.50 131438900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	06/08/2012	05/14/2013	194	260,282	1338.35		5,377		7,109		7,109	1,732						0010
MORGAN STANLEY S&P 500 Euro UpStk 1415.08 129402900 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/07/2013	120	162,086	1352.63		4,391		5,370		5,370	979						0010
MORGAN STANLEY S&P 500 Euro UpStk 1419.44 132385900 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/08/2012	07/28/2013	47	64,887	1385.3		935		972		972	37						0010
MORGAN STANLEY S&P 500 Euro UpStk 1422.69 130642100 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	05/08/2012	05/07/2013	984	1,347,845	1369.58		26,365		33,929		33,929	7,564						0010
MORGAN STANLEY S&P 500 Euro UpStk 1454.23 132385400 .080	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/08/2012	08/07/2013	1,229	1,722,722	1401.35		34,458		35,878		35,878	1,420						0010
MORGAN STANLEY S&P 500 Euro UpStk 1456.92 130640600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	05/08/2012	04/29/2013	327	457,648	1397.91		8,659		10,870		10,870	2,211						0010
MORGAN STANLEY S&P 500 Euro UpStk 1460.38 129403700 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/14/2013	409	570,023	1394.28		13,876		15,073		15,073	1,197						0010
MORGAN STANLEY S&P 500 Euro UpStk 1462.52 129404500 SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	03/22/2012	03/21/2013	1,547	2,170,902	1402.89		46,779		49,824		49,824	3,045						0010
MORGAN STANLEY S&P 500 Euro UpStk 1466.19 132833700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/10/2012	08/21/2013	119	167,260	1411		3,658		3,441		3,441	(217)						0010
MORGAN STANLEY S&P 500 Euro UpStk 1485.28 132832700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/10/2012	09/07/2013	893	1,284,566	1437.92		22,209		20,176		20,176	(2,033)						0010
MORGAN STANLEY S&P 500 Euro UpStk 1492.23 133014300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/17/2012	09/07/2013	275	394,767	1437.92		8,835		6,996		6,996	(1,839)						0010
MORGAN STANLEY S&P 500 Euro UpStk 1518.67 133015300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/17/2012	09/14/2013	893	1,308,273	1465.77		26,000		19,383		19,383	(6,617)						0010
CREDIT SUISSE SECURITIES S&P 500 Asia UpStk 1414.64 134728800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/14/2013	579	785,181	1355.49		19,892		22,640		22,640	2,748						0010
CREDIT SUISSE SECURITIES S&P 500 Asia UpStk 1444.91 134730300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/21/2013	780	1,085,643	1391.03		20,245		23,817		23,817	3,572						0010
CREDIT SUISSE SECURITIES S&P 500 Asia UpStk 1449.99 134727800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/07/2013	59	82,361	1394.53		1,509		1,796		1,796	288						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1370.48 132253100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	06/21/2013	248	328,033	1323.62		7,646		10,425		10,425	2,779						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1402.77 132254100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/08/2013	523	707,310	1352.46		15,172		21,083		21,083	5,911						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1405.84 132255600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/15/2013	519	702,566	1353.64		15,456		21,010		21,010	5,554						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1452.10 134267100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/08/2012	11/07/2013	966	1,347,409	1394.53		24,522		30,293		30,293	5,771						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1489.58 134099000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/21/2013	594	852,234	1433.82		13,374		12,697		12,697	(676)						0010

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CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1501.73 134100000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/14/2013	139	200,538	1440.13		3,119		2,716		2,716	(403)						0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1512 134101000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/07/2013	66	96,670	1455.88		1,173		998		998	(175)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1375.82 132253600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	06/14/2013	339	449,855	1326.81		10,511		11,930		11,930	1,419						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1396.22 132256100 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/15/2013	208	281,273	1353.64		5,338		5,850		5,850	512						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1397.25 132254600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	07/31/2012	07/08/2013	147	199,096	1352.46		3,963		4,375		4,375	412						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1413.69 134729300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/14/2013	2,220	3,009,798	1355.49		73,630		77,688		77,688	4,058						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1445.53 134730800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/21/2013	2,617	3,640,256	1391.03		73,196		77,937		77,937	4,741						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1453.14 134267600 .110	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/08/2012	11/07/2013	3,311	4,617,861	1394.53		96,627		104,742		104,742	8,115						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1454.07 134728300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	11/07/2013	784	1,093,869	1394.53		23,430		25,167		25,167	1,737						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1472.02 134731300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	08/20/2013	398	564,756	1418.13		9,793		10,863		10,863	1,070						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1473.59 134103500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/28/2013	1,454	2,052,772	1412.16		45,368		45,444		45,444	76						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1489.74 134732300 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	10/22/2013	188	269,702	1433.82		4,539		4,977		4,977	438						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1493.42 134099500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/21/2013	2,241	3,213,664	1433.82		64,618		62,707		62,707	(1,910)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1501.45 134100500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/14/2013	482	694,359	1440.13		13,857		13,443		13,443	(414)						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1515.75 134731800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/26/2012	09/20/2013	115	167,623	1460.26		2,353		2,651		2,651	297						0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1516.69 134101500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/07/2013	104	151,412	1455.88		2,780		2,676		2,676	(104)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 499.09 134096500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/14/2013	1,815	878,871	484.36		11,572		8,655		8,655	(2,917)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 505.94 134098000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	09/30/2013	1,430	701,395	490.39		8,325		5,628		5,628	(2,697)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 499.27 134097000 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/14/2013	1,299	629,570	484.65		9,724		8,073		8,073	(1,651)						0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 504.9 134098500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	09/30/2013	933	457,370	490.22		6,700		5,424		5,424	(1,276)						0010

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JP MORGAN CHASE S&P GSCI Asian UpStk 428.95 132252100 .073	Equity Indexed Annuity	Exh 5	Equity/Index...	JP Morgan Chase	07/31/2012	06/28/2013	141	58,935	417.8		1,413		1,558		1,558	145						0010
JP MORGAN CHASE S&P GSCI Asian UpStk 487.57 132251100 .073	Equity Indexed Annuity	Exh 5	Equity/Index...	JP Morgan Chase	07/31/2012	07/22/2013	1,325	622,059	469.62		14,030		11,752		11,752	(2,278)						0010
JP MORGAN CHASE S&P GSCI Euro UpStk 429.09 132252600 .073	Equity Indexed Annuity	Exh 5	Equity/Index...	JP Morgan Chase	07/31/2012	06/28/2013	81	33,691	417.85		675		712		712	37						0010
JP MORGAN CHASE S&P GSCI Euro UpStk 481.57 132251600 .073	Equity Indexed Annuity	Exh 5	Equity/Index...	JP Morgan Chase	07/31/2012	07/22/2013	900	418,242	464.6		10,078		8,143		8,143	(1,938)						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											5,306,893		4,971,068	XXX	4,971,068	(335,823)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											5,306,893		4,971,068	XXX	4,971,068	(335,823)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											5,306,893		4,971,068	XXX	4,971,068	(335,823)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											5,306,893		4,971,068	XXX	4,971,068	(335,823)					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
GOLDMAN SACHS Fixed Rate Interest Rate Swap	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D - 1	Interest	GOLDMAN SACHS	05/02/2011	06/01/2018		20,000,000	2.792500/ (L)			465,464			1,987,730					232,797		100/100
GOLDMAN SACHS Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY (FIX to FLT) BOND 01039XAA8	Sch D - 1	Interest	GOLDMAN SACHS	05/31/2011	07/01/2018		9,000,000	2.620000/ (L)			193,127			815,374					105,561		100/100
JP MORGAN CHASE Fixed Rate Interest Rate Swap	FIRST CHICAGO-NBD CAP I CAP SEC 31945HAA3	Sch D - 1	Interest	JP MORGAN CHASE	05/05/2011	05/01/2018		20,000,000	2.702500/ (L)			448,629			1,883,849					231,000		100/100
JP MORGAN CHASE Fixed Rate Interest Rate Swap	US BANCORP PREFERRED 902973866	Sch D - 2	Interest	JP MORGAN CHASE	05/06/2011	07/15/2021		20,000,000	3.310000/ (L)			568,723			2,860,292					292,261		100/100
MORGAN STANLEY Fixed Rate Interest Rate Swap	US BANCORP PREFERRED 902973866	Sch D - 2	Interest	MORGAN STANLEY	05/06/2011	07/15/2016		19,100,000	2.140000/ (L)			319,661			1,063,663					179,724		100/100
MORGAN STANLEY Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY (FIX to FLT) BOND 01039XAA8	Sch D - 1	Interest	MORGAN STANLEY	06/02/2011	07/01/2021		9,000,000	3.118000/ (L)			237,947			1,145,033					131,218		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												2,233,551		XXX	9,755,941					1,172,561	XXX	XXX
Currency Swap Receive Fixed USD/ Pay Fixed EUR	NATIONWIDE BLDG SOCIETY G63983K93	Sch D - 1	Currency	CREDIT SUISSE SECUR	11/06/2012	07/22/2020		11,520,000	7.085 [6.75]			2,810	(345,600)		(851,443)	(345,600)				158,385		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	CREDIT SUISSE SECUR	11/13/2012	04/20/2021		9,534,000	6.615 [6.50]			(4,910)	(219,000)		(409,727)	(219,000)				137,382		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE SECUR	11/16/2012	12/12/2022		7,920,000	6.9175 [6.875]			(7,841)	(207,500)		(498,119)	(207,500)				124,913		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	TDC A/S K94545CE6	Sch D - 1	Currency	CREDIT SUISSE SECUR	12/06/2012	02/23/2023		14,472,000	5.7125 [5.625]			3,554	(208,800)		(489,286)	(208,800)				230,501		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of 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)
Currency Swap Receive Fixed USD/ Pay Fixed GBP	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	CREDIT SUISSE SECUR	12/13/2012	07/21/2021		8,067,500	6.28 [6.125]			3,323	(71,675)		(140,514)		(71,675)			118,006		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	POSTNL N7203CAB4	Sch D - 1	Currency	JP MORGAN CHASE	11/07/2012	08/14/2018		9,594,000	7.51 [7.50]			(6,372)	(159,000)		(261,174)		(159,000)			113,743		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	FRANCE TELECOM F4113CDF7	Sch D - 1	Currency	JP MORGAN CHASE	11/19/2012	11/10/2020		12,726,400	7.319 [7.25]			(1,607)	(277,600)		(564,670)		(277,600)			178,409		100/100
Currency Swap Receive Fixed USD/ Pay Fixed EUR	SECURITAS AB W7912CAE0	Sch D - 1	Currency	JP MORGAN CHASE	12/12/2012	03/14/2018		11,736,000	2.6795 [2.250497]			13,721	(105,300)		(221,635)		(105,300)			133,882		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	NEXT PLC G65016AH3	Sch D - 1	Currency	JP MORGAN CHASE	12/14/2012	10/26/2021		8,060,000	5.52 [5.375]			142	(40,750)		(160,296)		(40,750)			119,700		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	HSBC BANK PLC G6097DAJ4	Sch D - 1	Currency	MORGAN STANLEY	11/08/2012	07/07/2023		9,583,800	6.5975 [6.50]			(800)	(169,200)		(435,415)		(169,200)			155,419		100/100
Currency Swap Receive Fixed USD/ Pay Fixed GBP	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	MORGAN STANLEY	11/09/2012	02/27/2019		9,547,200	6.57 [6.50]			(5,537)	(205,800)		(315,844)		(205,800)			118,462		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(3,517)	(2,010,225)	XXX	(4,348,123)		(2,010,225)			1,588,802	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												2,230,034	(2,010,225)	XXX	5,407,818		(2,010,225)			2,761,363	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												2,233,551		XXX	9,755,941					1,172,561	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												(3,517)	(2,010,225)	XXX	(4,348,123)		(2,010,225)			1,588,802	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												2,230,034	(2,010,225)	XXX	5,407,818		(2,010,225)			2,761,363	XXX	XXX
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/12/2012	01/23/2013		11,823,845	0.766565				128,221		128,221	128,221				14,943		0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/06/2012	01/23/2013		17,638,915	0.621920				191,516		191,516	191,516				22,292		0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/13/2012	01/23/2013		10,164,653	0.619795				75,248		75,248	75,248				12,846		0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/14/2012	01/23/2013		9,179,829	0.620388				76,804		76,804	76,804				11,602		0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	12/17/2012	03/18/2013		4,288,206	0.985960				48,725		48,725	48,725				9,980		0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	11/20/2012	02/25/2013		3,338,912	0.779296				(93,135)		(93,135)	(93,135)				6,525		0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/05/2012	01/23/2013		5,938,284	0.763616				(41,308)		(41,308)	(41,308)				7,505		0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/07/2012	01/23/2013		5,862,064	0.772624				(110,410)		(110,410)	(110,410)				7,409		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	11/23/2012	01/23/2013		310,927	0.627630				(6,261)		(6,261)	(6,261)				393		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	11/26/2012	01/23/2013		176,306	0.623914				(2,485)		(2,485)	(2,485)				223		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	11/26/2012	01/23/2013		320,557	0.623914				(4,519)		(4,519)	(4,519)				405		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/05/2012	01/23/2013		8,417,408	0.620870				(77,029)		(77,029)	(77,029)				10,638		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/06/2012	01/23/2013		9,233,793	0.621500				(93,945)		(93,945)	(93,945)				11,670		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/05/2012	01/23/2013		9,321,067	0.620870				(85,298)		(85,298)	(85,298)				11,780		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/11/2012	01/23/2013		9,986,224	0.621644				(103,946)		(103,946)	(103,946)				12,621		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/13/2012	01/23/2013		8,786,164	0.619527				(61,221)		(61,221)	(61,221)				11,104		0030

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/13/2012	01/23/2013		5,892,294	0.619527				(41,057)		(41,057)	(41,057)				7,447		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JP MORGAN CHASE	12/19/2012	01/23/2013		502,513	0.613604				1,336		1,336	1,336				635		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE SECUR	12/19/2012	01/23/2013		4,051,922	0.614485				4,977		4,977	4,977				5,121		0030
1229999. Subtotal - Forwards - Hedging Other													(193,787)	XXX	(193,787)	(193,787)				165,139	XXX	XXX
1269999. Subtotal - Forwards													(193,787)	XXX	(193,787)	(193,787)				165,139	XXX	XXX
1399999. Subtotal - Hedging Effective												2,230,034	(2,010,225)	XXX	5,407,818		(2,010,225)			2,761,363	XXX	XXX
1409999. Subtotal - Hedging Other											5,306,893		4,777,281	XXX	4,777,281	(529,611)				165,139	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals											5,306,893	2,230,034	2,767,056	XXX	10,185,099	(529,611)	(2,010,225)			2,926,502	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index.
0020	Convert USD to foreign currency in order to purchase foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.

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
CREDIT SUISSE SECURITIES S&P 500 Asia UpStk 1322.16 127770100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/09/2011	11/07/2012	10/28/2012	Closing Sale	219	281,415	1285	3,770		8,131		3,770		615			4,360			0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1258.99 128302600 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/22/2011	12/14/2012	12/14/2012	Closing Sale	333	403,596	1212	9,764		15,687		9,764		323			5,923			0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1288.19 128303400 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/22/2011	12/21/2012	12/21/2012	Closing Sale	237	294,828	1244	5,847		10,536		5,847		237			4,689			0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1293.47 128336800 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/29/2011	12/21/2012	12/21/2012	Closing Sale	76	94,544	1244	2,075		3,771		2,075		92			1,695			0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1298.68 128337600 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/29/2011	12/28/2012	12/28/2012	Closing Sale	356	445,000	1250	9,446		17,480		9,446		449			8,034			0010
CREDIT SUISSE SECURITIES S&P 500 Asian Up Stk 1308.93 128302200 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/22/2011	12/07/2012	12/07/2012	Closing Sale	40	50,440	1261	945		1,901		945		34			955			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpSTK 1174.39 127514100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	08/22/2012	08/22/2012	Closing Sale	27	30,348	1124	976		1,350		976		(141)			375			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1183.32 127239300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/30/2011	09/28/2012	09/28/2012	Closing Sale	321	369,471	1151	5,431		10,354		5,431		(2,686)			4,924			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1185.69 127379500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	09/28/2012	09/28/2012	Closing Sale	187	215,985	1155	3,567		5,837		3,567		(977)			2,270			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1196.88 127238900 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/30/2011	09/21/2012	09/21/2012	Closing Sale	276	322,092	1167	4,109		8,302		4,109		(2,128)			4,192			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1198.67 127380300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	10/07/2012	10/09/2012	Closing Sale	188	217,140	1155	4,805		8,110		4,805		(1,382)			3,305			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1222.58 127378700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	09/14/2012	09/14/2012	Closing Sale	194	231,054	1191	3,250		6,084		3,250		(989)			2,834			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1234.87 127515300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	09/07/2012	09/07/2012	Closing Sale	24	28,776	1199	520		877		520		(67)			357			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1255.95 127514500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	08/28/2012	08/28/2012	Closing Sale	103	124,630	1210	2,571		4,702		2,571		(274)			2,131			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1260.29 127516100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	10/14/2012	10/14/2012	Closing Sale	224	274,400	1225	4,429		8,017		4,429		(281)			3,587			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1271.56 127516900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	10/21/2012	10/21/2012	Closing Sale	156	193,128	1238	2,817		5,191		2,817		(5)			2,374			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1273.78 127769700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/09/2011	10/21/2012	10/21/2012	Closing Sale	39	48,282	1238	783		1,369		783		43			586			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1293.47 128587400 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	12/21/2012	12/21/2012	Closing Sale	71	88,324	1244		2,437	3,519		2,437					1,081			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1294.27 128588200 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	12/28/2012	12/28/2012	Closing Sale	59	73,750	1250		1,786	2,624		1,786					838			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1298.69 127865800 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/15/2011	11/14/2012	11/14/2012	Closing Sale	249	311,748	1252	6,546		11,675		6,546		810			5,130			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1306.26 127770900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/09/2011	11/07/2012	11/07/2012	Closing Sale	427	538,447	1261	9,846		19,264		9,846		700			9,419			0010
CREDIT SUISSE SECURITIES S&P 500 Asian UpStk 1309.04 127865000 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/15/2011	11/07/2012	11/07/2012	Closing Sale	114	143,754	1261	2,926		5,447		2,926		364			2,521			0010
CREDIT SUISSE SECURITIES S&P 500 Euro Up Stk 1257.26 128303000 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/22/2011	12/14/2012	12/14/2012	Closing Sale	688	833,856	1212	19,556		31,268		19,556		1,368			11,712			0010
CREDIT SUISSE SECURITIES S&P 500 Euro Up Stk 1285.18 128338000 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/29/2011	12/28/2012	12/28/2012	Closing Sale	369	461,250	1250	7,887		13,110		7,887		845			5,223			0010
CREDIT SUISSE SECURITIES S&P 500 Euro Up Stk 1289.71 128303800 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/22/2011	12/21/2012	12/21/2012	Closing Sale	364	452,816	1244	9,745		16,742		9,745		732			6,997			0010

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)
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1184.88 127379900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	09/28/2012	09/28/2012	Closing Sale	178	205,412	1154	3,248		5,429		3,248		(437)			2,182			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1185.76 127238500 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/30/2011	09/28/2012	09/28/2012	Closing Sale	354	407,454	1151	6,489		12,298		6,489		(1,873)			5,809			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1191.82 127380700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	10/07/2012	10/09/2012	Closing Sale	208	240,240	1155	4,448		7,565		4,448		(626)			3,117			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1200.35 127238100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	09/30/2011	09/21/2012	09/21/2012	Closing Sale	163	190,221	1167	2,793		5,476		2,793		(842)			2,683			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1222.77 127379100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/11/2011	09/14/2012	09/14/2012	Closing Sale	159	189,051	1189	2,986		5,406		2,986		(454)			2,420			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1238.17 127515700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	09/07/2012	09/07/2012	Closing Sale	83	99,517	1199	1,956		3,300		1,956		(91)			1,344			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1241.69 127514900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	08/28/2012	08/28/2012	Closing Sale	89	107,690	1210	1,671		2,824		1,671		(59)			1,154			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1257.82 127516500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	10/14/2012	10/14/2012	Closing Sale	90	110,250	1225	1,693		2,976		1,693		(39)			1,283			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1269.58 127517300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/21/2011	10/21/2012	10/21/2012	Closing Sale	161	199,318	1238	2,856		5,053		2,856		10			2,197			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1287.09 128588600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	01/24/2012	12/21/2012	12/21/2012	Closing Sale	97	120,377	1241		2,994	4,529		2,994					1,534			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1292.43 127866200 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/15/2011	11/14/2012	11/14/2012	Closing Sale	170	212,840	1252	4,129		6,927		4,129		432			2,798			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1303.90 127771300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/09/2011	11/07/2012	11/07/2012	Closing Sale	206	259,766	1261	4,837		8,802		4,837		264			3,965			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1308.41 127865400 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/15/2011	11/07/2012	11/07/2012	Closing Sale	234	295,074	1261	6,354		11,088		6,354		631			4,734			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1317.70 127770500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	11/09/2011	10/28/2012	10/28/2012	Closing Sale	162	208,170	1285	2,831		5,287		2,831		235			2,456			0010
CREDIT SUISSE SECURITIES S&P GSCI Asian Up Stk 473.74 128226600 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	12/14/2012	12/14/2012	Closing Sale	160	73,162	457.260000	1,739		2,640		1,739		309			901			0010
CREDIT SUISSE SECURITIES S&P GSCI Asian Up Stk 492.46 128224600 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	11/28/2012	11/28/2012	Closing Sale	226	107,273	474.660000	2,131		916		2,131		382			(1,215)			0010
CREDIT SUISSE SECURITIES S&P GSCI Asian Up Stk 498.11 128225800 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	12/07/2012	12/07/2012	Expiration	553	265,993	481.000000	4,889				4,889		1,083			(4,889)			0010
CREDIT SUISSE SECURITIES S&P GSCI Asian Up Stk 501.11 128225400 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	11/07/2012	11/07/2012	Expiration	34	16,541	486.510000	240				240		59			(240)			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian 476.88 127529500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/21/2012	10/21/2012	Closing Sale	386	179,428	464.840000	3,400		4,652		3,400		1,016			1,252			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 457.52 127527900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/07/2012	10/09/2012	Closing Sale	283	126,176	445.850000	2,100		3,297		2,100		(100)			1,197			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 482.76 127528300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/14/2012	10/14/2012	Closing Sale	366	172,093	470.200000	3,100		3,776		3,100		927			676			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Asian UpStk 489.88 127526300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	09/14/2012	09/14/2012	Closing Sale	262	125,131	477.600000	2,000		350		2,000		696			(1,650)			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro 457.42 127528700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/07/2012	10/09/2012	Closing Sale	426	189,838	445.630000	3,500		5,025		3,500		661			1,525			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 476.51 127529900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/21/2012	10/21/2012	Closing Sale	114	52,992	464.840000	1,100		1,336		1,100		444			236			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro UpStk 481.96 127529100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	10/14/2012	10/14/2012	Closing Sale	185	86,987	470.200000	1,600		2,177		1,600		573			577			0010
CREDIT SUISSE SECURITIES S&P GSCI ER Euro Upstk 490.34 127527100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/24/2011	09/14/2012	09/14/2012	Closing Sale	255	121,882	477.970000	2,100		3,153		2,100		698			1,053			0010

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1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
CREDIT SUISSE SECURITIES S&P GSCI Euro Up Stk 473.49 128227000 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	12/14/2012	12/14/2012	Closing Sale	124	56,700	457.260000	1,563		1,226		1,563		561			(337)			0010
CREDIT SUISSE SECURITIES S&P GSCI Euro Up Stk 490.04 128225000 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	11/28/2012	11/28/2012	Expiration	45	21,360	474.660000	510				510		204			(510)			0010
CREDIT SUISSE SECURITIES S&P GSCI Euro Up Stk 498.08 128226200 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/15/2011	12/07/2012	12/07/2012	Expiration	109	52,429	481.000000	1,278				1,278		497			(1,278)			0010
CREDIT SUISSE SECURITIES S&p 500 Euro Up Stk 1290.36 128337200 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	12/29/2011	12/21/2012	12/21/2012	Closing Sale	92	114,448	1244	2,508		4,285		2,508		203			1,777			0010
GOLDMAN SACHS S&P GSCI ER Asian Up Stk 508.0 126980400 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/08/2011	09/07/2012	09/07/2012	Closing Sale	509	251,202	493.520000	4,152				4,152		1,912			(4,152)			0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 488.38 126694500 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	02/01/2012	12/21/2012	02/29/2012	Closing Sale	764	361,143	472.700000		8,310	8,593		8,310					283			0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 500.33 126695300 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	02/01/2012	01/14/2013	02/29/2012	Closing Sale	937	453,930	484.450000		8,592	9,697		8,592					1,106			0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 527.77 126622200 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	05/21/2012	05/21/2012	Expiration	161	81,342	505.230000	1,624				1,624		1,480			(1,624)			0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 529.09 126622600 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	06/21/2012	06/21/2012	Expiration	679	344,396	507.210000	7,054				7,054		6,148			(7,054)			0010
GOLDMAN SACHS S&P GSCI ER Asian UpStk 532.79 126623000 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	07/23/2012	07/23/2012	Expiration	1,111	566,888	510.250000	11,765				11,765		9,950			(11,765)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 488.34 128694900 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	02/01/2012	12/21/2012	02/29/2012	Closing Sale	936	442,719	472.990000		9,133	8,796		9,133					(337)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 500.63 128695700 .020	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	02/01/2012	01/14/2013	02/29/2012	Closing Sale	541	262,212	484.680000		5,148	5,094		5,148					(54)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 508.41 126979200 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	09/08/2011	09/07/2012	09/07/2012	Closing Sale	597	294,631	493.520000	5,342		3,034		5,342		1,969			(2,308)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 527.51 126621400 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	06/21/2012	06/21/2012	Expiration	663	337,845	509.570000	5,877				5,877		2,031			(5,877)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 529.51 126621000 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	05/29/2012	05/29/2012	Expiration	237	120,984	510.480000	2,156				2,156		752			(2,156)			0010
GOLDMAN SACHS S&P GSCI ER Euro UpStk 532.07 126621800 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	Goldman Sachs	08/02/2011	07/23/2012	07/23/2012	Expiration	379	193,495	510.540000	3,836				3,836		1,256			(3,836)			0010
JP MORGAN CHASE S&P 500 12/31/2012 Strike 105 SP500ME20 JPMC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/26/2011	12/31/2012	11/21/2012	Closing Sale	1	2,999,376	105.000000	149,969		168,572		149,969		(353,593)			18,603			0010
JP MORGAN CHASE S&P 500 12/31/2012 Strike 105 SP500ME20 JPMC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	04/26/2011	12/31/2012	12/31/2012	Closing Sale	1	27,000,624	105.000000	1,350,031		2,269,590		1,350,031					919,558			0010
JP MORGAN CHASE S&P 500 Asian UpStk 1238.18 126980800 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/08/2011	09/07/2012	09/07/2012	Closing Sale	303	363,297	1199	6,388		11,983		6,388		(1,536)			5,594			0010
JP MORGAN CHASE S&P 500 Asian UpStk 497.14 127071300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/19/2011	09/14/2012	09/14/2012	Expiration	504	243,004	482.150000	3,960				3,960		1,258			(3,960)			0010
JP MORGAN CHASE S&P 500 Asian UpStk 527.83 127068500 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/19/2011	07/30/2012	07/30/2012	Expiration	257	131,219	510.580000	1,292				1,292		816			(1,292)			0010
JP MORGAN CHASE S&P 500 Euro UpStk 1237.20 126981200 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/08/2011	09/07/2012	09/07/2012	Closing Sale	363	435,237	1199	7,786		14,024		7,786		(939)			6,238			0010
JP MORGAN CHASE S&P 500 Euro UpStk 497.89 127071700 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/19/2011	09/14/2012	09/14/2012	Closing Sale	420	202,503	482.150000	3,553		6,610		3,553		774			3,057			0010
JP MORGAN CHASE S&P 500 Euro UpStk 532.36 127072100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/19/2011	07/23/2012	07/23/2012	Expiration	139	71,047	511.130000	994				994		111			(994)			0010
JP MORGAN CHASE S&P GSCI ER Asian Up Stk 489.5 128026500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/21/2012	11/21/2012	Closing Sale	361	170,583	472.530000	3,415		2,319		3,415		521			(1,096)			0010
JP MORGAN CHASE S&P GSCI ER Asian Up Stk477.62 128022900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	10/21/2012	10/21/2012	Closing Sale	76	35,328	464.840000	626		968		626		84			342			0010
JP MORGAN CHASE S&P GSCI ER Asian Up Stk492.46 128026900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/28/2012	11/28/2012	Closing Sale	307	145,721	474.660000	2,956		1,246		2,956		489			(1,710)			0010
JP MORGAN CHASE S&P GSCI ER Asian Up Stk493.16 128025300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	10/28/2012	10/28/2012	Expiration	153	73,591	480.990000	1,001				1,001		1,000			(1,001)			0010
JP MORGAN CHASE S&P GSCI ER Asian Up Stk504.76 128026100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/14/2012	11/14/2012	Expiration	256	124,580	486.640000	2,202				2,202		579			(2,202)			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 456.25 127227600 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	09/28/2012	09/28/2012	Closing Sale	740	328,886	444.440000	5,665		8,734		5,665		(472)			3,069			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 477.44 127226400 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	08/07/2012	08/07/2012	Closing Sale	241	109,939	456.180000	2,501		5,132		2,501		(680)			2,631			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 481.21 130804500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	08/21/2012	08/21/2012	Closing Sale	116	54,332	468.380000		990	900		990					(90)			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 482.67 127227200 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	09/21/2012	09/21/2012	Closing Sale	321	150,937	470.210000	2,105		2,398		2,105		111			293			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 499.85 127226800 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	08/12/2012	08/12/2012	Expiration	602	289,454	480.820000	4,399				4,399		635			(4,399)			0010
JP MORGAN CHASE S&P GSCI ER Asian UpStk 503.00 128025700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/07/2012	11/07/2012	Expiration	494	240,336	486.510000	3,926				3,926		970			(3,926)			0010
JP MORGAN CHASE S&P GSCI ER Asian Upstk 484.42 129008100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	12/21/2012	12/21/2012	Closing Sale	1,076	503,912	468.320000		13,962	11,200		13,962					(2,762)			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 488.60 128022500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/28/2012	11/28/2012	Expiration	125	59,333	474.660000	1,073				1,073		235			(1,073)			0010

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JP MORGAN CHASE S&P GSCI ER Euro Up Stk 488.80 128022100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/21/2012	11/21/2012	Closing Sale	169	79,858	472.530000	1,657		294		1,657		310			(1,363)			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 493.06 128020500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	10/28/2012	10/28/2012	Expiration	36	17,316	480.990000	271				271		80			(271)			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 497.20 127225200 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	08/21/2012	08/21/2012	Closing Sale	368	176,235	478.900000	3,595		6,740		3,595		658			3,146			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 500.70 128020900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/07/2012	11/07/2012	Expiration	137	66,652	486.510000	1,129				1,129		324			(1,129)			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 502.71 128021700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/14/2012	11/14/2012	Expiration	152	73,969	486.640000	1,371				1,371		370			(1,371)			0010
JP MORGAN CHASE S&P GSCI ER Euro Up Stk 503.78 128021300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	11/29/2011	11/07/2012	11/07/2012	Expiration	51	24,812	486.510000	489				489		127			(489)			0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 457.40 127226900 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	09/28/2012	09/28/2012	Closing Sale	268	119,110	444.440000	2,512		3,478		2,512		387			966			0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 484.26 127225600 SPGC	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	09/29/2011	09/21/2012	09/21/2012	Closing Sale	190	89,340	470.210000	1,688		2,676		1,688		303			989			0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 485.89 129008500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	02/24/2012	12/21/2012	12/21/2012	Expiration	1,127	530,130	470.390000		13,507			13,507					(13,507)			0010
JP MORGAN CHASE S&P GSCI ER Euro UpStk 499.51 130804000 .051	Equity Indexed Annuity	Exh 5	Equity/Index	JP Morgan Chase	05/15/2012	08/21/2012	08/21/2012	Closing Sale	99	48,011	484.960000		527	1,272		527					745			0010
MORGAN STANLEY S&P 500 Asia UpStk 1362.05 127072900 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/19/2011	07/28/2012	07/28/2012	Expiration	107	140,812	1316	995				995		539			(995)			0010
MORGAN STANLEY S&P 500 Asian Up Stk 1237.45 128144900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	11/21/2012	11/21/2012	Closing Sale	225	268,425	1193	6,075		9,990		6,075		(393)			3,916			0010
MORGAN STANLEY S&P 500 Asian Up Stk 1237.87 128145700 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	11/28/2012	11/28/2012	Closing Sale	406	484,358	1193	11,172		18,379		11,172		(670)			7,206			0010
MORGAN STANLEY S&P 500 Asian Up Stk 1306.30 128146500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	12/07/2012	12/07/2012	Closing Sale	242	305,162	1261	5,193		10,949		5,193		(54)			5,756			0010
MORGAN STANLEY S&P 500 Asian UpStk 1,400.47 126614500 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	05/21/2012	05/21/2012	Expiration	68	90,916	1337	1,089				1,089		1,080			(1,089)			0010
MORGAN STANLEY S&P 500 Asian UpStk 1226.4 127072500 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/19/2011	09/14/2012	09/14/2012	Closing Sale	253	300,817	1189	5,325		9,539		5,325		(1,091)			4,214			0010
MORGAN STANLEY S&P 500 Asian UpStk 1252.2 126881300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/30/2011	08/28/2012	08/28/2012	Closing Sale	375	452,625	1207	9,356		16,813		9,356		(444)			7,457			0010
MORGAN STANLEY S&P 500 Asian UpStk 1347.96 126614900 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	06/21/2012	06/21/2012	Expiration	338	436,358	1291	8,528				8,528		6,978			(8,528)			0010
MORGAN STANLEY S&P 500 Asian UpStk 1391.36 126615300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	07/23/2012	07/23/2012	Expiration	259	344,211	1329	5,225				5,225		4,728			(5,225)			0010
MORGAN STANLEY S&P 500 Asian UpStk1172.02 126881700 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/30/2011	08/21/2012	08/21/2012	Closing Sale	367	411,774	1122	13,321		18,539		13,321		(2,057)			5,218			0010
MORGAN STANLEY S&P 500 Euro Up Stk 1235.15 128146100 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	11/28/2012	11/28/2012	Closing Sale	111	132,423	1193	2,811		4,718		2,811		(90)			1,907			0010
MORGAN STANLEY S&P 500 Euro Up Stk 1237.65 128145300 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	11/21/2012	11/21/2012	Closing Sale	450	536,850	1193	11,946		20,099		11,946		(400)			8,153			0010
MORGAN STANLEY S&P 500 Euro Up Stk 1300.01 128144500 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	11/14/2012	11/14/2012	Closing Sale	60	75,180	1253	1,467		2,820		1,467		(35)			1,353			0010
MORGAN STANLEY S&P 500 Euro Up Stk 1308.30 128146900 .OP1	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	12/08/2011	12/07/2012	12/07/2012	Closing Sale	323	407,303	1261	7,786		15,290		7,786		(154)			7,504			0010
MORGAN STANLEY S&P 500 Euro UpStk 1171.03 126880500 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/30/2011	08/22/2012	08/22/2012	Closing Sale	268	300,964	1123	8,573		12,865		8,573		(685)			4,292			0010
MORGAN STANLEY S&P 500 Euro UpStk 1228.9 127073300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/19/2011	09/14/2012	09/14/2012	Closing Sale	177	210,453	1189	4,022		7,150		4,022		(530)			3,129			0010
MORGAN STANLEY S&P 500 Euro UpStk 1244.09 126880100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/30/2011	08/28/2012	08/28/2012	Closing Sale	427	516,670	1210	8,379		14,532		8,379		(563)			6,153			0010
MORGAN STANLEY S&P 500 Euro UpStk 1341.37 126613700 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	06/21/2012	06/21/2012	Closing Sale	286	368,940	1290	7,417		10,010		7,417		948			2,592			0010
MORGAN STANLEY S&P 500 Euro UpStk 1387.05 126613300 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	05/29/2012	05/29/2012	Expiration	120	160,200	1335	2,622				2,622		661			(2,622)			0010
MORGAN STANLEY S&P 500 Euro UpStk 1387.27 126614100 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/01/2011	07/23/2012	07/23/2012	Closing Sale	306	408,204	1334	7,009		4,944		7,009		1,231			(2,065)			0010
MORGAN STANLEY S&P 500 Euro UpStk 1388.58 127073700 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	09/19/2011	07/21/2012	07/23/2012	Closing Sale	50	66,850	1337	820		670		820		(84)			(150)			0010
MORGAN STANLEY S&P 500 Euro UpStk1256.17 126880900 .SPX	Equity Indexed Annuity	Exh 5	Equity/Index	Morgan Stanley	08/30/2011	08/14/2012	08/14/2012	Closing Sale	148	178,192	1204	4,297		7,660		4,297		(395)			3,363			0010
CREDIT SUISSE SECURITIES S&P 500 Euro UpStk 1473.59 134103500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	Credit Suisse	10/31/2012	10/28/2013	11/14/2012	Closing Sale	1,910	2,696,920	1412		59,611	46,405		59,608					(13,203)			0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												1,943,448	126,997	3,125,863		2,070,442	XXX	(310,016)			1,055,421			XXX
0149999. Subtotal - Purchased Options - Hedging Other												1,943,448	126,997	3,125,863		2,070,442	XXX	(310,016)			1,055,421			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												1,943,448	126,997	3,125,863		2,070,442	XXX	(310,016)			1,055,421			XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX

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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)
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												1,943,448	126,997	3,125,863		2,070,442	XXX	(310,016)			1,055,421			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
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	02/22/2012	02/27/2012	02/27/2012	Sale		5,228	0.999967			(1)							(1)			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	03/21/2012	03/26/2012	03/26/2012	Sale		481,917	0.992025			279							279			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	03/27/2012	03/28/2012	03/28/2012	Sale		3,395,410	0.993400			(10,733)							(10,733)			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	06/26/2012	06/28/2012	06/28/2012	Sale		3,290,886	1.024952			(28,008)							(28,008)			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	09/25/2012	09/27/2012	09/27/2012	Sale		4,193,943	0.980700			(14,277)							(14,277)			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	12/17/2012	12/20/2012	12/20/2012	Sale		4,296,617	0.984030													0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/12/2012	01/17/2012	01/17/2012	Sale		358,510	0.780153			(2,266)							(2,266)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	01/25/2012	01/27/2012	01/27/2012	Sale		4,734,620	0.763102			9,972							9,972			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	03/28/2012	04/27/2012	04/27/2012	Sale		1,637,869	0.752197			(4,298)							(4,298)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	04/24/2012	04/27/2012	04/27/2012	Sale		2,953,465	0.758093			15,337							15,337			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS CAPIT	04/30/2012	05/02/2012	05/02/2012	Sale		578,219	0.755459			(3,712)							(3,712)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY	05/25/2012	05/31/2012	05/31/2012	Sale		2,807,272	0.797572			(38,860)							(38,860)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/28/2012	08/29/2012	08/29/2012	Sale		2,812,609	0.796058			(7,702)							(7,702)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/05/2012	11/06/2012	11/06/2012	Sale		11,643,450	0.781555			5,915							5,915			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/06/2012	11/08/2012	11/08/2012	Sale		1,382,455	0.780336			(9,493)							(9,493)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	11/20/2012	11/28/2012	11/28/2012	Sale		3,335,634	0.780062			23,418							23,418			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/06/2012	11/29/2012	11/29/2012	Sale		13,032,908	0.781006			177,620							177,620			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/05/2012	12/07/2012	12/07/2012	Sale		5,935,436	0.763983			(73,143)							(73,143)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	12/07/2012	12/11/2012	12/11/2012	Sale		5,859,483	0.772965			27,990							27,990			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/20/2012	08/23/2012	08/23/2012	Sale		180,701	0.636866			2,136							2,136			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/21/2012	08/24/2012	08/24/2012	Sale		127,441	0.633597			255							255			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/22/2012	08/28/2012	08/28/2012	Sale		234,588	0.633160			530							530			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/23/2012	08/29/2012	08/29/2012	Sale		198,329	0.630201			(493)							(493)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/24/2012	08/30/2012	08/30/2012	Sale		132,217	0.631795			(129)							(129)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	10/26/2012	10/31/2012	10/31/2012	Sale		337,055	0.621275			305							305			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/05/2012	11/06/2012	11/06/2012	Sale		12,801,080	0.624947			(15,880)							(15,880)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/06/2012	11/08/2012	11/08/2012	Sale		11,989,245	0.625561			1,380							1,380			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/07/2012	11/08/2012	11/08/2012	Sale		697,340	0.624724			(1,593)							(1,593)			0030

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Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/07/2012	11/09/2012	11/09/2012	Sale		21,586,295	0.624727			(131,484)							(131,484)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/09/2012	11/09/2012	11/09/2012	Sale		7,881,270	0.626906			(20,677)							(20,677)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/12/2012	11/13/2012	11/13/2012	Sale		4,566,949	0.629593			2,220							2,220			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/19/2012	11/26/2012	11/26/2012	Sale		4,575,552	0.628409			31,859							31,859			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/16/2012	11/29/2012	11/29/2012	Sale		11,091,500	0.631114			81,942							81,942			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/13/2012	11/29/2012	11/29/2012	Sale		12,473,846	0.629317			91,892							91,892			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/09/2012	11/29/2012	11/29/2012	Sale		11,342,818	0.628592			83,464							83,464			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/19/2012	11/29/2012	11/29/2012	Sale		12,014,315	0.628417			88,381							88,381			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/23/2012	11/29/2012	11/29/2012	Sale		310,959	0.627564			2,284							2,284			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/08/2012	11/29/2012	11/29/2012	Sale		11,785,639	0.626186			86,391							86,391			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/07/2012	11/29/2012	11/29/2012	Sale		11,989,868	0.625528			87,795							87,795			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/26/2012	11/29/2012	11/29/2012	Sale		320,579	0.623872			2,341							2,341			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/05/2012	12/07/2012	12/07/2012	Sale		8,418,130	0.620817			(45,624)							(45,624)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/16/2012	11/20/2012	11/20/2012	Sale		16,572,654	0.630144			47,099							47,099			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/06/2012	12/10/2012	12/10/2012	Sale		9,234,590	0.621446			(9,756)							(9,756)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/05/2012	12/07/2012	12/07/2012	Sale		9,321,865	0.620817			(50,522)							(50,522)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/11/2012	12/13/2012	12/13/2012	Sale		9,987,112	0.621589			29,612							29,612			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	12/13/2012	12/17/2012	12/17/2012	Sale		5,892,790	0.619475			20,369							20,369			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	12/13/2012	12/17/2012	12/17/2012	Sale		8,786,904	0.619475			30,373							30,373			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/19/2012	12/21/2012	12/21/2012	Sale		4,051,971	0.614477			(23,031)							(23,031)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	12/19/2012	12/21/2012	12/21/2012	Sale		502,533	0.613580			(3,586)							(3,586)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/17/2012	01/17/2012	01/17/2012	Sale		4,592	1.021781			(34)							(34)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/17/2012	01/17/2012	01/17/2012	Sale		14,659	1.021781			(110)							(110)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/17/2012	01/17/2012	01/17/2012	Sale		1,983	1.021781			(15)							(15)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	01/26/2012	01/31/2012	01/31/2012	Sale		1,568,038	1.002020			1,298							1,298			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	02/15/2012	02/15/2012	02/15/2012	Sale		2,031	0.998025			(1)							(1)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	02/15/2012	02/15/2012	02/15/2012	Sale		4,701	0.998024			(2)							(2)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	02/15/2012	02/15/2012	02/15/2012	Sale		9,619	0.998023			(5)							(5)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY	03/20/2012	03/23/2012	03/23/2012	Sale		1,550,418	0.992122			9,518							9,518			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	12/23/2011	03/28/2012	03/28/2012	Sale		3,300,340	1.022016			(84,337)				12,206			(84,337)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	03/15/2012	03/15/2012	03/15/2012	Sale		2,037	0.994724			(4)							(4)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	03/15/2012	03/15/2012	03/15/2012	Sale		6,959	0.994724			(13)							(13)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	03/15/2012	03/15/2012	03/15/2012	Sale		6,755	0.994722			(13)							(13)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	04/16/2012	04/19/2012	04/19/2012	Sale		77,834	1.000125			(555)							(555)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	04/15/2012	04/15/2012	04/15/2012	Sale		8,784	1.001871			(3)							(3)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	04/15/2012	04/15/2012	04/15/2012	Sale		2,023	1.001869			(1)							(1)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY	05/17/2012	05/23/2012	05/23/2012	Sale		252,648	1.019830			2,069							2,069			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	05/21/2012	05/24/2012	05/24/2012	Sale		21,945	1.023250			61							61			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	05/15/2012	05/15/2012	05/15/2012	Sale		8,767	1.003879													0030

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of 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)
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	05/15/2012	05/15/2012	05/15/2012	Sale		1,738	1.003878													0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	06/15/2012	06/15/2012	06/15/2012	Sale		8,119	1.027206			(30)							(30)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	06/15/2012	06/15/2012	06/15/2012	Sale		1,488	1.027205			(5)							(5)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	03/27/2012	06/28/2012	06/28/2012	Sale		3,388,588	0.995400			125,710							125,710			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	07/16/2012	07/16/2012	07/16/2012	Sale		1,501	1.018326			(4)							(4)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	07/16/2012	07/16/2012	07/16/2012	Sale		8,190	1.018325			(20)							(20)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/16/2012	08/21/2012	08/21/2012	Sale		169,673	0.986800			(232)							(232)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/15/2012	08/15/2012	08/15/2012	Sale		1,534	0.996160			(10)							(10)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/15/2012	08/15/2012	08/15/2012	Sale		8,372	0.996160			(55)							(55)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	09/17/2012	09/17/2012	09/17/2012	Sale		8,480	0.974294			(22)							(22)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	09/14/2012	09/14/2012	09/14/2012	Sale		1,577	0.968838			(1)							(1)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	06/26/2012	09/27/2012	09/27/2012	Sale		4,004,904	1.026991			(174,762)							(174,762)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	10/15/2012	10/15/2012	10/15/2012	Sale		8,401	0.983423			(25)							(25)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	10/15/2012	10/15/2012	10/15/2012	Sale		1,554	0.983422			(5)							(5)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/15/2012	11/15/2012	11/15/2012	Sale		1,519	1.005792			(5)							(5)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/15/2012	11/15/2012	11/15/2012	Sale		8,214	1.005789			(25)							(25)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	09/25/2012	12/20/2012	12/20/2012	Sale		4,303,176	0.982530													0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	12/14/2012	12/14/2012	12/14/2012	Sale		1,549	0.986386													0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	12/17/2012	12/17/2012	12/17/2012	Sale		8,348	0.989740			(45)							(45)			0030
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	12/28/2012	12/28/2012	12/28/2012	Sale		6,728	0.997631			(13)							(13)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/04/2012	01/06/2012	01/06/2012	Sale		386,209	0.772201			7,038							7,038			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	01/09/2012	01/11/2012	01/11/2012	Sale		457,796	0.784991			1,887							1,887			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STANDARD CHARTERED	10/26/2011	01/27/2012	01/27/2012	Sale		5,020,336	0.719673			275,744				(330,120)			275,744			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	03/05/2012	03/07/2012	03/07/2012	Sale		753,591	0.756773			5,332							5,332			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	03/06/2012	03/08/2012	03/08/2012	Sale		1,109,579	0.762143			(12,862)							(12,862)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	01/25/2012	04/27/2012	04/27/2012	Sale		4,549,891	0.762875			(52,482)							(52,482)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS	05/08/2012	05/10/2012	05/10/2012	Sale		338,213	0.768640			1,300							1,300			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	04/24/2012	05/31/2012	05/31/2012	Sale		2,953,774	0.758013			185,362							185,362			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	06/29/2012	06/29/2012	06/29/2012	Sale		82,555	0.797497			(996)							(996)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	08/09/2012	08/13/2012	08/13/2012	Sale		168,530	0.814200			(954)							(954)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY	05/25/2012	08/29/2012	08/29/2012	Sale		2,809,023	0.797074			4,115							4,115			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	09/24/2012	09/26/2012	09/26/2012	Sale		255,102	0.773216			1,834							1,834			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/05/2012	11/29/2012	11/29/2012	Sale		11,645,771	0.781400			(162,761)							(162,761)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/06/2012	11/29/2012	11/29/2012	Sale		1,382,702	0.780196			(19,295)							(19,295)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/12/2012	11/26/2012	11/26/2012	Sale		4,566,705	0.629627			(40,706)							(40,706)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/16/2012	11/29/2012	11/29/2012	Sale		16,572,038	0.630167			(77,136)							(77,136)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/09/2012	11/29/2012	11/29/2012	Sale		7,880,598	0.626960			(36,494)							(36,494)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/06/2012	11/29/2012	11/29/2012	Sale		11,988,375	0.625606			(55,397)							(55,397)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/05/2012	11/29/2012	11/29/2012	Sale		12,800,000	0.625000			(59,091)							(59,091)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/07/2012	11/29/2012	11/29/2012	Sale		21,584,771	0.624771			(99,608)							(99,608)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JP MORGAN CHASE	11/07/2012	11/29/2012	11/29/2012	Sale		697,287	0.624771			(3,218)							(3,218)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	STATE STREET CORP	11/09/2012	11/09/2012	11/09/2012	Sale		4,017	0.629898			(9)							(9)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE SECUR	08/28/2012	11/28/2012	11/28/2012	Sale		3,272,148	0.795196			(86,904)							(86,904)			0030
1229999. Subtotal - Forwards - Hedging Other														108,897			XXX	(317,914)			108,897			XXX
1269999. Subtotal - Forwards														108,897			XXX	(317,914)			108,897			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other												1,943,448	126,997	3,234,760		2,070,442	XXX	(627,930)			1,164,318			XXX
1419999. Subtotal - Replication																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or 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)
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												1,943,448	126,997	3,234,760		2,070,442	XXX	(627,930)			1,164,318			XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index.
0020	Convert USD to foreign currency in order to purchase foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures																			XXX
ESH3	(3)	(150)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index...	03/15/2013	CME	12/31/2012	1,415.5000	1,420.0000	(690)		(690)	(690)			10,500	0010
1349999. Subtotal - Short Futures - Hedging Other												(690)		(690)	(690)			10,500	XXX
1389999. Subtotal - Short Futures												(690)		(690)	(690)			10,500	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												(690)		(690)	(690)			10,500	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(690)		(690)	(690)			10,500	XXX

Broker Name	Net Cash Deposits
Citigroup Global Markets	104,186
Total Net Cash Deposits	104,186

(a)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
ESZ2	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	11/23/2012	1,399.2500	11/26/2012	1,397.2500	Closing Sale		(500)			0010
ESZ2	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	11/21/2012	1,387.5000	11/26/2012	1,397.2500	Closing Sale		2,438			0010
ESZ2	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	11/21/2012	1,385.7500	11/29/2012	1,412.0000	Closing Sale		5,250			0010
ESH3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/12/2012	1,432.5000	12/13/2012	1,412.2500	Closing Sale		(8,100)			0010
ESH3	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/07/2012	1,407.7500	12/13/2012	1,412.2500	Closing Sale		1,350			0010
ESH3	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/10/2012	1,412.2500	12/13/2012	1,412.2500	Closing Sale					0010
ESH3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/14/2012	1,407.5000	12/17/2012	1,422.2500	Closing Sale		2,213			0010
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/18/2012	1,442.5000	12/19/2012	1,432.2500	Closing Sale		(513)			0010
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/18/2012	1,439.5000	12/19/2012	1,432.2500	Closing Sale		(363)			0010
ESH3	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/18/2012	1,442.5000	12/31/2012	1,404.0000	Closing Sale		(1,925)			0010
ESH3	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/24/2012	1,422.2500	12/31/2012	1,404.0000	Closing Sale		(1,825)			0010
ESH3	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/24/2012	1,422.2500	12/31/2012	1,411.7500	Closing Sale		(1,575)			0010
GIX2	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	EXH 5	Equity/Index	11/16/2012	CME	10/16/2012	663.2500	11/05/2012	626.5500	Closing Sale		(9,175)			0010
1289999. Subtotal - Long Futures - Hedging Other															(12,725)			XXX
1329999. Subtotal - Long Futures															(12,725)			XXX
ESZ2	(15)	(750)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	11/08/2012	1,378.5000	11/21/2012	1,385.7500	Closing Purchase		(5,438)			0010
ESH3	(7)	(350)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	03/15/2013	CME	12/17/2012	1,422.2500	12/18/2012	1,439.5000	Closing Purchase		(6,038)			0010
ESU2	(5)	(250)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/21/2012	CME	08/01/2012	1,376.2500	09/10/2012	1,438.2000	Closing Purchase		(15,487)			0010
ESU2	(6)	(300)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	09/21/2012	CME	08/22/2012	1,407.0000	09/10/2012	1,438.2000	Closing Purchase		(9,360)			0010
ESZ2	(3)	(150)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	09/10/2012	1,428.2500	11/21/2012	1,385.7500	Closing Purchase		6,375			0010
ESZ2	(11)	(550)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	09/10/2012	1,431.2000	11/21/2012	1,385.7500	Closing Purchase		24,998			0010
ESZ2	(2)	(100)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	10/16/2012	1,449.0000	11/21/2012	1,385.7500	Closing Purchase		6,325			0010
ESZ2	(2)	(100)	S&P 500 E-MINI FUTURES	Equity Index Annuity	EXH 5	Equity/Index	12/21/2012	CME	11/29/2012	1,412.0000	12/07/2012	1,414.0000	Closing Purchase		(200)			0010
1349999. Subtotal - Short Futures - Hedging Other															1,175			XXX
1389999. Subtotal - Short Futures															1,175			XXX
1399999. Subtotal - Hedging Effective																		XXX
1409999. Subtotal - Hedging Other															(11,550)			XXX
1419999. Subtotal - Replication																		XXX
1429999. Subtotal - Income Generation																		XXX
1439999. Subtotal - Other																		XXX
1449999 - Totals															(11,550)			XXX

NONE

	Broker Name	Net Cash Deposits
Total Net Cash Deposits		

(a)

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

SCHEDULE DB - PART 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		104,186		104,186	104,186		104,186	10,500	10,500
CREDIT SUISSE SECURI	Y	Y	1,550,000	4,069,487	(1,454,103)	1,065,384	4,069,487	(2,790,619)		862,415	862,415
GOLDMAN SACHS	Y	Y	3,010,000	162,958	(93,135)		2,966,062	(93,135)		354,864	
JP MORGAN CHASE	Y	Y	7,100,000	882,970	(808,603)		5,627,111	(1,433,726)		1,124,400	
MORGAN STANLEY	Y	Y	2,290,000	382,482	(375,000)		2,591,178	(751,259)		584,823	
0299999. Total NAIC 1 Designation			13,950,000	5,497,897	(2,730,841)	1,065,384	15,253,838	(5,068,739)		2,926,502	862,415
0899999 - Totals			13,950,000	5,602,083	(2,730,841)	1,169,570	15,358,024	(5,068,739)	104,186	2,937,002	872,915

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					(251,489)	XXX
Bank of America	Covina, CA	M				190,860	XXX
JPMorgan	New York, NY					(38,405,486)	XXX
State Street Bank	Kansas City, MO					3,736	XXX
US Bank	Seattle, WA					7,190	XXX
Wells Fargo	Seattle, WA					3,095,556	XXX
UMB Bank	Kansas City, MO					5,000	XXX
Marshall and Illsley	Milwaukee, WI					104	XXX
First Bank	Clayton, MO					35,275	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			(35,319,254)	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			(35,319,254)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(35,319,254)	XXX

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

1. January	(52,175,642)	4. April	(31,885,651)	7. July	(52,880,445)	10. October	(49,411,852)
2. February	(43,364,174)	5. May	(45,917,423)	8. August	(57,853,033)	11. November	(43,973,234)
3. March	(19,795,322)	6. June	(45,181,577)	9. September	(50,684,378)	12. December	(35,319,254)

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	B	Life Insurance			41,166	49,106
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			146,903	184,148
33. New York NY						
34. North Carolina NC	B	Life Insurance			391,742	491,062
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			54,065	72,352
48. Washington WA	B	Life Insurance	4,992,164	6,376,036		
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	4,992,164	6,376,036	633,876	796,668
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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