



ANNUAL STATEMENT

For the Year Ended December 31, 2011

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084	NAIC Company Code..... 63312	Employer's ID Number..... 13-1935920
(Current Period) (Prior Period)		
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... December 29, 1961	Commenced Business..... August 13, 1963	
Statutory Home Office	301 East Fourth Street..... Cincinnati OH 45202	
	(Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	301 East Fourth Street..... Cincinnati OH 45202	513-357-3300-
	(Street and Number) (City or Town, State and Zip Code)	(Area Code) (Telephone Number)
Mail Address	Post Office Box 5420..... Cincinnati OH 45201	
	(Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	301 East Fourth Street..... Cincinnati OH 45202	513-357-3300-
	(Street and Number) (City or Town, State and Zip Code)	(Area Code) (Telephone Number)
Internet Web Site Address	www.gafri.com	
Statutory Statement Contact	Brian Patrick Sponaule	513-412-2931-
	(Name)	(Area Code) (Telephone Number) (Extension)
	bsponaule@gafri.com	513-412-1673-
	(E-Mail Address)	(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Actuary

OTHER

John Paul Gruber	Senior Vice President	Adrienne Susan Kessling	Senior Vice President
Paul Adolph Severt	Vice President	Brian Patrick Sponaule #	Vice President
Bradley Allen Wolfram	Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester	Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

State of..... Ohio
County of..... Hamilton

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.

(Signature)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of February, 2012	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	7,491,851	0.1	7,491,851		7,491,851	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	1,181,709	0.0	1,181,709		1,181,709	0.0
1.22 Issued by U.S. government sponsored agencies.....	6,384,322	0.0	6,384,322		6,384,322	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	12,883,469	0.1	12,883,469		12,883,469	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	97,858,824	0.7	97,858,824		97,858,824	0.7
1.42 Political subdivisions of states, territories & possessions & political subdivisions general obligations.....	165,844,726	1.2	165,844,726		165,844,726	1.2
1.43 Revenue and assessment obligations.....	667,609,866	4.9	667,609,866		667,609,866	4.9
1.44 Industrial development and similar obligations.....	38,481,742	0.3	38,481,742		38,481,742	0.3
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	1,093,328	0.0	1,093,328		1,093,328	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	16,787,328	0.1	16,787,328		16,787,328	0.1
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	85,694,210	0.6	85,694,210		85,694,210	0.6
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.....		0.0			0	0.0
1.523 All other.....	4,366,934,560	32.1	4,366,934,560		4,366,934,560	32.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	5,767,830,526	42.3	5,767,830,526		5,767,830,526	42.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,197,399,708	8.8	1,197,399,708		1,197,399,708	8.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	15,147	0.0	15,147		15,147	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	141,919,147	1.0	141,919,147		141,919,147	1.0
3.4 Other equity securities:						
3.41 Affiliated.....	170,776,054	1.3	167,628,546		167,628,546	1.2
3.42 Unaffiliated.....	25,689,965	0.2	25,689,965		25,689,965	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....	2,406,275	0.0	2,406,275		2,406,275	0.0
4.4 Multifamily residential properties.....	288,705,188	2.1	288,705,188		288,705,188	2.1
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	84,418,419	0.6	84,418,419		84,418,419	0.6
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	144,915,808	1.1	144,915,808		144,915,808	1.1
7. Derivatives.....	65,621,758	0.5	65,621,758		65,621,758	0.5
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	210,511,685	1.5	210,511,685		210,511,685	1.5
11. Other invested assets.....	55,164,039	0.4	55,164,039		55,164,039	0.4
12. Total invested assets.....	13,623,619,654	100.0	13,620,472,146	0	13,620,472,146	100.0

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		83,791,726
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).....	5,404,679	5,404,679
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
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.....		0
7.	Deduct current year's other than temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	4,777,985	
8.2	Totals, Part 3, Column 9.....		4,777,985
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		84,418,419
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		84,418,419

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		277,950,347
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	144,187,500	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	20	144,187,520
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		1,642,561
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		132,668,965
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.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		291,111,463
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		291,111,463
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		291,111,463

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		55,770,074
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	36,703,431	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	29,397,468	66,100,899
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		4,798,165
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(1,376,356)	
5.2	Totals, Part 3, Column 9.....		(1,376,356)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		204,014
7.	Deduct amounts received on disposals, Part 3, Column 16.....		69,516,176
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	625,000	
10.2	Totals, Part 3, Column 11.....	191,579	816,579
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		55,164,040
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		55,164,040

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		10,364,774,572
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,791,138,236
3.	Accrual of discount.....		65,230,251
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(38,189)	
4.2	Part 2, Section 1, Column 15.....	1	
4.3	Part 2, Section 2, Column 13.....	6,115,318	
4.4	Part 4, Column 11.....	74,540	6,151,670
5.	Total gain (loss) on disposals, Part 4, Column 19.....		29,056,680
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,425,570,913
7.	Deduct amortization of premium.....		20,756,328
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14.....	32,735,566	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	2,565,158	
9.4	Part 4, Column 13.....	2,846,963	38,147,687
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		12,771,876,482
11.	Deduct total nonadmitted amounts.....		3,147,508
12.	Statement value at end of current period (Line 10 minus Line 11).....		12,768,728,974

GREAT AMERICAN LIFE INSURANCE COMPANY
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 Governments (Including all obligations guaranteed by governments)	1. United States.....	29,225,797	29,804,304	29,466,020	27,626,416
	2. Canada.....	12,883,469	15,778,288	13,670,879	11,000,000
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	42,109,266	45,582,592	43,136,899	38,626,416
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	97,858,824	110,499,908	97,879,743	97,590,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	165,844,726	185,149,445	165,546,259	167,835,000
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.....	801,430,289	884,396,122	806,646,251	784,731,226
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	10,110,478,218	10,729,656,831	10,237,212,439	10,735,930,555
	9. Canada.....	143,362,654	159,894,417	144,077,799	144,923,000
	10. Other Countries.....	1,072,392,192	1,115,422,891	1,079,674,040	1,095,602,220
	11. Totals.....	11,326,233,064	12,004,974,139	11,460,964,278	11,976,455,775
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	12,433,476,169	13,230,602,206	12,574,173,430	13,065,238,417
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	15,147	15,147	2,469,546	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	15,147	15,147	2,469,546	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	15,147	15,147	2,469,546	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	166,529,581	166,529,581	187,333,714	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	1,079,531	1,079,531	659,636	
	23. Totals.....	167,609,112	167,609,112	187,993,350	
Parent, Subsidiaries and Affiliates	24. Totals.....	170,776,054	170,776,054	248,399,704	
	25. Total Common Stocks.....	338,385,166	338,385,166	436,393,054	
	26. Total Stocks.....	338,400,313	338,400,313	438,862,600	
	27. Total Bonds and Stocks....	12,771,876,482	13,569,002,519	13,013,036,030	

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 Column 6 as a % of Line 9.7	8 Total from Column 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.....	211,129,003	2,947,980	991,501	2,671,581	17,870,790	235,610,855	1.9	191,396,443	1.9	235,610,855	
1.2 Class 2.....						0	0.0		0.0		
1.3 Class 3.....						0	0.0		0.0		
1.4 Class 4.....						0	0.0		0.0		
1.5 Class 5.....						0	0.0		0.0		
1.6 Class 6.....						0	0.0		0.0		
1.7 Totals.....	211,129,003	2,947,980	991,501	2,671,581	17,870,790	235,610,855	1.9	191,396,443	1.9	235,610,855	0
2. All Other Governments											
2.1 Class 1.....		1,046,807		11,836,662		12,883,469	0.1	25,887,872	0.3	12,883,469	
2.2 Class 2.....						0	0.0		0.0		
2.3 Class 3.....						0	0.0		0.0		
2.4 Class 4.....						0	0.0		0.0		
2.5 Class 5.....						0	0.0		0.0		
2.6 Class 6.....						0	0.0		0.0		
2.7 Totals.....	0	1,046,807	0	11,836,662	0	12,883,469	0.1	25,887,872	0.3	12,883,469	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1.....		2,006,679	81,417,882	14,434,263		97,858,824	0.8	92,301,355	0.9	97,858,824	
3.2 Class 2.....						0	0.0		0.0		
3.3 Class 3.....						0	0.0		0.0		
3.4 Class 4.....						0	0.0		0.0		
3.5 Class 5.....						0	0.0		0.0		
3.6 Class 6.....						0	0.0		0.0		
3.7 Totals.....	0	2,006,679	81,417,882	14,434,263	0	97,858,824	0.8	92,301,355	0.9	97,858,824	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1.....		5,129,026	90,525,459	70,190,241		165,844,726	1.3	82,308,169	0.8	165,844,726	
4.2 Class 2.....						0	0.0		0.0		
4.3 Class 3.....						0	0.0		0.0		
4.4 Class 4.....						0	0.0		0.0		
4.5 Class 5.....						0	0.0		0.0		
4.6 Class 6.....						0	0.0		0.0		
4.7 Totals.....	0	5,129,026	90,525,459	70,190,241	0	165,844,726	1.3	82,308,169	0.8	165,844,726	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1.....	1,399,859	37,408,441	382,230,453	292,534,031	49,850,346	763,423,130	6.0	536,557,874	5.2	763,423,130	
5.2 Class 2.....	797,803	9,248,013	14,019,106			24,064,922	0.2	25,356,252	0.2	24,064,922	
5.3 Class 3.....						0	0.0		0.0		
5.4 Class 4.....			12,127,237			12,127,237	0.1	13,152,465	0.1	12,127,237	
5.5 Class 5.....		1,815,000				1,815,000	0.0		0.0	1,815,000	
5.6 Class 6.....						0	0.0	2,000,000	0.0		
5.7 Totals.....	2,197,662	48,471,454	408,376,796	292,534,031	49,850,346	801,430,289	6.3	577,066,591	5.6	801,430,289	0

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

901S

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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1.....	108,342,660	2,083,888,831	4,234,343,553	710,233,110	671,450,968	7,808,259,122	61.8	6,314,583,952	61.3	7,699,835,523	108,423,599
6.2 Class 2.....	80,134,372	1,019,522,035	1,536,462,911	146,023,969	89,547,343	2,871,690,630	22.7	2,459,363,440	23.9	2,814,667,004	57,023,626
6.3 Class 3.....	18,886,012	190,542,055	167,378,691	21,758,122	28,295,679	426,860,559	3.4	334,161,356	3.2	426,860,559	
6.4 Class 4.....	17,401,658	48,900,364	45,763,949	30,188,550	5,353,077	147,607,598	1.2	129,785,732	1.3	138,409,442	9,198,156
6.5 Class 5.....	2,137,500	7,212,231	1,633,531	1,831,937	5,504,609	18,319,808	0.1	41,215,064	0.4	18,319,808	
6.6 Class 6.....	718,236	10,426,629	1,750,000	722,855	3,171,722	16,789,442	0.1	25,021,145	0.2	16,455,854	333,588
6.7 Totals.....	227,620,438	3,360,492,145	5,987,332,635	910,758,543	803,323,398	11,289,527,159	89.3	9,304,130,689	90.3	11,114,548,190	174,978,969
7. Hybrid Securities											
7.1 Class 1.....				1,372,468	2,578,386	3,950,854	0.0	9,222,490	0.1	3,950,854	
7.2 Class 2.....	20,371,923				2,994,927	23,366,850	0.2	22,329,239	0.2	23,366,850	
7.3 Class 3.....	4,085,001		2,000,000			6,085,001	0.0		0.0	6,085,001	
7.4 Class 4.....	3,303,200					3,303,200	0.0	432,500	0.0	3,303,200	
7.5 Class 5.....						0	0.0		0.0		
7.6 Class 6.....						0	0.0		0.0		
7.7 Totals.....	27,760,124	0	2,000,000	1,372,468	5,573,313	36,705,905	0.3	31,984,229	0.3	36,705,905	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1.....						0	0.0		0.0		
8.2 Class 2.....						0	0.0		0.0		
8.3 Class 3.....						0	0.0		0.0		
8.4 Class 4.....						0	0.0		0.0		
8.5 Class 5.....						0	0.0	2,630,354	0.0		
8.6 Class 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	2,630,354	0.0	0	0

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

SI07

	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 Column 6 as a % of Line 9.7	8 Total from Column 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).....320,871,522	2,132,427,764	4,789,508,848	1,103,272,356	741,750,490	9,087,830,980	71.9	XXX.....	XXX.....	8,979,407,381	108,423,599
9.2	Class 2.....	(d).....101,304,098	1,028,770,048	1,550,482,017	146,023,969	92,542,270	2,919,122,402	23.1	XXX.....	XXX.....	2,862,098,776	57,023,626
9.3	Class 3.....	(d).....22,971,013	190,542,055	169,378,691	21,758,122	28,295,679	432,945,560	3.4	XXX.....	XXX.....	432,945,560	0
9.4	Class 4.....	(d).....20,704,858	48,900,364	57,891,186	30,188,550	5,353,077	163,038,035	1.3	XXX.....	XXX.....	153,839,879	9,198,156
9.5	Class 5.....	(d).....2,137,500	9,027,231	1,633,531	1,831,937	5,504,609	(c).....20,134,808	0.2	XXX.....	XXX.....	20,134,808	0
9.6	Class 6.....	(d).....718,236	10,426,629	1,750,000	722,855	3,171,722	(c).....16,789,442	0.1	XXX.....	XXX.....	16,455,854	333,588
9.7	Totals.....	468,707,227	3,420,094,091	6,570,644,273	1,303,797,789	876,617,847	(b).....12,639,861,227	100.0	XXX.....	XXX.....	12,464,882,258	174,978,969
9.8	Line 9.7 as a % of Col. 6.....	3.7	27.1	52.0	10.3	6.9	100.0	XXX.....	XXX.....	XXX.....	98.6	1.4
10.	Total Bonds Prior Year											
10.1	Class 1.....	300,683,074	1,476,435,801	3,556,089,719	1,264,497,012	654,552,549	XXX.....	XXX.....	7,252,258,155	70.4	7,143,442,449	108,815,706
10.2	Class 2.....	100,570,526	817,771,531	1,370,796,071	144,127,688	73,783,115	XXX.....	XXX.....	2,507,048,931	24.3	2,457,278,142	49,770,789
10.3	Class 3.....	14,592,637	153,975,241	139,500,836	20,740,003	5,352,639	XXX.....	XXX.....	334,161,356	3.2	308,980,435	25,180,921
10.4	Class 4.....	8,036,201	73,592,112	39,241,797	5,352,609	17,147,978	XXX.....	XXX.....	143,370,697	1.4	127,696,216	15,674,481
10.5	Class 5.....	12,943,672	23,567,301	5,536,109	279,838	1,518,498	XXX.....	XXX.....	(c).....43,845,418	0.4	29,268,400	14,577,018
10.6	Class 6.....	5,653,630	11,267,177	5,041,351	2,685,150	2,373,837	XXX.....	XXX.....	(c).....27,021,145	0.3	24,221,657	2,799,488
10.7	Totals.....	442,479,740	2,556,609,163	5,116,205,883	1,437,682,300	754,728,616	XXX.....	XXX.....	(b).....10,307,705,702	100.0	10,090,887,299	216,818,403
10.8	Line 10.7 as a % of Col. 8.....	4.3	24.8	49.6	13.9	7.3	XXX.....	XXX.....	100.0	XXX.....	97.9	2.1
11.	Total Publicly Traded Bonds											
11.1	Class 1.....	320,871,522	2,124,352,605	4,775,080,413	1,033,580,851	725,521,990	8,979,407,381	71.0	7,143,442,449	69.3	8,979,407,381	XXX.....
11.2	Class 2.....	92,304,098	1,014,157,062	1,550,482,017	128,238,632	76,916,967	2,862,098,776	22.6	2,457,278,142	23.8	2,862,098,776	XXX.....
11.3	Class 3.....	22,971,013	190,542,055	169,378,691	21,758,122	28,295,679	432,945,560	3.4	308,980,435	3.0	432,945,560	XXX.....
11.4	Class 4.....	13,301,552	47,105,514	57,891,186	30,188,550	5,353,077	153,839,879	1.2	127,696,216	1.2	153,839,879	XXX.....
11.5	Class 5.....	2,137,500	9,027,231	1,633,531	1,831,937	5,504,609	20,134,808	0.2	29,268,400	0.3	20,134,808	XXX.....
11.6	Class 6.....	384,648	10,426,629	1,750,000	722,855	3,171,722	16,455,854	0.1	24,221,657	0.2	16,455,854	XXX.....
11.7	Totals.....	451,970,333	3,395,611,096	6,556,215,838	1,216,320,947	844,764,044	12,464,882,258	98.6	10,090,887,299	97.9	12,464,882,258	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	3.6	27.2	52.6	9.8	6.8	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	3.6	26.9	51.9	9.6	6.7	98.6	XXX.....	XXX.....	XXX.....	98.6	XXX.....
12.	Total Privately Placed Bonds											
12.1	Class 1.....	.....	.....8,075,159	14,428,435	69,691,505	16,228,500	108,423,599	0.9	108,815,706	1.1	XXX.....	108,423,599
12.2	Class 2.....	9,000,000	14,612,986	.....	.....17,785,337	15,625,303	57,023,626	0.5	49,770,789	0.5	XXX.....	57,023,626
12.3	Class 3.....	.....	.....	.....	.....	.....0	0	0.0	25,180,921	0.2	XXX.....	0
12.4	Class 4.....	7,403,306	1,794,850	.....	.....	.....	.....9,198,156	0.1	15,674,481	0.2	XXX.....	9,198,156
12.5	Class 5.....	.....	.....	.....	.....	.....0	0	0.0	14,577,018	0.1	XXX.....	0
12.6	Class 6.....	333,588	.....	.....	.....	.....	.....333,588	0.0	2,799,488	0.0	XXX.....	333,588
12.7	Totals.....	16,736,894	24,482,995	14,428,435	87,476,842	31,853,803	174,978,969	1.4	216,818,403	2.1	XXX.....	174,978,969
12.8	Line 12.7 as a % of Col. 6.....	9.6	14.0	8.2	50.0	18.2	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.1	0.2	0.1	0.7	0.3	1.4	XXX.....	XXX.....	XXX.....	XXX.....	1.4

(a) Includes \$.....10,383,368 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....53,777,084 current year, \$.....34,168,507 prior year of bonds with Z designations and \$.....0 current year, \$.....3,639,347,804 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 \$.....4,476,796 current year, \$.....2,630,354 prior year of bonds with 5* designations and \$.....321,497 current year, \$.....830,595 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 \$.....206,385,058; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	210,888,092	1,997,316	991,501	2,671,581		216,548,490	1.7	170,133,391	1.7	216,548,490	
1.2	Residential Mortgage-Backed Securities.....	9,866				2,121,161	2,131,027	0.0	2,871,430	0.0	2,131,027	
1.3	Commercial Mortgage-Backed Securities.....					15,749,629	15,749,629	0.1	16,675,507	0.2	15,749,629	
1.4	Other Loan-Backed and Structured Securities.....	231,045	950,664				1,181,709	0.0	1,716,115	0.0	1,181,709	
1.5	Totals.....	211,129,003	2,947,980	991,501	2,671,581	17,870,790	235,610,855	1.9	191,396,443	1.9	235,610,855	0
2.	All Other Governments											
2.1	Issuer Obligations.....		1,046,807		11,836,662		12,883,469	0.1	25,887,872	0.3	12,883,469	
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	1,046,807	0	11,836,662	0	12,883,469	0.1	25,887,872	0.3	12,883,469	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		2,006,679	81,417,882	14,434,263		97,858,824	0.8	92,301,355	0.9	97,858,824	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	2,006,679	81,417,882	14,434,263	0	97,858,824	0.8	92,301,355	0.9	97,858,824	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....		5,129,026	90,525,459	70,190,241		165,844,726	1.3	82,308,169	0.8	165,844,726	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	5,129,026	90,525,459	70,190,241	0	165,844,726	1.3	82,308,169	0.8	165,844,726	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	2,197,662	47,565,614	380,407,065	255,089,076	10,925,000	696,184,417	5.5	489,617,745	4.8	696,184,417	
5.2	Residential Mortgage-Backed Securities.....		905,840	14,482,030	37,444,955	38,925,346	91,758,171	0.7	73,022,604	0.7	91,758,171	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....			13,487,701			13,487,701	0.1	14,426,242	0.1	13,487,701	
5.5	Totals.....	2,197,662	48,471,454	408,376,796	292,534,031	49,850,346	801,430,289	6.3	577,066,591	5.6	801,430,289	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	149,118,143	1,934,730,979	3,420,724,746	196,243,556	92,542,321	5,793,359,745	45.8	5,172,800,657	50.2	5,759,627,241	33,732,504
6.2	Residential Mortgage-Backed Securities.....	58,402,113	563,685,351	995,806,376	479,364,972	450,854,342	2,548,113,154	20.2	2,223,149,045	21.6	2,548,113,154	
6.3	Commercial Mortgage-Backed Securities.....	6,806,866	633,397,810	1,021,153,018	5,999,983	149,595,076	1,816,952,753	14.4	1,206,060,294	11.7	1,816,952,753	
6.4	Other Loan-Backed and Structured Securities.....	13,293,316	228,678,005	549,648,495	229,150,032	110,331,659	1,131,101,507	8.9	702,120,692	6.8	989,855,042	141,246,465
6.5	Totals.....	227,620,438	3,360,492,145	5,987,332,635	910,758,543	803,323,398	11,289,527,159	89.3	9,304,130,689	90.3	11,114,548,190	174,978,969
7.	Hybrid Securities											
7.1	Issuer Obligations.....			2,000,000			2,000,000	0.0	2,000,000	0.0	2,000,000	
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....	27,760,124			1,372,468	5,573,313	34,705,905	0.3	29,984,229	0.3	34,705,905	
7.5	Totals.....	27,760,124	0	2,000,000	1,372,468	5,573,313	36,705,905	0.3	31,984,229	0.3	36,705,905	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0	2,630,354	0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	2,630,354	0.0	0	0

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 Column 6 as a % of Line 9.5	8 Total from Column 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.....	362,203,897	1,992,476,421	3,976,066,653	550,465,379	103,467,321	6,984,679,671	55.3	XXX	XXX	6,950,947,167	33,732,504
9.2	Residential Mortgage-Backed Securities.....	58,411,979	564,591,191	1,010,288,406	516,809,927	491,900,849	2,642,002,352	20.9	XXX	XXX	2,642,002,352	0
9.3	Commercial Mortgage-Backed Securities.....	6,806,866	633,397,810	1,021,153,018	5,999,983	165,344,705	1,832,702,382	14.5	XXX	XXX	1,832,702,382	0
9.4	Other Loan-Backed and Structured Securities.....	41,284,485	229,628,669	563,136,196	230,522,500	115,904,972	1,180,476,822	9.3	XXX	XXX	1,039,230,357	141,246,465
9.5	Totals.....	468,707,227	3,420,094,091	6,570,644,273	1,303,797,789	876,617,847	12,639,861,227	100.0	XXX	XXX	12,464,882,258	174,978,969
9.6	Line 9.5 as a % of Col. 6.....	3.7	27.1	52.0	10.3	6.9	100.0	XXX	XXX	XXX	98.6	1.4
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	357,515,128	1,835,559,765	3,139,370,753	606,213,290	99,020,608	XXX	XXX	6,037,679,544	58.6	5,954,642,673	83,036,871
10.2	Residential Mortgage-Backed Securities.....	29,914,146	294,191,192	926,308,304	659,963,821	388,665,615	XXX	XXX	2,299,043,078	22.3	2,299,043,078	
10.3	Commercial Mortgage-Backed Securities.....	16,392,704	239,735,195	828,229,420	5,999,982	132,378,500	XXX	XXX	1,222,735,801	11.9	1,222,735,801	
10.4	Other Loan-Backed and Structured Securities.....	38,657,761	187,123,011	222,297,406	165,505,207	134,663,893	XXX	XXX	748,247,278	7.3	614,465,746	133,781,532
10.5	Totals.....	442,479,740	2,556,609,163	5,116,205,883	1,437,682,300	754,728,616	XXX	XXX	10,307,705,702	100.0	10,090,887,299	216,818,403
10.6	Line 10.5 as a % of Col. 8.....	4.3	24.8	49.6	13.9	7.3	XXX	XXX	100.0	XXX	97.9	2.1
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	345,467,003	1,982,606,412	3,976,066,653	543,339,778	103,467,321	6,950,947,167	55.0	5,954,642,673	57.8	6,950,947,167	XXX
11.2	Residential Mortgage-Backed Securities.....	58,411,979	564,591,191	1,010,288,406	516,809,927	491,900,849	2,642,002,352	20.9	2,299,043,078	22.3	2,642,002,352	XXX
11.3	Commercial Mortgage-Backed Securities.....	6,806,866	633,397,810	1,021,153,018	5,999,983	165,344,705	1,832,702,382	14.5	1,222,735,801	11.9	1,832,702,382	XXX
11.4	Other Loan-Backed and Structured Securities.....	41,284,485	215,015,683	548,707,761	150,171,259	84,051,169	1,039,230,357	8.2	614,465,746	6.0	1,039,230,357	XXX
11.5	Totals.....	451,970,333	3,395,611,096	6,556,215,838	1,216,320,947	844,764,044	12,464,882,258	98.6	10,090,887,299	97.9	12,464,882,258	XXX
11.6	Line 11.5 as a % of Col. 6.....	3.6	27.2	52.6	9.8	6.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	3.6	26.9	51.9	9.6	6.7	98.6	XXX	XXX	XXX	98.6	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	16,736,894	9,870,009		7,125,601		33,732,504	0.3	83,036,871	0.8	XXX	33,732,504
12.2	Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3	Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4	Other Loan-Backed and Structured Securities.....		14,612,986	14,428,435	80,351,241	31,853,803	141,246,465	1.1	133,781,532	1.3	XXX	141,246,465
12.5	Totals.....	16,736,894	24,482,995	14,428,435	87,476,842	31,853,803	174,978,969	1.4	216,818,403	2.1	XXX	174,978,969
12.6	Line 12.5 as a % of Col. 6.....	9.6	14.0	8.2	50.0	18.2	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	0.2	0.1	0.7	0.3	1.4	XXX	XXX	XXX	XXX	1.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	159,953,378	159,953,378			
2. Cost of short-term investments acquired.....	2,497,709,088	2,497,709,088			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	2,451,277,408	2,451,277,408			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other than temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	206,385,058	206,385,058	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	206,385,058	206,385,058	0	0	0

\$110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year.....		87,797,370
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	85,507,323	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		85,507,323
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(8,174,717)	
3.2	Section 2, Column 19.....	(40,039,093)	(48,213,810)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
6.	Amortization:		
6.1	Section 1, Column 19.....	(33,091,467)	
6.2	Section 2, Column 21.....	(26,377,658)	(59,469,125)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		65,621,758
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		65,621,758

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
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.....	0	
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....		
3.24	Section 1, Column 16, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....		
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).....	0	
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
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).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

Sch. DB-Pt. C-Sn. 1
NONE

Sch. DB-Pt. C-Sn. 2
NONE

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14.....	65,621,758	
2.	Part B, Section 1, Column 14.....		
3.	Subtotal (Line 1 plus Line 2).....		65,621,758
4.	Part D, Column 5.....	65,621,758	
5.	Part D, Column 6.....		
6.	Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	65,621,758	
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		65,621,758
10.	Part D, Column 8.....	65,621,758	
11.	Part D, Column 9.....		
12.	Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....		
14.	Part B, Section 1, Column 19.....		
15.	Part D, Column 11.....		
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E- VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	0		
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	0		
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other than temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

(a) Indicate the category of such investments, 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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Building.....		Chatham.....	MA.....	11/08/1993	11/26/2011	467,724	.....	.....467,724	1,010,000	.....	.....	.....	.....0	.....	.....	.....
Building, Land, and Improvements.....		Chatham.....	MA.....	11/08/1993	11/26/2011	625,000	.....	.....525,180	980,000	.....	.....	.....	.....0	.....	.....	.....
Land.....		Mount Dora.....	FL.....	06/01/1998	01/31/2011	1,424,593	.....	.....1,424,593	3,400,000	.....	.....	.....	.....0	.....	.....	.....10,314
Building, Land, and Improvements.....		Georgetown.....	MD.....	07/30/1999	11/01/2011	9,662,172	.....	.....4,823,148	10,500,000	417,938	.....	.....	.....(417,938)	.....	.....2,647,172	1,862,176
Building, Land, and Improvements.....		Charleston.....	SC.....	05/01/2002	07/20/2010	17,618,241	.....	.....9,180,382	21,500,000	1,315,014	.....	.....	.....(1,315,014)	.....	.....5,050,549	3,513,458
Building, Land, and Improvements.....		Stevensville.....	MD.....	05/22/2002	01/01/2011	24,958,558	.....	.....21,982,577	20,800,000	743,102	.....	.....	.....(743,102)	.....	.....2,550,965	2,039,259
Building, Land, and Improvements.....		Palm Beach.....	FL.....	07/06/2004	02/14/2011	35,088,257	.....	.....25,476,431	30,350,000	1,103,603	.....	.....	.....(1,103,603)	.....	.....11,254,048	8,851,718
Building, Land, and Improvements.....		Whitefield.....	NH.....	06/01/2005	01/01/2011	16,031,306	.....	.....10,931,229	10,561,850	940,541	.....	.....	.....(940,541)	.....	.....5,635,949	5,636,627
Building, Land, and Improvements.....		Florida City.....	FL.....	09/24/2009	10/1/2011..	7,628,487	.....	.....7,314,178	17,194,400	148,060	.....	.....	.....(148,060)	.....	.....779,962	308,636
Land.....		Mason.....	OH.....	12/21/1989	09/17/2009	.....	.....	.....	.....2,396,000	.....	.....	.....	.....0	.....	.....	.....27,628
Building, Land, and Improvements.....		Miramar.....	FL.....	12/28/2010	05/28/2009	2,411,916	.....	.....2,292,978	4,745,000	109,727	.....	.....	.....(109,727)	.....	.....414,339	330,707
0499999. Total - Properties Held for the Production of Income.....						115,916,254	0	84,418,419	123,437,250	4,777,985	0	0	(4,777,985)	0	28,332,984	22,580,523
0699999. Totals.....						115,916,254	0	84,418,419	123,437,250	4,777,985	0	0	(4,777,985)	0	28,332,984	22,580,523

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements.....	Georgetown.....	MD.....	07/30/1999	Skipjack Cove Resort.....	.....	.....	.....	.....40,106
Building, Land, and Improvements.....	Palm Beach.....	FL.....	07/16/2004	Sailfish Marina Resort.....	.....	.....	.....	.....132,937
Building, Land, and Improvements.....	Charleston.....	SC.....	05/01/2002	Charleston Harbor Resort and Marina.....	.....	.....	.....	.....597,878
Building, Land, and Improvements.....	Stevensville.....	MD.....	05/22/2002	Bay Bridge Marina.....	.....	.....	.....	.....4,494,815
Building, Land, and Improvements.....	Whitefield.....	NH.....	06/01/2005	Mountain View Grand Resort LLC.....	.....	.....	.....	.....185,421
Building, Land, and Improvements.....	Florida City.....	FL.....	09/24/2009	Florida City Center.....	.....	.....	.....	.....19,373
Building, Land, and Improvements.....	Miramar.....	FL.....	12/28/2010	Tropical Storage.....	.....	.....	.....	.....(65,852)
0199999. Total - Acquired by Purchase.....					0	0	0	5,404,679
0399999. Totals.....					0	0	0	5,404,679

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C. V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements.....	Stevensville.....	MD..	04/30/2011	Retired.....	499,189	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
0199999. Total - Property Disposed.....					499,189	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals.....					499,189	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued 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

Mortgages in Good Standing - Residential Mortgages - All Other

Old Standard.....	.....	Cincinnati.....	OH.....	.....	.01/01/2006	8.028	1,698,695	.....	.....	.....	.....	.....	.....3,663,267	01/01/2006
OCWEN OWLIC.....	.....	Cincinnati.....	OH.....	.....	.01/01/2006	8.028	54,799	.....	.....	.....	.....	.....	.....183,044	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....							1,753,494	0	0	0	0	0	3,846,311	...XXX.....

Mortgages in Good Standing - Commercial Mortgages - All Other

Biltmore Hotel.....	.....	Coral Gables.....	FL.....	.....	.08/13/1999	8.300	16,457,220	.....	.....	.....	.....	.....	.....36,985,000	12/01/2011
JQH - Murfreesboro.....	.....	Murfreesboro.....	TN.....	.....	.08/16/2007	7.229	7,832,000	.....	.....	.....	.....	.....	.....11,900,000	05/22/2007
Lemon Avenue.....	.....	Sarasota.....	FL.....	.....	.07/31/2007	2.325	6,630,000	.....	.....	.....	.....	.....	.....9,690,000	02/19/2007
Lauderdale Marine Center.....	.....	Lauderdale.....	FL.....	.....	.06/02/2010	8.300	37,050,000	.....	.....	.....	.....	.....	.....68,250,000	04/27/2010
Sandestin.....	.....	Destin.....	FL.....	.....	.03/12/2010	10.198	29,633,474	.....	.....	.....	.....	.....	.....42,725,000	02/10/2010
633 Folsom.....	.....	San Francisco.....	CA.....	.....	.05/27/2010	6.300	20,616,225	.....	.....	.....	.....	.....	.....37,630,000	04/07/2010
Signature Tower.....	.....	Nashville.....	TN.....	.....	.06/02/2010	10.471	5,000,000	.....	.....	.....	.....	.....	.....12,000,000	05/18/2010
Bella Roe Plaza.....	.....	Reoland Park.....	KS.....	.....	.09/28/2010	5.841	6,354,467	.....	.....117,608	.....	.....	.....	.....9,600,000	06/08/2007
Jubilee Square.....	.....	Daphne.....	AL.....	.....	.11/19/2010	7.229	15,600,000	.....	.....	.....	.....	.....	.....36,000,000	09/19/2010
One Greenway Centre.....	.....	Franklin.....	TN.....	.....	.01/14/2011	6.168	24,137,469	.....	.....	.....	.....	.....	.....35,900,000	10/26/2010
Oaks at Bentwater.....	.....	Rockport.....	TX.....	.....	.02/04/2011	6.168	12,750,000	.....	.....	.....	.....	.....	.....17,650,000	12/23/2010
Wild Dunes Resort.....	.....	Isle of Palms.....	SC.....	.....	.03/30/2011	7.763	19,806,313	.....	.....	.....	.....	.....	.....35,927,687	11/01/2010
Walden at Oakwood.....	.....	Flowery Branch.....	GA.....	.....	.03/25/2011	6.168	16,000,000	.....	.....	.....	.....	.....	.....26,800,000	02/22/2011
Koyo Building.....	.....	Greenville.....	SC.....	.....	.08/31/2011	6.168	14,237,869	.....	.....	.....	.....	.....	.....23,000,000	06/19/2011
Shoppes at Apollo Beach.....	.....	Apollo.....	FL.....	.....	.09/01/2011	5.378	7,400,000	.....	.....	.....	.....	.....	.....10,200,000	07/10/2011
Santa Monica Pacific Pier (Pacific Park).....	.....	Santa Monica.....	CA.....	.....	.09/28/2011	7.016	19,950,151	.....	.....	.....	.....	.....	.....35,500,000	09/27/2010
Miami Beach Marina.....	.....	Miami.....	FL.....	.....	.11/22/2011	6.168	29,250,000	.....	.....	.....	.....	.....	.....52,650,000	09/22/2011
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							288,705,189	0	117,608	0	0	0	502,407,687	...XXX.....
0899999. Total - Mortgages in Good Standing.....							290,458,683	0	117,608	0	0	0	506,253,998	...XXX.....

Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other

Old Standard.....	.....	Cincinnati.....	OH.....	.....	.01/01/2006	8.028	561,929	.....	.....	.....	.....	.....	.....1,711,516	01/01/2006
OCWEN OWLIC.....	.....	Cincinnati.....	OH.....	.....	.01/01/2006	8.028	90,852	.....	.....	.....	.....	.....	.....252,000	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other.....							652,780	0	0	0	0	0	1,963,516	...XXX.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....							652,780	0	0	0	0	0	1,963,516	...XXX.....
3399999. Totals.....							291,111,463	0	117,608	0	0	0	508,217,514	...XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....2,026,993 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....7,846 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

Mortgages in Good Standing - Commercial Mortgages - All Other								
One Greenway Centre.....	Franklin.....	TN.....		01/14/2011	6.168	24,500,000		35,900,000
Oaks at Bentwater.....	Rockport.....	TX.....		02/04/2011	6.168	12,750,000		17,650,000
Wild Dunes Resort.....	Isle of Palms.....	SC.....		03/30/2011	7.763	19,987,500		35,927,687
Walden at Oakwood.....	Flowery Branch.....	GA.....		03/25/2011	6.168	16,000,000		26,800,000
Koyo Building.....	Greenville.....	SC.....		08/31/2011	6.168	14,300,000		23,000,000
Shoppes at Apollo Beach.....	Apollo.....	FL.....		09/01/2011	5.378	7,400,000		10,200,000
Santa Monica Pacific Pier.....	Santa Monica.....	CA.....		09/28/2011	7.016	20,000,000		35,500,000
Miami Beach Marina.....	Miami.....	FL.....		11/22/2011	6.168	29,250,000		52,650,000
Signature Tower.....	Nashville.....	TN.....		08/16/2007	10.471		20	12,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				...XXX.....	XXX.....	144,187,500	20	249,627,687
0899999. Total - Mortgages in Good Standing.....				...XXX.....	XXX.....	144,187,500	20	249,627,687
3399999. Totals.....				...XXX.....	XXX.....	144,187,500	20	249,627,687

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Chatham Inn.....	Chatham.....	MA.....		06/02/2006	05/13/2011	82,601,814	.....	.....24,519	.....	.....	.....24,519	.....	.....82,626,334	82,626,334	.....	.....	.....0
National Fruit Orchards.....	Berkeley County.....	WV.....		02/01/2007	05/11/2011	7,674,484	.....	.....	.....	.....	.....0	.....	.....7,674,484	7,674,484	.....	.....	.....0
Greystone Bela Rosa A.....	Phoenix.....	AZ.....		10/02/2009	02/16/2011	3,089,552	.....	.....	.....	.....	.....0	.....	.....3,089,552	3,089,552	.....	.....	.....0
Mackinac Island Ferry.....	Mackinaw City.....	MI.....		06/18/2010	06/18/2011	12,102,791	.....	.....416,209	.....	.....	.....416,209	.....	.....12,519,000	12,519,000	.....	.....	.....0
Estates at Tuscany Ridge..	Tampa	FL.....		04/08/2010	05/25/2011	23,215,775	.....	.....1,084,225	.....	.....	.....1,084,225	.....	.....24,300,000	24,300,000	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						128,684,417	0	1,524,953	0	0	1,524,953	0	130,209,370	130,209,370	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel.....	Coral Gables.....	FL.....		08/13/1999	12/12/2011	414,746	.....	.....	.....	.....	.....0	.....	.....414,746	414,746	.....	.....	.....0
Sandestin.....	Destin.....	FL.....		03/12/2010	12/12/2011	256,444	.....	.....	.....	.....	.....0	.....	.....256,444	256,444	.....	.....	.....0
JQH - Murfreesboro.....	Murfreesboro.....	TN.....		08/16/2007	12/1/2011..	582,209	.....	.....	.....	.....	.....0	.....	.....582,209	582,209	.....	.....	.....0
633 Folsom.....	San Francisco.....	CA.....		05/27/2010	12/12/2011	259,737	.....	.....	.....	.....	.....0	.....	.....259,737	259,737	.....	.....	.....0
Bella Roe Plaza.....	Reoland Park.....	KS.....		09/28/2010	12/12/2011	90,356	.....	.....	.....	.....	.....0	.....	.....90,356	90,356	.....	.....	.....0
One Greenway Centre.....	Franklin.....	TN.....		01/14/2011	12/12/2011	362,531	.....	.....	.....	.....	.....0	.....	.....362,531	362,531	.....	.....	.....0
Wild Dunes Resort.....	Isle of Palms.....	SC.....		03/30/2011	12/12/2011	181,187	.....	.....	.....	.....	.....0	.....	.....181,187	181,187	.....	.....	.....0
Koyo Building.....	Greenville.....	SC.....		08/31/2011	12/12/2011	62,131	.....	.....	.....	.....	.....0	.....	.....62,131	62,131	.....	.....	.....0
Santa Monica Pacific Pier (P	Santa Monica.....	CA.....		09/28/2011	12/12/2011	49,849	.....	.....	.....	.....	.....0	.....	.....49,849	49,849	.....	.....	.....0
Old Standard.....	Cincinnati.....	OH.....		01/01/2006	12/09/2011	181,748	.....	.....	.....	.....	.....0	.....	.....181,748	181,748	.....	.....	.....0
OCWEN OWLIC.....	Cincinnati.....	OH.....		01/01/2006	12/09/2011	18,656	.....	.....	.....	.....	.....0	.....	.....18,656	18,656	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						2,459,595	0	0	0	0	0	0	2,459,595	2,459,595	0	0	0
0599999. Total Mortgages.....						131,144,011	0	1,524,953	0	0	1,524,953	0	132,668,965	132,668,965	0	0	0

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 Design- nation	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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																					
909279	AQ	4	United Air E 10.36% 11-27-12 AL11 SF.....	.....	Wilmington.....	DE....	Transfer from Schedule D.....	.....	12/31/2006	.....	.....	5,740	.....	.....	.....	.....	.....	.....	.....	.....	8.0
909285	AA	6	United Air Pass-Th. Cert 8.25% 4-26-08.....	.....	Wilmington.....	DE....	Transfer from Schedule D.....	.....	12/31/2006	.....	.....	326,502	.....	.....	.....	.....	.....	.....	.....	.....	2.0
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....											0	332,242	0	0	0	0	0	0	0	0	XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000	00	0	Caltius Partners III, L.P.....	R.....	Los Angeles.....	CA....	Caltius Partners III, L.P.....	.....	06/25/2004	2	2,414,403	2,676,167	2,676,167	35,576	.....	.....	.....	.....	422,788	.....	1.5
000000	00	0	Financial Edge Fund, LLC.....	R.....	Dover.....	DE....	Financial Edge Fund, L.P.....	.....	11/29/2007	.....	2,064,400	2,430,800	2,430,800	134,300	.....	.....	.....	.....	.....	.....	5.8
722480	ZZ	6	Pineapple Square Properties, LLC.....	R.....	Sarasota.....	FL....	The Isaac Group Holdings, LLC.....	.....	04/19/2006	.....	4,503,965	4,503,965	4,503,965	.....	.....	.....	.....	.....	63,000	.....	12.0
000000	00	0	Snow, Phipps, & Guggenheim, L.P.....	R.....	Wilmington.....	DE....	Snow, Phipps, & Guggenheim, L.P.....	.....	02/06/2007	1	8,498,500	8,633,176	8,633,176	38,926	.....	.....	.....	.....	370,776	324,600	2.7
000000	00	0	Snow, Phipps, & Guggenheim II, L.P.....	R.....	Wilmington.....	DE....	Snow, Phipps, & Guggenheim II, L.P.....	.....	01/08/2010	1	1,889,433	1,129,705	1,129,705	258,683	.....	.....	.....	.....	7,118,400	.....	1.5
000000	00	0	Ethanol Acquisition, LLC.....	R.....	Wilmington.....	DE....	Ethanol Acquisition, LLC.....	.....	05/09/2009	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	3.3
000000	00	0	Madrona Venture Fund I-A L.P.....	R.....	Wilmington.....	DE....	Madrona Venture Fund I-A L.P.....	.....	11/02/2005	.....	216,414	224,556	224,556	(446,153)	.....	.....	.....	.....	20,000	.....	0.5
81220#	10	0	Seapoint Venture II L.P.....	R.....	Wilmington.....	DE....	Seapoint Venture II L.P.....	.....	08/25/2005	.....	290,953	249,978	249,978	(53,869)	.....	.....	.....	.....	30,000	.....	4.7
000000	00	0	Voyager Capital Fund II L.P.....	R.....	Spokane.....	WA....	Voyager Capital Fund II L.P.....	.....	05/31/2005	.....	90,221	86,854	86,854	(6,600)	.....	.....	.....	.....	157,000	.....	1.6
854631	ZZ	4	Stanley Martin Community LLC.....	R.....	Reston.....	VA....	Stanley Martin Community LLC.....	.....	12/09/2009	.....	297,500	650,000	650,000	352,500	.....	.....	.....	.....	36,245	.....	0.8
000000	00	0	Three Ocean Partners, LLC.....	R.....	New York.....	NY....	Three Ocean Partners, LLC.....	.....	06/01/2011	.....	478,521	500,000	500,000	21,479	.....	.....	.....	.....	.....	.....	1.0
000000	00	0	KKR EPM Co-Invest, L.P.....	R.....	Wilmington.....	DE....	KKR EPM Co-Invest, L.P.....	.....	12/21/2010	.....	1,200,000	1,312,008	1,312,008	112,008	.....	.....	.....	.....	3,825,000	.....	0.8
000000	00	0	Orchard Tosca Investment Partners, L.P.....	R.....	Mason.....	OH....	Orchard Investment Management, LLC.....	.....	08/19/2011	.....	5,516,544	4,103,337	4,103,337	(1,413,207)	.....	.....	.....	.....	.....	.....	43.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											27,460,853	26,500,546	26,500,546	(966,356)	0	0	0	0	829,809	11,538,000	XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																					
000000	00	0	Aerielle IP Holdings, LLC.....	R.....	San Francisco.....	CA....	Aerielle IP Holdings, LLC.....	.....	09/30/2011	.....	.....	.....	.....	.....	.....	625,000	.....	.....	.....	.....	62.5
000000	00	0	Galic Pointe LLC.....	R.....	Destin.....	FL....	Galic Pointe LLC.....	.....	03/25/2011	.....	2,778,750	2,778,750	2,778,750	.....	.....	.....	.....	.....	128,997	.....	65.0
000000	00	0	GALIC - Stoneleigh, LLC.....	R.....	Coral Gables.....	FL....	GALIC - Stoneleigh, LLC.....	.....	11/15/2011	.....	12,641,069	12,641,069	12,641,069	.....	.....	.....	.....	.....	101,865	.....	100.0
000000	00	0	NP Acquisition, LLC.....	R.....	Newport.....	KY....	NP Acquisition, LLC.....	.....	12/16/2011	.....	8,124,675	8,124,675	8,124,675	.....	.....	.....	.....	.....	.....	.....	30.1
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....											23,544,494	23,544,494	23,544,494	0	0	625,000	0	0	230,863	0	XXX....
Any Other Class of Asset - Unaffiliated																					
00174C	AA	1	AMMC VI, Limited/ AMMC VI, Corp.....	R.....	George Town.....	KY....	Lehman Brothers, Inc.....	.....	06/21/2006	.....	.....	1,935,000	1,935,000	(90,000)	.....	.....	.....	.....	1,726,799	.....	13.8
001755	AC	1	AMMC VII, Limited/ AMMC VII, Corp.....	R.....	George Town.....	KY....	Goldman Sachs, Inc.....	.....	12/18/2006	.....	.....	2,304,000	2,304,000	.....	.....	.....	.....	.....	1,310,863	.....	9.0
00175Y	AB	0	AMMC VIII, Limited/ AMMC VIII, Corp.....	R.....	George Town.....	KY....	Goldman Sachs, Inc.....	.....	10/25/2007	.....	.....	880,000	880,000	(320,000)	.....	.....	.....	.....	518,654	.....	3.8
3799999. Total - Any Other Class of Asset - Unaffiliated.....											0	5,119,000	5,119,000	(410,000)	0	0	0	0	3,556,316	0	XXX....
3999999. Subtotal - Unaffiliated.....											27,460,853	31,951,788	31,619,546	(1,376,356)	0	0	0	0	4,386,125	11,538,000	XXX....
4099999. Subtotal - Affiliated.....											23,544,494	23,544,494	23,544,494	0	0	625,000	0	0	230,863	0	XXX....
4199999. Totals.....											51,005,347	55,496,282	55,164,040	(1,376,356)	0	625,000	0	0	4,616,987	11,538,000	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
CUSIP Identification	Name or Description			3	4	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	Snow, Phipps, & Guggenheim, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim, L.P.....	02/06/2007			749,805		2.7
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....			Wilmington.....	DE.....	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010			1,254,356		1.5
722480 ZZ 6	Pineapple Square Properties, LLC.....			Sarasota.....	FL.....	The Isaac Group Holdings, LLC.....	04/19/2006			241,322		12.0
000000 00 0	Ellington Financial, LLC.....			Wilmington.....	DE.....	Transfer to Schedule D Part 2.2.....	08/15/2007			4,323,234		3.6
000000 00 0	Voyager Capital Fund II L.P.....			Spokane.....	WA.....	Voyager Capital Fund II L.P.....	05/31/2005			13,750		1.6
000000 00 0	Three Ocean Partners, LLC.....			New York.....	NY.....	Three Ocean Partners, LLC.....	06/01/2011		500,000			1.0
000000 00 0	Orchard Tosca Investment Partners, L.P.....			Mason.....	OH.....	Orchard Investment Management, LLC.....	08/19/2011		5,516,544			43.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									6,016,544	6,582,468	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	Aerielle IP Holdings, LLC.....			San Francisco.....	CA.....	Aerielle IP Holdings, LLC.....	09/30/2011		625,000			62.5
000000 00 0	Galic Pointe LLC			Destin.....	FL.....	GALIC Pointe LLC	03/25/2011		2,713,750	65,000		65.0
000000 00 0	GALIC - Stoneleigh, LLC.....			Coral Gables.....	FL.....	GALIC - Stoneleigh, LLC.....	11/15/2011		12,723,462			100.0
000000 00 0	NP Acquisition, LLC.....			Newport.....	KY.....	NP Acquisition, LLC.....	12/16/2011		8,124,675			30.1
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									24,186,887	65,000	0	XXX.....
Any Other Class of Asset - Unaffiliated												
000000 00 0	AMMC CLO IX UBS Warehouse, AMMC CLO IX Limited.....			George Town.....	KY.....	UBS Securities LLC.....	09/26/2011		6,500,000	22,750,000		65.0
3799999. Total - Any Other Class of Asset - Unaffiliated.....									6,500,000	22,750,000	0	XXX.....
3999999. Subtotal - Unaffiliated.....									12,516,544	29,332,468	0	XXX.....
4099999. Subtotal - Affiliated.....									24,186,887	65,000	0	XXX.....
4199999. Totals.....									36,703,431	29,397,468	0	XXX.....

SCHEDULE BA - PART 3

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

1	2	3		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		Location	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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.....	Los Angeles.....	CA...	Distribution.....	06/25/2004	08/23/2011	825,212	.....	.....	.....	.....	.....0	.....	.....825,212	825,212	.....	.....	.....0	.....
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.....	Wilmington.....	DE...	Snow, Phipps, & Guggenheim II, L.P.....	01/08/2010	08/19/2011	403,873	.....	.....	.....	.....	.....0	.....	.....403,873	403,873	.....	.....	.....0	.....
000000 00 0	Central Indiana Ethanol, LLC.....	Marion.....	IN....	Central Indiana Ethanol, LLC.....	08/31/2007	10/20/2011	1,662,046	.....	.....	.....60,000	.....	.....(60,000)	.....	.....1,602,046	1,740,000	.....	.....137,954	137,954	71,592
000000 00 0	Windsor Place Apartments, LLC.....	Mentor Lake.....	OH...	Landon Investments, LLC.....	12/20/2005	0928/2011.	657,900	.....	.....	.....131,579	.....	.....(131,579)	.....	.....526,321	526,321	.....	.....	.....0	.....
000000 00 0	Panda Hereford Ethanol Acquisition, LLC.....	Wilmington.....	DE...	Ethanol Acquisition, LLC.....	05/09/2009	09/15/2011	.....	.....	.....	.....	.....	.....0	.....	.....66,060	66,060	.....	.....66,060	66,060	.....
000000 00 0	Voyager Capital Fund II L.P.....	Spokane.....	WA...	Voyager Capital Fund II L.P.....	05/31/2005	09/19/2011	36,970	.....	.....	.....	.....	.....0	.....	.....36,970	36,970	.....	.....	.....0	.....
000000 00 0	Three Ocean Partners, LLC.....	New York.....	NY...	Three Ocean Partners, LLC.....	06/01/2011	12/15/2011	21,479	.....	.....	.....	.....	.....0	.....	.....21,479	21,479	.....	.....	.....0	.....
000000 00 0	Ellington Financial, LLC.....	Wilmington.....	DE...	Transfer to Schedule D Part 2.2.....	08/15/2007	11/30/2011	9,000,000	.....	.....	.....	.....	.....0	.....	.....13,323,234	13,323,234	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							12,607,481	0	0	191,579	0	(191,579)	0	16,739,136	16,943,150	0	204,014	204,014	71,592
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GALIC Port Orange, LLC.....	Port Orange	FL....	GALIC Port Orange, LLC.....	09/30/2009	10/27/2011	15,349,927	.....	.....4,067,865	.....	.....	.....4,067,865	.....	.....19,417,792	19,417,792	.....	.....	.....0	5,133,567
000000 00 0	NOP, LLC.....	New Orleans.....	LA....	NOP, LLC.....	03/12/2010	05/24/2011	3,092,542	.....	.....730,300	.....	.....	.....730,300	.....	.....3,822,841	3,822,841	.....	.....	.....0	732,824
000000 00 0	GALIC - Stoneleigh, LLC.....	Coral Gables.....	FL....	GALIC - Stoneleigh, LLC.....	11/15/2011	12/29/2011	82,393	.....	.....	.....	.....	.....0	.....	.....82,393	82,393	.....	.....	.....0	.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							18,524,862	0	4,798,165	0	0	4,798,165	0	23,323,026	23,323,026	0	0	0	5,866,391
Any Other Class of Asset - Unaffiliated																			
000000 00 0	AMMC CLO IX UBS WAREHOUSE, AMMC CLO IX Limited.....	George Town.....	KY....	UBS Securities LLC.....	09/26/2011	12/15/2011	.....	.....	.....	.....	.....	.....0	.....	.....29,250,000	29,250,000	.....	.....	.....0	711,266
3799999. Total - Any Other Class of Asset - Unaffiliated.....							0	0	0	0	0	0	0	29,250,000	29,250,000	0	0	0	711,266
3999999. Subtotal - Unaffiliated.....							12,607,481	0	0	191,579	0	(191,579)	0	45,989,136	46,193,150	0	204,014	204,014	782,858
4099999. Subtotal - Affiliated.....							18,524,862	0	4,798,165	0	0	4,798,165	0	23,323,026	23,323,026	0	0	0	5,866,391
4199999. Totals.....							31,132,342	0	4,798,165	191,579	0	4,606,586	0	69,312,162	69,516,176	0	204,014	204,014	6,649,249

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity

U.S. Government - Issuer Obligations

690353	RX	7	OVERSEAS PRIV INV 4.44 02-27-27 AL21.....	..	.....	.....1	2,671,581	112.836	3,014,505	2,671,581	2,671,581	.....	.....	.....	.....	.....4.440	4.440	AF27...	40,857	118,618	01/15/2010	02/27/2027
912827	7L	0	U.S. TREASURY NOTES 4.875 2-15-12.....	SD..	.....	.....1	526,406	100.563	502,813	500,000	500,448	.....	.....(3,611)	.....	.....	.....4.875	4.127	AF15...	9,208	24,375	09/11/2003	02/15/2012
912828	AJ	9	U.S. TREASURY NOTES 4.375 8-15-12.....	SD..	.....	.....1	4,018,436	102.641	4,105,625	4,000,000	4,002,586	.....	.....(4,023)	.....	.....	.....4.375	4.268	AF15...	66,111	174,999	10/16/2007	08/15/2012
912828	AU	4	U.S. TREASURY NOTES 3.875 02-15-13.....	SD..	.....	.....1	980,313	104.109	1,041,094	1,000,000	997,351	.....	.....2,262	.....	.....	.....3.875	4.119	AF15...	14,639	38,750	03/21/2003	02/15/2013
912828	KD	1	U.S. TREASURY NOTE 2.75 02-15-19.....	.....	.....	.....1	988,594	109.531	1,095,313	1,000,000	991,501	.....	.....1,061	.....	.....	.....2.750	2.883	AF15...	10,389	27,500	03/09/2009	02/15/2019
912828	KF	6	U.S. TREASURY NOTES 1.875 02-28-14.....	.....	.....	.....1	999,922	103.391	1,033,906	1,000,000	999,965	.....	.....16	.....	.....	.....1.875	1.877	AF29...	6,198	18,750	03/09/2009	02/28/2014
0199999	U.S. Government - Issuer Obligations.....						10,185,252	XXX.....	10,793,256	10,171,581	10,163,432	0	(4,295)	0	0	...XXX.....	XXX.....	XXX...	147,402	402,992	XXX.....	XXX.....

U.S. Government - Residential Mortgage-Backed Securities

312931	A6	5	FGLMC A84529 PT 4.50 2-1-39.....	.....	.....2	1	664,873	106.868	701,226	656,158	664,259	.....	.....(227)	.....	.....	.....4.500	4.387	MON...	2,461	29,527	03/17/2009	02/01/2039
31340B	4J	5	FHLMC 141725 PT 12.00 5-01-17.....	.....	.....2	1	10,343	105.985	10,456	9,866	9,866	.....	.....(12)	.....	.....	.....12.000	11.786	MON...	156	1,184	02/03/1989	05/01/2017
31416K	WP	9	FNCL AA2453 PT 4.50 2-1-39.....	.....	.....2	1	363,918	106.498	382,367	359,037	363,574	.....	.....(128)	.....	.....	.....4.500	4.385	MON...	1,346	16,157	03/17/2009	02/01/2039
36296J	FT	7	GNSF 692378 PT 4.50 2-15-39.....	.....	.....2	1	628,942	109.078	677,673	621,273	628,403	.....	.....(200)	.....	.....	.....4.500	4.395	MON...	2,330	27,957	03/09/2009	02/15/2039
36296T	DP	5	GNSF 700410 PT 5.0 3-15-39.....	.....	.....2	1	465,756	110.789	502,502	453,566	464,925	.....	.....(309)	.....	.....	.....5.000	4.768	MON...	1,890	22,679	03/09/2009	03/15/2039
0299999	U.S. Government - Residential Mortgage-Backed Securities.....						2,133,832	XXX.....	2,274,224	2,099,900	2,131,027	0	(876)	0	0	...XXX.....	XXX.....	XXX...	8,183	97,504	XXX.....	XXX.....

U.S. Government - Commercial Mortgage-Backed Securities

83164*	SN	9	SBA RMOF IO 1.122 9-21-18.....	.....	.....234	1	207,336	.....	.....	.....	.....	.....	.....	.....	.....	.....1.122	.....	MON...	1,193	45,495	10/09/1997	09/21/2018
83190A	AB	9	SBA 523402 PT #6 6.54 01-35.....	.....	.....2	1	15,761,070	109.750	15,555,115	14,173,226	15,749,629	.....	.....(6,753)	.....	.....	.....6.563	5.669	MON...	80,100	1,106,700	10/01/2010	01/20/2035
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....						15,968,406	XXX.....	15,555,115	14,173,226	15,749,629	0	(6,753)	0	0	...XXX.....	XXX.....	XXX...	81,293	1,152,195	XXX.....	XXX.....

U.S. Government - Other Loan-Backed and Structured Securities

83162C	FC	2	SBA SER 94-20B 6.55 2-1-14 AL 02-04.....	.....	.....2	1	39,496	100.000	39,496	39,496	39,496	.....	.....	.....	.....	.....6.550	6.550	AF.....	1,078	2,587	02/08/1994	02/01/2014
83162C	FF	5	SBA SER 94-20D 7.70 4-1-14 AL 04-04.....	.....	.....2	1	58,946	100.000	58,762	58,762	58,762	.....	.....	.....	.....	.....7.700	7.583	OA.....	1,131	4,524	04/28/1994	04/01/2014
83162C	FH	1	SBA SER 94-20F 7.60 6-1-14 AL 06-04.....	.....	.....2	1	125,992	100.000	125,992	125,992	125,992	.....	.....	.....	.....	.....7.600	7.600	DJ.....	798	9,575	06/07/1994	06/01/2014
83162C	FN	8	SBA SER 94-20J 8.30 10-1-14 AL 10-04.....	.....	.....2	1	105,053	100.000	105,053	105,053	105,053	.....	.....	.....	.....	.....8.300	8.300	OA.....	2,180	8,720	10/04/1994	10/01/2014
83162C	FQ	1	SBA SER 94-20K 8.65 11-1-14AL 11-04.....	.....	.....2	1	173,586	100.000	173,586	173,586	173,586	.....	.....	.....	.....	.....8.650	8.650	NM.....	2,503	15,015	11/08/1994	11/01/2014
83162C	FR	9	SBA SER 94-20L 8.40 12-1-14 AL 12-04.....	.....	.....2	1	121,011	100.000	114,947	114,947	114,947	.....	.....	.....	.....	.....8.400	6.824	DJ.....	805	9,655	05/12/1995	12/01/2014
83162C	GC	1	SBA SER 95-20G 6.90 7-1-15AL 07-05.....	.....	.....2	1	554,446	100.000	563,873	563,873	563,873	.....	.....	.....	.....	.....6.900	7.024	JJ.....	19,454	38,907	07/19/1995	07/01/2015
0499999	U.S. Government - Other Loan-Backed and Structured Securities.....						1,178,530	XXX.....	1,181,709	1,181,709	1,181,709	0	0	0	0	...XXX.....	XXX.....	XXX...	27,949	88,983	XXX.....	XXX.....
0599999	Total - U.S. Government.....						29,466,020	XXX.....	29,804,304	27,626,416	29,225,797	0	(11,924)	0	0	...XXX.....	XXX.....	XXX...	264,827	1,741,674	XXX.....	XXX.....

All Other Governments - Issuer Obligations

669827	DQ	7	NOVA SCOTIA 7.25 07-27-13 NC.....	.....	I..	.....	.....1,238,279	108.154	1,081,537	1,000,000	1,046,807	.....	.....(28,251)	.....	.....	.....7.250	4.143	JJ27...	31,014	72,500	04/01/2004	07/27/2013
74815H	CJ	9	QUEBEC PROVINCE 7.295 07-22-26 P0711.....	.....	I..	.....	.....12,432,600	146.968	14,696,751	10,000,000	11,836,662	.....	.....(80,960)	.....	.....	.....7.295	5.451	JJ22...	322,196	729,500	12/13/2002	07/22/2026
0699999	All Other Governments - Issuer Obligations.....						13,670,879	XXX.....	15,778,288	11,000,000	12,883,469	0	(109,211)	0	0	...XXX.....	XXX.....	XXX...	353,210	802,000	XXX.....	XXX.....
1099999	Total - All Other Governments.....						13,670,879	XXX.....	15,778,288	11,000,000	12,883,469	0	(109,211)	0	0	...XXX.....	XXX.....	XXX...	353,210	802,000	XXX.....	XXX.....

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

011770	T7	9	AK ST BABS 5.242 08-01-26.....	.....	.....	.....1FE	1,000,000	119.648	1,196,480	1,000,000	1,000,000	.....	.....	.....	.....	.....5.242	5.242	AF.....	21,842	33,054	12/08/2010	08/01/2026
011770	T8	7	AK ST BABS 5.342 08-01-27.....	.....	.....	.....1FE	1,000,000	120.878	1,208,780	1,000,000	1,000,000	.....	.....	.....	.....	.....5.342	5.342	AF.....	22,258	33,684	12/08/2010	08/01/2027
13063A	5D	2	CA ST TAX VAR PURP 5.95 04-01-16 NC.....	.....	.....1	1FE	2,010,120	112.601	2,252,020	2,000,000	2,006,679	.....	.....(1,348)	.....	.....	.....5.950	5.860	OA.....	29,750	119,000	04/22/2009	04/01/2016
13063A	7G	3	CALIFORNIA STATE 6.20 10-01-19.....	.....	.....1	1FE	11,155,776	114.440	12,765,782	11,155,000	11,154,397	.....	.....(100)	.....	.....	.....6.200	6.199	OA.....	172,903	691,610	12/22/2009	10/01/2019
20772G	E7	9	CT ST SRS A 5.77 03-15-25.....	.....	.....	.....1FE	2,522,520	121.077	2,796,879	2,310,000	2,511,151	.....	.....(10,670)	.....	.....	.....5.770	4.868	SM15..	39,246	133,287	12/07/2010	03/15/2025
25476F	KZ	0	DIST OF COLUMBIA 5.27 06-01-20 M-W C.....	.....	.....	.....1FE	2,000,000	117.629	2,352,580	2,000,000	2,000,000	.....	.....	.....	.....	.....5.270	5.270	DJ.....	8,783	99,252	12/16/2010	06/01/2020
25476F	LH	9	DIST OF COLUMBIA 5.47 06-01-21 M-W C.....	.....	.....	.....1FE	2,000,000	114.281	2,285,620	2,000,000	2,000,000	.....	.....	.....	.....	.....5.470	5.470	DJ.....	9,117	103,018	12/16/2010	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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
373384 TK	2	GA ST SER D QSCB 3.78 07-01-21				1FE	5,800,000	110.371	6,401,518	5,800,000	5,800,000					3.780	3.780	JJ	101,703		06/21/2011	07/01/2021
452152 GR	6	ILLINOIS BABS 6.2 07-01-21 AL 19				1FE	10,996,810	111.401	12,254,110	11,000,000	10,997,119		217			6.200	6.204	JJ	341,000	644,111	07/14/2010	07/01/2021
574192 5F	3	MARYLAND ST BABS 4.60 03-01-25				1FE	3,418,060	119.059	4,101,583	3,445,000	3,419,590		1,372			4.600	4.676	SM	52,823	158,470	11/19/2010	03/01/2025
574192 6N	5	MARYLAND ST QSCB 4.35 08-01-25				1FE	3,503,780	115.696	4,049,360	3,500,000	3,503,522		(187)			4.350	4.340	AF	63,438	148,444	07/29/2010	08/01/2025
57582P WK	2	MASSACHUSETTS ST 4.20 12-01-21 A21				1FE	10,119,570	110.215	11,021,500	10,000,000	10,110,051		(8,865)			4.200	4.064	DJ	35,000	420,000	12/07/2010	12/01/2021
594610 6Q	5	MI ST 4.14 11-01-20 NC				1FE	2,000,000	108.050	2,161,000	2,000,000	2,000,000					4.140	4.140	NM	13,800	85,330	10/14/2010	11/01/2020
605580 6J	3	MISSISSIPPI ST D 3.931 11-01-21 NC				1FE	3,000,000	115.673	3,470,190	3,000,000	3,000,000					3.931	3.931	NM	19,655	114,982	10/21/2010	11/01/2021
605580 6K	0	MISSISSIPPI ST D 4.131 11-01-22 NC				1FE	1,000,000	117.965	1,179,650	1,000,000	1,000,000					4.131	4.131	NM	6,885	40,277	10/21/2010	11/01/2022
605580 6S	3	MISSISSIPPI ST C 3.243 10-01-21				1FE	3,500,000	103.069	3,607,415	3,500,000	3,500,000					3.243	3.243	OA	20,494		10/06/2011	10/01/2021
605580 6T	1	MISSISSIPPI ST C 3.393 10-01-22				1FE	2,000,000	102.656	2,053,120	2,000,000	2,000,000					3.393	3.393	OA	12,253		10/06/2011	10/01/2022
70914P LY	6	PENNSYLVANIA ST B 4.45 02-15-20 NC				1FE	3,000,870	113.065	3,391,950	3,000,000	3,000,730		(73)			4.450	4.446	AF15	50,433	133,500	01/14/2010	02/15/2020
70914P LZ	3	PENNSYLVANIA ST B 4.55 02-15-21 NC				1FE	6,001,860	117.258	7,035,480	6,000,000	6,001,596		(138)			4.550	4.546	AF15	103,133	273,000	01/14/2010	02/15/2021
70914P PE	6	PA ST THIRD SER B BAB 4.25 07-15-20				1FE	3,984,320	113.850	4,554,000	4,000,000	3,985,710		1,360			4.250	4.300	JJ15	78,389	95,389	12/16/2010	07/15/2020
70914P PF	3	PA ST THIRD SER B BABS 4.55 07-15-21				1FE	4,311,665	113.518	4,869,922	4,290,000	4,309,811		(1,853)			4.550	4.484	JJ15	90,007	109,526	01/04/2011	07/15/2021
93974C QZ	6	WASHINGTON ST BABS 4.269 08-01-21				1FE	13,554,392	113.988	15,490,969	13,590,000	13,558,468		2,603			4.269	4.299	AF	241,732	676,850	05/26/2010	08/01/2021
1199999	U.S. States, Territories & Possessions - Issuer Obligations						97,879,743	XXX	110,499,908	97,590,000	97,858,824	0	(17,682)	0	0	XXX	XXX	XXX	1,534,644	4,112,784	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						97,879,743	XXX	110,499,908	97,590,000	97,858,824	0	(17,682)	0	0	XXX	XXX	XXX	1,534,644	4,112,784	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
013595 QD	8	ALBUQUERQUE NM SCH 4.15 08-01-24 C20				1FE	1,997,820	108.382	2,167,640	2,000,000	1,997,973		121			4.150	4.160	AF	34,583	71,242	08/19/2010	08/01/2024
038573 DG	3	ARANSAS ISD A QSCB TX 4.43 2-15-26				1FE	2,725,000	106.307	2,896,866	2,725,000	2,725,000					4.430	4.430	AF15	60,359		07/13/2011	02/15/2026
084154 TW	3	BERKELEY CA UNI SD 5.10 08-01-21 NC				1FE	1,021,928	113.955	1,150,946	1,010,000	1,021,378		(550)			5.100	4.951	AF	30,763		05/11/2011	08/01/2021
084154 TX	1	BERKELEY CA UNI SD 5.20 08-01-22 NC				1FE	523,698	115.199	593,275	515,000	523,344		(355)			5.200	5.001	AF	15,993		05/11/2011	08/01/2022
084154 TY	9	BERKELEY CA UNI SH 5.20 08-01-23 NC				1FE	2,542,453	114.929	2,896,211	2,520,000	2,541,641		(813)			5.200	5.101	AF	78,260		05/11/2011	08/01/2023
084203 UQ	9	BERKELEY CNTY SC SD 4.79 03-01-25 NC				1FE	4,151,765	108.314	4,473,368	4,130,000	4,150,361		(1,093)			4.790	4.739	SM	65,942	189,584	08/27/2010	03/01/2025
108151 S8	5	BRIDGEPORT CT TX B 5.127 08-15-18 NC				1FE	1,860,000	112.284	2,088,482	1,860,000	1,860,000					5.127	5.127	AF15	36,026	95,362	12/04/2009	08/15/2018
108151 T2	7	BRIDGEPORT CT TX B 5.527 08-15-20 NC				1FE	1,990,000	115.824	2,304,898	1,990,000	1,990,000					5.527	5.527	AF15	41,551	109,987	12/04/2009	08/15/2020
121637 4M	1	BURLINGTON RZEDB NJ 4.79 12-15-20				1FE	1,103,044	118.040	1,280,734	1,085,000	1,101,564		(1,468)			4.790	4.580	DJ15	2,310	50,095	12/22/2010	12/15/2020
121637 4N	9	BURLINGTON RZEDB NJ 5.04 12-15-21				1FE	1,133,319	116.461	1,298,540	1,115,000	1,131,835		(1,472)			5.040	4.830	DJ15	2,498	54,167	12/22/2010	12/15/2021
129775 EL	2	CALHOUN GA TXB SCH CONS 4.721 090123				1FE	1,315,000	111.397	1,464,871	1,315,000	1,315,000					4.721	4.721	SM	20,694	17,590	05/05/2011	09/01/2023
129775 EM	0	CALHOUN GA TXB SCH CONS 4.821 090124				1FE	1,000,000	115.908	1,159,080	1,000,000	1,000,000					4.821	4.821	SM	16,070	13,660	05/05/2011	09/01/2024
134141 ZE	3	CAMPBELL CA SD 5.406 08-01-27 AL4-25				1FE	4,000,000	117.464	4,698,560	4,000,000	4,000,000					5.406	5.406	AF	90,100		07/01/2011	08/01/2027
142527 DY	3	CARLISLE ISD QSCB TX 4.38 2-15-26				1FE	5,115,000	108.814	5,565,836	5,115,000	5,115,000					4.380	4.380	AF15	84,636	3,112	07/13/2011	02/15/2026
142665 DH	8	CARLSBAD SD TXB CA 4.584 08-01-21				1FE	4,000,000	111.971	4,478,840	4,000,000	4,000,000					4.584	4.584	AF	96,773		06/08/2011	08/01/2021
142665 DJ	4	CARLSBAD SD TXB CA 5.234 08-01-26				1FE	4,000,000	105.368	4,214,720	4,000,000	4,000,000					5.234	5.234	AF	110,495		06/08/2011	08/01/2026
199491 X7	1	COLUMBUS OH SER 2C 3.923 06-01-19				1FE	545,000	112.062	610,738	545,000	545,000					3.923	3.923	DJ	1,782	21,024	11/24/2010	06/01/2019
199491 X9	7	COLUMBUS OH SER 2C 4.323 06-01-21C20				1FE	695,000	113.549	789,166	695,000	695,000					4.323	4.323	DJ	2,504	29,544	11/24/2010	06/01/2021
199491 Y3	9	COLUMBUS OH 2010 2C 4.773 6-01-23C20				1FE	260,000	115.054	299,140	260,000	260,000					4.773	4.773	DJ	1,034	12,203	11/24/2010	06/01/2023
199491 Y5	4	COLUMBUS OH 2010 2C 4.773 6-01-23C20				1FE	1,435,000	115.054	1,651,025	1,435,000	1,435,000					4.773	4.773	DJ	5,708	67,351	11/24/2010	06/01/2023
214489 BE	5	COOK CNTY IL 5.911 01-15-23 C21AL20				1FE	1,115,000	121.197	1,351,347	1,115,000	1,115,000					5.911	5.911	JJ15	30,391	37,348	12/16/2010	01/15/2023
215723 JU	2	COOK CNTY IL HGH SCH-A 5.50 12-01-20				1FE	210,000	117.536	246,826	210,000	210,000					5.500	5.500	DJ	963	10,684	12/14/2010	12/01/2020
215723 JV	0	COOK CNTY IL HGH SCH-A 5.65 12-01-21				1FE	965,000	116.783	1,126,956	965,000	965,000					5.650	5.650	DJ	4,544	50,433	12/14/2010	12/01/2021
215723 JW	8	COOK CNTY IL HGH SCH-A 5.80 12-01-22				1FE	1,050,000	114.475	1,201,988	1,050,000	1,050,000					5.800	5.800	DJ	5,075	56,333	12/14/2010	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
		Code	F o r e i g n	Bond CHAR																		NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description																							
215723	KT	3	COOK CNTY IL HGH SCH-C 5.50 12-01-20.....	.....	..	.....	..1FE	1,340,000	117,536	1,574,982	1,340,000	1,340,000	.....	.....	.....	.....	.....5.500	5.500	DJ.....	6,142	68,173	12/14/2010	12/01/2020	
215723	KU	0	COOK CNTY IL HGH SCH-C 5.65 12-01-21.....	.....	..	.....	..1FE	1,415,000	116,783	1,652,479	1,415,000	1,415,000	.....	.....	.....	.....	.....5.650	5.650	DJ.....	6,662	73,951	12/14/2010	12/01/2021	
235308	QK	2	DALLAS TX ISD 4.45 02-15-20 NC.....	.....	..	.....	..1FE	4,050,000	113,550	4,542,000	4,000,000	4,045,079	.....	.....	.....	.....	.....4.450	4.284	AF15.....	67,244	125,094	11/16/2010	02/15/2020	
235308	QL	0	DALLAS TX ISD 4.60 02-15-21 NC.....	.....	..	.....	..1FE	4,050,000	114,255	4,570,200	4,000,000	4,045,694	.....	.....	.....	.....	.....4.600	4.446	AF15.....	69,511	129,311	11/16/2010	02/15/2021	
259579	KL	3	EASTMONT SCH DOUGLAS WA 4.7 12-01-25.....	.....	..	.....	..1FE	5,052,350	116,287	5,814,350	5,000,000	5,050,882	.....	.....	.....	.....	.....4.700	4.600	DJ.....	19,583	113,583	05/20/2011	12/01/2025	
283734	NF	4	EL PASO TX TXB 4.823 08-15-22 C20.....	.....	..	.....	..1FE	2,915,000	114,149	3,327,443	2,915,000	2,915,000	.....	.....	.....	.....	.....4.823	4.823	AF15.....	53,112	99,585	11/18/2010	08/15/2022	
399262	HD	9	GROSSMONT CA SCH 5.479 08-01-25 NC.....	.....	..	.....	..1FE	10,875,390	115,349	12,111,645	10,500,000	10,874,832	.....	.....	.....	.....	.....5.479	5.105	AF.....	345,177	.....	12/21/2011	08/01/2025	
412486	4W	9	HARFORD CNTY MD 4.70 07-01-21 C20.....	.....	..	.....	..1FE	4,096,480	112,912	4,516,480	4,000,000	4,084,262	.....	.....	.....	.....	.....4.700	4.400	JJ.....	94,000	195,833	06/02/2010	07/01/2021	
438670	WF	4	HONOLULU HI BAB 4.50 12-01-21 C20.....	.....	..	.....	..1FE	1,000,000	113,459	1,134,590	1,000,000	1,000,000	.....	.....	.....	.....	.....4.500	4.500	DJ.....	3,750	43,250	12/03/2010	12/01/2021	
438670	WG	2	HONOLULU HI BABS 4.75 12-01-22 C20.....	.....	..	.....	..1FE	1,000,000	116,767	1,167,670	1,000,000	1,000,000	.....	.....	.....	.....	.....4.750	4.750	DJ.....	3,958	45,653	12/03/2010	12/01/2022	
438670	WH	0	HONOLULU HI BAB 5.00 12-01-23 C20.....	.....	..	.....	..1FE	1,000,000	112,259	1,122,590	1,000,000	1,000,000	.....	.....	.....	.....	.....5.000	5.000	DJ.....	4,167	48,056	12/03/2010	12/01/2023	
442331	SP	0	HOUSTON TX SER B 4.611 03-01-21 C20.....	.....	..	.....	..1FE	1,000,000	112,754	1,127,540	1,000,000	1,000,000	.....	.....	.....	.....	.....4.611	4.611	SM.....	15,370	33,814	11/17/2010	03/01/2021	
442331	SQ	8	HOUSTON TX SER B 4.811 03-01-22 C20.....	.....	..	.....	..1FE	2,000,000	110,384	2,207,680	2,000,000	2,000,000	.....	.....	.....	.....	.....4.811	4.811	SM.....	32,073	70,561	11/17/2010	03/01/2022	
447025	JL	2	HUNTSVILLE AL BAB 3.786 09-01-21 C20.....	.....	..	.....	..1FE	2,465,000	107,633	2,653,153	2,465,000	2,465,000	.....	.....	.....	.....	.....3.786	3.786	SM.....	31,108	89,955	09/02/2010	09/01/2021	
47407M	BG	5	JEFFERSON GA SD QSCB 5.27 2-01-28 NC.....	.....	..	.....	..1FE	3,100,000	114,780	3,558,180	3,100,000	3,100,000	.....	.....	.....	.....	.....5.270	5.270	AF.....	72,609	.....	07/08/2011	02/01/2028	
544646	XT	4	LOS ANGELES CA SCH 1.54 09-15-25 NC.....	.....	..	.....	..1FE	2,805,300	55,000	2,750,000	5,000,000	2,823,662	.....	.....	.....	.....	.....1.540	6.307	MJSD.....	3,422	19,250	10/25/2011	09/15/2025	
549188	HE	3	LUBBOCK TX 4.742 02-15-20 C19.....	.....	..	.....	..1FE	1,000,000	114,367	1,143,670	1,000,000	1,000,000	.....	.....	.....	.....	.....4.742	4.742	AF15.....	17,914	72,579	01/21/2010	02/15/2020	
549188	HG	8	LUBBOCK TX 4.992 02-15-22 C19.....	.....	..	.....	..1FE	1,000,000	112,955	1,129,550	1,000,000	1,000,000	.....	.....	.....	.....	.....4.992	4.992	AF15.....	18,859	76,405	01/21/2010	02/15/2022	
570799	GG	5	MARLBORO CNTY SC SCH DST 5.44 060125.....	.....	..	.....	..1FE	3,024,150	116,445	3,493,350	3,000,000	3,022,546	.....	.....	.....	.....	.....5.440	5.361	DJ.....	13,600	163,200	07/15/2010	06/01/2025	
584002	QB	8	MECKLENBURG CNTY NC 4.349 10-01-30.....	.....	..	.....	..1FE	3,000,000	102,260	3,067,800	3,000,000	3,000,000	.....	.....	.....	.....	.....4.349	4.349	OA.....	23,195	.....	10/13/2011	10/01/2030	
64966H	4J	6	NEW YORK NY 4.297 10-01-21.....	.....	..	.....	..1FE	5,000,000	108,389	5,419,450	5,000,000	5,000,000	.....	.....	.....	.....	.....4.297	4.297	OA.....	53,713	203,511	10/07/2010	10/01/2021	
64966H	HA	1	NEW YORK NY H2 6.491 03-01-21 NC A20.....	.....	..	.....	..1FE	1,360,825	120,888	1,511,100	1,250,000	1,345,337	.....	.....	.....	.....	.....6.491	5.424	SM.....	27,046	81,138	12/22/2009	03/01/2021	
64966H	TS	9	NEW YORK CITY 5.049 12-01-21.....	.....	..	.....	..1FE	10,245,562	117,070	12,268,936	10,480,000	10,275,771	.....	.....	.....	.....	.....5.049	5.304	DJ.....	44,095	529,135	12/22/2009	12/01/2021	
660393	L2	3	N LAS VEGAS NV 5.472 06-01-20 NC.....	.....	..	.....	..1FE	2,375,000	114,996	2,731,155	2,375,000	2,375,000	.....	.....	.....	.....	.....5.472	5.472	DJ.....	10,830	129,960	05/28/2010	06/01/2020	
662523	WZ	8	N SLOPE BORO AK BABS 5.226 06-30-21.....	.....	..	.....	..1FE	2,575,000	117,213	2,930,325	2,500,000	2,569,608	.....	.....	.....	.....	.....5.226	4.857	DJ30.....	363	130,650	01/18/2011	06/30/2021	
68406P	GE	5	ORANGE BCH AL TXB A 5.00 5-01-15 A13.....	.....	..	.....	..1FE	1,709,622	110,832	1,884,144	1,700,000	1,706,117	.....	.....	.....	.....	.....5.000	4.882	NM.....	14,167	85,000	10/26/2009	05/01/2015	
686053	CE	7	OR SCH BRD TXB PENSION 0.00 06-30-15.....		..		..1FE	3,111,160	92,481	3,699,240	4,000,000	3,422,909						4.505	OA21.....				11/10/2009	06/30/2015
68666P	AA	4	ORLEANS PARISH LA SCH BD 4.4 2-01-21.....	.....	..	.....	..1FE	8,059,440	103,054	8,244,320	8,000,000	8,059,275	.....	.....	.....	.....	.....4.400	4.301	AF.....	10,756	.....	12/16/2011	02/01/2021	
741701	H8	2	PRINCE GEORGES CNTY MD 4.75 03-01-26.....	.....	..	.....	..1FE	4,000,000	113,988	4,559,520	4,000,000	4,000,000	.....	.....	.....	.....	.....4.750	4.750	SM.....	63,333	86,556	03/10/2011	03/01/2026	
791240	BT	0	ST LOUIS MN SD 5.25 02-01-25 C20.....	.....	..	.....	..1FE	3,048,630	113,831	3,414,930	3,000,000	3,041,290	.....	.....	.....	.....	.....5.250	5.041	AF.....	65,625	157,500	02/05/2010	02/01/2025	
791451	HS	9	ST LOUIS MO SCH DIST 4.692 02-15-21.....	.....	..	.....	..1FE	2,000,000	116,774	2,335,480	2,000,000	2,000,000	.....	.....	.....	.....	.....4.692	4.692	AF15.....	35,451	60,996	12/08/2010	02/15/2021	
796269	VA	3	SAN ANTONIO ISD TX 4.006 08-15-28.....	.....	..	.....	..1FE	2,115,000	103,964	2,198,839	2,115,000	2,115,000	.....	.....	.....	.....	.....4.006	4.006	AF15.....	28,478	.....	08/24/2011	08/15/2028	
801495	C7	5	SANTA CLARA CA UNI SCH 4.15 07-01-20.....	.....	..	.....	..1FE	1,970,000	108,515	2,170,300	2,000,000	1,971,379	.....	.....	.....	.....	.....4.150	4.353	JJ.....	41,500	.....	06/21/2011	07/01/2020	
801495	C9	1	SANTA CLARA USD B CA 4.60 07-01-22.....	.....	..	.....	..1FE	2,850,000	109,956	3,133,746	2,850,000	2,850,000	.....	.....	.....	.....	.....4.600	4.600	JJ.....	65,550	.....	06/10/2011	07/01/2022	
801495	D2	5	SANTA CLARA USD B CA 4.80 07-01-23.....	.....	..	.....	..1FE	3,050,000	110,723	3,377,052	3,050,000	3,050,000	.....	.....	.....	.....	.....4.800	4.800	JJ.....	73,200	.....	06/10/2011	07/01/2023	
849067	R2	1	SPOKANE WA BABS 4.563 12-01-20.....	.....	..	.....	..1FE	1,250,000	119,264	1,490,800	1,250,000	1,250,000	.....	.....	.....	.....	.....4.563	4.563	DJ.....	4,753	52,760	12/14/2010	12/01/2020	
849067	R3	9	SPOKANE WA BABS 4.713 12-01-21 C20.....	.....	..	.....	..1FE	1,500,000	117,752	1,766,280	1,500,000	1,500,000	.....	.....	.....	.....	.....4.713	4.713	DJ.....	5,891	65,393	12/14/2010	12/01/2021	
87122N																								

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
		F	o	r			Rate	Fair			Unrealized	Current	Current	Total	Rate	Effective	When	Admitted	Amount	Acquired	Maturity
CUSIP	Description	Code	n	Bond	NAIC	Actual Cost	Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Valuation Increase/ (Decrease)	Year's (Amortization)/ Accretion	Year's Other Than Temporary Impairment Recognized	Foreign Exchange Change in B./A.C.V.	of	Rate of	Paid	Amount Due and Accrued	Received During Year		

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

E10.3	01170R	DA	7	ALASKA HSG A 2.80 12-01-26 C21 A14.....	1	..1FE	6,500,000	101.332	6,586,580	6,500,000	6,500,000	.....	.....	.....	.....2.800	2.800	DJ.....	19,717	.....	11/03/2011	12/01/2026
	024838	AF	1	AMER CAMP PPTY STUDENT 7.38 90112A12.....	2	FE	772,600	103.060	824,480	800,000	797,803	.....	.....3.103	.....	.....7.380	7.812	SM.....	19,680	59,040	01/27/2000	09/01/2012
	02765U	CG	7	AMERICAN MUN PWR OH 4.538 2-15-16 NC.....	1	..1FE	2,500,900	109.871	2,746,775	2,500,000	2,500,620	.....	.....(134)	.....	.....4.538	4.531	AF15...	42,859	113,450	02/15/2016	
	040484	DU	8	AZ UNIV TXB A BABS 5.308 08-01-20.....	1	..1FE	1,260,000	119.642	1,507,489	1,260,000	1,260,000	.....	.....	.....	.....5.308	5.308	AF.....	27,867	73,940	06/16/2010	08/01/2020
	040484	DV	6	AZ UNIV TXB A BABS 5.458 8-01-21 C20.....	1	..1FE	2,740,000	115.423	3,162,590	2,740,000	2,740,000	.....	.....	.....	.....5.458	5.458	AF.....	62,312	165,335	06/16/2010	08/01/2021
	04048R	DK	9	AZ ST UNIV 4.978 07-01-19 NC.....	1	..1FE	1,000,000	119.863	1,198,630	1,000,000	1,000,000	.....	.....	.....	.....4.978	4.978	JJ.....	24,890	60,427	03/31/2010	07/01/2019
	04048R	DM	5	AZ ST UNIV 5.298 07-01-21 NC.....	1	..1FE	1,000,000	122.681	1,226,810	1,000,000	1,000,000	.....	.....	.....	.....5.298	5.298	JJ.....	26,490	64,312	03/31/2010	07/01/2021
	04778C	AF	2	ATLANTA GA INDPT SCH 5.557 03-01-26.....	1	..1FE	2,000,000	105.721	2,114,420	2,000,000	2,000,000	.....	.....	.....	.....5.557	5.557	SM.....	37,047	20,993	06/09/2011	03/01/2026
	04778C	AG	0	ATLANTA GA INDPT SCH 5.457 03-01-25.....	1	..1FE	7,092,692	108.629	7,549,716	6,950,000	7,089,740	.....	.....(2,952)	.....	.....5.457	5.242	SM.....	126,421	71,638	08/09/2011	03/01/2025
	04778C	AH	8	ATLANTA GA INDPT SCH 5.657 03-01-27.....	1	..1FE	1,000,000	109.169	1,091,690	1,000,000	1,000,000	.....	.....	.....	.....5.657	5.657	SM.....	18,857	10,685	06/09/2011	03/01/2027
	09089T	AY	7	BIRMINGHAM AL B 6.00 04-01-22 C20A18.....	1	..1FE	1,000,000	118.527	1,185,270	1,000,000	1,000,000	.....	.....	.....	.....6.000	6.000	OA.....	15,000	36,500	02/16/2011	04/01/2022
	100873	AD	0	BOSTON MA HSG 4.76 01-01-17 NC AL16.....	1	..1FE	1,150,000	105.787	1,216,551	1,150,000	1,150,000	.....	.....	.....	.....4.760	4.760	JJ.....	27,370	54,740	03/10/2010	01/01/2017
	100873	AE	8	BOSTON MA HSG 5.21 01-01-18 NC AL17.....	1	..1FE	565,000	108.006	610,234	565,000	565,000	.....	.....	.....	.....5.210	5.210	JJ.....	14,718	29,437	03/10/2010	01/01/2018
	114760	EG	2	BROOMFIELD CO SER C 6.00 12-01-12.....	1	..1FE	1,398,740	104.291	1,460,074	1,400,000	1,399,859	.....	.....145	.....	.....6.000	6.011	DJ.....	7,000	84,000	01/22/2002	12/01/2012
	126775	TJ	4	CABARRUS CNTY NC 5.10 04-01-23 C21.....	1	..1FE	2,000,000	114.855	2,297,100	2,000,000	2,000,000	.....	.....	.....	.....5.100	5.100	OA.....	25,500	47,317	03/31/2011	04/01/2023
	130685	G3	8	CA ST PUB 6.282 03-01-25 AL0423 C20.....	1	..1FE	4,625,162	116.513	5,132,398	4,405,000	4,612,504	.....	.....(12,658)	.....	.....6.282	5.556	SM.....	92,241	138,361	05/12/2011	03/01/2025
	155751	CQ	1	CENT VLY QSCB D FRESNO 4.726 9-01-19.....	1	..1FE	850,000	101.360	861,560	850,000	850,000	.....	.....	.....	.....4.726	4.726	SM.....	10,266	.....	09/16/2011	09/01/2019
	155751	CR	9	CENT VLY QSCB D FRESNO 4.926 9-01-20.....	1	..1FE	1,000,000	101.664	1,016,640	1,000,000	1,000,000	.....	.....	.....	.....4.926	4.926	SM.....	12,589	.....	09/16/2011	09/01/2020
	155751	CS	7	CENT VLY QSCB D FRESNO 5.126 9-01-21.....	1	..1FE	2,800,000	101.985	2,855,580	2,800,000	2,800,000	.....	.....	.....	.....5.126	5.126	SM.....	36,679	.....	09/16/2011	09/01/2021
	163103	UF	9	CHELAN CNTY WA UTIL C 3.453 07-01-20.....	1	..1FE	4,000,000	101.808	4,072,320	4,000,000	4,000,000	.....	.....	.....	.....3.453	3.453	JJ.....	19,951	.....	10/27/2011	07/01/2020
	163103	UG	7	CHELAN CNTY WA UTIL C 3.603 07-01-21.....	1	..1FE	2,000,000	102.107	2,042,140	2,000,000	2,000,000	.....	.....	.....	.....3.603	3.603	JJ.....	10,409	.....	10/27/2011	07/01/2021
	163103	UJ	1	CHELAN CNTY WA UTIL C 3.903 07-01-23.....	1	..1FE	1,000,000	102.253	1,022,530	1,000,000	1,000,000	.....	.....	.....	.....3.903	3.903	JJ.....	5,638	.....	10/27/2011	07/01/2023
	167725	AE	0	CHICAGO IL TRANSIT 6.30 12-01-21 A18.....	1	..1FE	2,037,750	110.671	2,158,085	1,950,000	2,033,237	.....	.....(4,513)	.....	.....6.300	5.730	DJ.....	10,238	122,850	04/07/2011	12/01/2021
	172254	BS	2	CINCINNATI ECON TXB OH 4.98 11-01-13.....	1	..1FE	1,835,000	106.475	1,953,816	1,835,000	1,835,000	.....	.....	.....	.....4.980	4.980	NM.....	15,231	91,383	12/12/2003	11/01/2013
	183596	CY	9	BALTIMORE MD BRD SCH 5.692 12-15-25.....	1	..1FE	6,513,725	123.197	8,007,805	6,500,000	6,513,190	.....	.....(535)	.....	.....5.692	5.671	DJ15...	16,444	307,289	02/07/2011	12/15/2025
	18610R	AD	6	CLEVE-CUYAHOGA 6.625 2-15-21 NC AL17.....	1	..1FE	18,000,000	100.277	18,049,860	18,000,000	18,000,000	.....	.....	.....	.....6.625	6.625	AF15...	450,500	1,192,500	10/30/2009	02/15/2021
	196632	ML	4	CO SPRINGS CO 5.058 11-15-19 NC.....	1	..1FE	1,000,000	116.968	1,169,680	1,000,000	1,000,000	.....	.....	.....	.....5.058	5.058	NM15..	6,463	45,241	12/17/2010	11/15/2019
	19668Q	DW	2	CO ST BABS 5.144 03-15-20 NC.....	1	..1FE	1,100,000	112.028	1,232,308	1,100,000	1,100,000	.....	.....	.....	.....5.144	5.144	SM15..	16,661	42,281	12/03/2010	03/15/2020
	199112	HV	8	COLUMBUS GA BLDG 5.05 01-01-23 C20.....	1	..1FE	1,764,938	117.248	2,075,290	1,770,000	1,765,500	.....	.....299	.....	.....5.050	5.080	JJ.....	44,693	89,385	01/14/2010	01/01/2023
	199112	HW	6	COLUMBUS GA BLDG 5.20 01-01-24 C20.....	1	..1FE	1,854,439	117.786	2,190,820	1,860,000	1,854,991	.....	.....294	.....	.....5.200	5.230	JJ.....	48,360	96,720	01/14/2010	01/01/2024
	19923P	AX	6	COLUMBUS IN HS 5.505 7-15-22 C20AL22.....	1	..1FE	3,000,000	118.434	3,553,020	3,000,000	3,000,000	.....	.....	.....	.....5.505	5.505	JJ15...	76,153	165,150	01/20/2010	07/15/2022
	19923P	AY	4	COLUMBUS IN HS 5.605 7-15-23 C20AL23.....	1	..1FE	1,980,000	118.571	2,347,706	1,980,000	1,980,000	.....	.....	.....	.....5.605	5.605	JJ15...	51,174	110,979	01/20/2010	07/15/2023
	249218	AJ	7	DENVER CO SCHS 6.22 12-15-26 AL23.....	1	..1FE	3,000,000	113.071	3,392,130	3,000,000	3,000,000	.....	.....	.....	.....6.220	6.220	DJ15...	8,293	124,918	04/05/2011	12/15/2026
	25477G	EV	3	DC TAX 5.282 12-01-26 AL 10-20-25NC.....	1	..1FE	7,500,000	117.619	8,821,425	7,500,000	7,500,000	.....	.....	.....	.....5.282	5.282	DJ.....	33,013	373,041	12/03/2010	12/01/2026
	29270C	WJ	0	ENERGY NW ELEC TXB B WA 5.71 07-1-24.....	1	..1FE	1,000,000	114.045	1,140,450	1,000,000	1,000,000	.....	.....	.....	.....5.710	5.710	JJ.....	28,550	29,978	12/15/2010	07/01/2024
	29270C	WN	1	ENERGY NW ELEC TXB B WA 5.19 07-1-24.....	1	..1FE	2,300,000	119.149	2,740,427	2,300,000	2,300,000	.....	.....	.....	.....5.190	5.190	JJ.....	59,685	28,516	03/10/2011	07/01/2024
	299398	BH	9	EVANSVILLE IN RED 5.85 02-01-21 C20.....	1	..1FE	2,000,000	112.800	2,256,000	2,000,000	2,000,000	.....	.....	.....	.....5.850	5.850	AF.....	48,750	117,000	04/29/2010	02/01/2021
	341507	ZH	7	FLORIDA ST BRD ED LOT 5.391 70120C19.....	1	..1FE	1,000,000	121.475	1,214,750	1,000,000	1,000,000	.....	.....	.....	.....5.391	5.391	JJ.....	26,955	53,910	02/26/2010	07/01/2020
	341507	ZJ	3	FLORIDA ST BRD ED 5.541 7-01-21 C19.....	1	..1FE	1,000,000	115.717	1,157,170	1,000,000	1,000,000	.....	.....	.....	.....5.541	5.541	JJ.....	27,705	55,410	02/26/2010	07/01/2021
	341507	ZK	0	FLORIDA ST BRD ED 5.741 7-01-22 C19.....	1	..1FE	2,000,000	115.006	2,300,120	2,000,000	2,000,000	.....	.....	.....	.....5.741	5.741	JJ.....	57,410	114,820	02/26/2010	07/01/2022
	34160P	CY	3	FLORIDA ST 5.086 08-01-17 NC.....	1	..1FE	4,000,000	113.021	4,520,840	4,000,000	4,000,000	.....	.....	.....	.....5.086	5.086	AF.....	84,767	203,440	10/29/2009	08/01/2017

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
34160P CZ 0	FLORIDA ST 5.186	08-01-18	NC.....	.....	..	.....1	..1FE	6,000,000	114.295	6,857,700	6,000,000	6,000,000	.....	.....	.....	.....5.186	5.186	AF.....	129,650	311,160	10/29/2009	08/01/2018
34160P DA 4	FLORIDA ST 5.286	08-01-19	NC.....	.....	.....	.....1	..1FE	2,000,000	118.164	2,363,280	2,000,000	2,000,000	.....	.....	.....	.....5.286	5.286	AF.....	44,050	105,720	10/29/2009	08/01/2019
34160P DF 3	FLORIDA ST 6.825	08-01-29	C19 AL27.....	.....	..	.....1	..1FE	1,000,000	114.438	1,144,380	1,000,000	1,000,000	.....	.....	.....	.....6.825	6.825	AF.....	28,438	68,250	10/29/2009	08/01/2029
34160W TY 0	FL ST DEPT ENVI 5.756	07-01-20	C19.....	.....	.....	.....1	..1FE	2,500,000	116.669	2,916,725	2,500,000	2,500,000	.....	.....	.....	.....5.756	5.756	JJ.....	71,950	143,900	01/08/2010	07/01/2020
392273 AL 2	GTR ORLANDO FL AV 5.12	10-01-16	NC.....	.....	..	.....1	..1FE	3,364,782	111.418	3,665,652	3,290,000	3,344,544	.....	.....(10,024)	.....	.....5.120	4.726	OA.....	42,112	168,448	12/07/2009	10/01/2016
392273 AM 0	GTR ORLANDO FL AV 5.47	10-01-17	NC.....	.....	..	.....1	..1FE	4,801,286	119.868	5,561,875	4,640,000	4,764,374	.....	.....(18,300)	.....	.....5.470	4.929	OA.....	63,452	253,808	12/07/2009	10/01/2017
407271 GN 9	HAMILTON ECON B OH 5.97	060116	A14.....	.....	.....	.....1	..1FE	1,105,000	117.500	1,298,375	1,105,000	1,105,000	.....	.....	.....	.....5.970	5.970	DJ.....	5,497	65,969	06/29/2006	06/01/2016
436212 EC 4	HOLLYWOOD FL WTR SWR 5.706	10-20	C19.....	.....	.....	.....1	..1FE	500,000	118.241	591,205	500,000	500,000	.....	.....	.....	.....5.706	5.706	OA.....	7,133	28,530	01/20/2010	10/01/2020
438701 RD 8	HONOLULU HI WASTEWTR 4.943	07-01-23	.....	.....	.....	.....1	..1FE	4,500,000	111.983	5,039,235	4,500,000	4,500,000	.....	.....	.....	.....4.943	4.943	JJ.....	111,218	143,347	10/27/2010	07/01/2023
443730 FT 8	HUDSON NJ IMP TXB 6.64	020124	NC A20.....	.....	.....	.....1	..1FE	1,337,730	129.858	1,655,690	1,275,000	1,333,199	.....	.....(3,181)	.....	.....6.640	6.101	AF.....	35,275	84,660	07/22/2010	02/01/2024
45129W JX 9	ID HSG & FIN SFM 5.279	07-15-19	NC.....	.....	.....	.....1	..1FE	1,500,000	120.590	1,808,850	1,500,000	1,500,000	.....	.....	.....	.....5.279	5.279	JJ15.....	36,513	79,185	01/07/2010	07/15/2019
45129W KA 7	ID HSG & FIN SFM 5.579	07-15-22	NC.....	.....	.....	.....1	..1FE	2,545,000	113.430	2,886,794	2,545,000	2,545,000	.....	.....	.....	.....5.579	5.579	JJ15.....	65,471	141,986	01/07/2010	07/15/2022
45129Y SZ 0	ID HSG & FIN SFM 5.87	07-01-35	AL13.....	.....	.....	.....1	..1FE	1,769,450	106.812	1,837,166	1,720,000	1,755,391	.....	.....(7,751)	.....	.....5.870	5.292	JJ.....	50,482	100,963	02/24/2010	07/01/2035
45129Y TG 1	ID HSG FIN SFM 6.00	07-01-35	C35A13.....	.....	.....	.....1	..1FE	1,595,819	106.895	1,662,217	1,555,000	1,588,661	.....	.....(7,157)	.....	.....6.000	5.391	JJ.....	46,650	46,650	01/11/2011	07/01/2035
45201L SS 5	IL HSG DEV E 6.537	01-01-33	A23 C17.....	.....	.....	.....1	..1FE	1,901,370	107.675	1,970,453	1,830,000	1,898,848	.....	.....(2,522)	.....	.....6.537	5.730	JJ.....	59,814	.....	10/06/2011	01/01/2033
454622 QF 1	INDIANA BD BK TXBL A 5.21	4-16-15	.....	.....	.....	.....1	..1FE	1,880,000	106.933	2,010,340	1,880,000	1,880,000	.....	.....	.....	.....5.210	5.210	JJ15.....	45,165	97,948	12/04/2003	07/15/2015
454624 U4 7	IN BD BK TXB 5.24	07-15-20	NC.....	.....	.....	.....1	..1FE	3,121,874	113.276	3,460,582	3,055,000	3,115,922	.....	.....(5,615)	.....	.....5.240	4.951	JJ15.....	73,816	96,049	11/19/2010	07/15/2020
454624 U5 4	IN BD BK TXB 5.49	01-15-24	NC AL22.....	.....	.....	.....1	..1FE	9,202,230	111.807	10,062,630	9,000,000	9,190,449	.....	.....(11,113)	.....	.....5.490	5.251	JJ15.....	227,835	296,460	11/19/2010	01/15/2024
455167 3H 7	IN UNIV REVS 4.205	06-01-19	.....	.....	.....	.....1	..1FE	1,965,000	113.033	2,221,098	1,965,000	1,965,000	.....	.....	.....	.....4.205	4.205	DJ.....	6,886	82,628	05/20/2010	06/01/2019
45746R AL 8	INLAND PROTN FL 4.85	07-01-20	C0719.....	.....	.....	.....1	..1FE	3,000,000	116.240	3,487,200	3,000,000	3,000,000	.....	.....	.....	.....4.850	4.850	JJ.....	72,750	145,500	02/18/2010	07/01/2020
472904 P3 9	JEFFERSON CNTY KY 4.65	06-01-26	C21.....	.....	.....	.....1	..1FE	11,881,700	108.778	13,053,360	12,000,000	11,884,171	.....	.....2,471	.....	.....4.650	4.743	DJ.....	46,500	269,700	07/21/2011	06/01/2026
477382 AL 9	JICARILLA NM APACHE 5.20	12-01-13A12.....	.....	.....	.....	.....5*	.....	.....1,815,000	96.741	1,755,849	1,815,000	1,815,000	.....	.....	.....	.....5.200	5.200	DJ.....	7,865	94,380	12/10/2003	12/01/2013
485077 AW 1	KS CITY MO DV REV 5.50	010120	C16A18.....	.....	.....	.....1	..1FE	2,109,294	109.953	2,193,562	1,995,000	2,083,039	.....	.....(19,773)	.....	.....5.500	4.288	JJ.....	54,863	109,725	08/31/2010	01/01/2020
485429 CX 0	KS ST FIN AUTH BAB 4.52	03-01-22	C20.....	.....	.....	.....1	..1FE	3,000,000	115.423	3,462,690	3,000,000	3,000,000	.....	.....	.....	.....4.520	4.520	SM.....	45,200	96,427	12/02/2010	03/01/2022
491189 FA 9	KY ASSET FND 4.104	04-01-19	NC.....	.....	.....	.....1	..1FE	2,810,786	106.455	2,970,095	2,790,000	2,808,003	.....	.....(2,102)	.....	.....4.104	4.001	OA.....	28,625	125,634	09/02/2010	04/01/2019
499815 JK 5	KNOXVILLE TN WASTE 4.62	04-01-22	C21.....	.....	.....	.....1	..1FE	1,650,000	112.631	1,858,412	1,650,000	1,650,000	.....	.....	.....	.....4.620	4.620	OA.....	19,058	62,043	11/30/2010	04/01/2022
499815 JL 3	KNOXVILLE TN WASTE 4.82	04-01-23C21.....	.....	.....	.....	.....1	..1FE	1,750,000	112.481	1,968,418	1,750,000	1,750,000	.....	.....	.....	.....4.820	4.820	OA.....	21,088	68,652	11/30/2010	04/01/2023
542690 W3 2	LONG ISLAND NY PWR 4.85	05-01-20	NC.....	.....	.....	.....1	..1FE	2,498,350	113.579	2,839,475	2,500,000	2,498,568	.....	.....136	.....	.....4.850	4.858	NM.....	20,208	121,250	05/05/2010	05/01/2020
54473E NQ 3	LA CNTY CA PUB WKS 5.841	08-01-21	.....	.....	.....	.....1	..1FE	2,000,000	110.079	2,201,580	2,000,000	2,000,000	.....	.....	.....	.....5.841	5.841	AF.....	48,675	80,476	11/10/2010	08/01/2021
56045R AJ 8	MAINE MUN BD BK BABS 4.724	09-01-19	.....	.....	.....	.....1	..1FE	3,795,000	110.952	4,210,628	3,795,000	3,795,000	.....	.....	.....	.....4.724	4.724	SM.....	59,759	133,959	11/18/2010	09/01/2019
56045R AL 3	MAINE MUN BD BK BABS 5.074	09-01-21	.....	.....	.....	.....1	..1FE	1,985,000	112.283	2,228,818	1,985,000	1,985,000	.....	.....	.....	.....5.074	5.074	SM.....	33,573	75,259	11/18/2010	09/01/2021
561851 GE 0	MANATEE FL PUB 6.151	10-01-21	C20.....	.....	.....	.....1	..1FE	1,235,000	115.501	1,426,437	1,235,000	1,235,000	.....	.....	.....	.....6.151	6.151	OA.....	18,991	57,396	12/17/2010	10/01/2021
561851 GF 7	MANATEE FL UTIL 6.351	10-01-22	C20.....	.....	.....	.....1	..1FE	1,000,000	116.067	1,160,670	1,000,000	1,000,000	.....	.....	.....	.....6.351	6.351	OA.....	15,878	47,985	12/17/2010	10/01/2022
567830 BU 7	MARIN CNTY CA TXB 5.41	08-01-26	A25.....	.....	.....	.....1	..1FE	4,888,949	121.348	5,612,345	4,625,000	4,884,211	.....	.....(4,737)	.....	.....5.410	4.869	AF.....	104,255	.....	08/11/2011	08/01/2026
57429L AL 0	MARYLAND TRANS REV 6.48	7-01-22	A18.....	.....	.....	.....1	..1FE	7,552,510	116.292	8,140,440	7,000,000	7,370,699	.....	.....(25,039)	.....	.....6.480	5.800	JJ.....	226,800	453,600	12/18/2002	07/01/2022
574754 AB 3	MASHANTUCKET WST A 6.57	0913(MASHTK).....	.....	.....	.....	.....1	..1FE	524,633	99.733	543,545	545,000	537,31										

SCHEDULE D - PART 1

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

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description		Codes 3 4 5 Code n CHAR		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
E10.5	57604T AA 4	MA TRN FD RZEDB 5.053 06-01-24.....		..	..	..	3,000,000	121.713	3,651,390	3,000,000	3,000,000	.....	.....	.....5.053	5.053	DJ.....	12,633	142,326	12/16/2010	06/01/2024
	57604T AB 2	MA TRN FD RZEDB 5.203 06-01-25.....		..	..	..	6,500,000	123.891	8,052,915	6,500,000	6,500,000	.....	.....	.....5.203	5.203	DJ.....	28,183	317,528	12/16/2010	06/01/2025
	584633 BV 1	MED UNIV CS TAX 5.01 2-15-15 C14.....		..	..	1	1,002,140	105.107	1,051,070	1,000,000	1,000,687	(240)	.....	.....5.010	4.982	AF15...	18,927	50,100	01/05/2005	02/15/2015
	58607E BR 5	MEMPHIS CTR PYRAMID A 3.87 11-01-20.....		..	..	..	1,195,000	103.715	1,239,394	1,195,000	1,195,000	.....	.....	.....3.870	3.870	NM.....	7,708	3,982	09/22/2011	11/01/2020
	58607E BW 3	MEMPHIS CTR PYRAMID A 4.23 11-01-21.....		..	..	..	1,000,000	104.596	1,045,960	1,000,000	1,000,000	.....	.....	.....4.230	4.230	NM.....	7,050	3,643	09/22/2011	11/01/2021
	58607E BX 1	MEMPHIS CTR PYRAMID A 4.48 11-01-22.....		..	..	1	1,500,000	103.550	1,553,250	1,500,000	1,500,000	.....	.....	.....4.480	4.480	NM.....	11,200	5,787	09/22/2011	11/01/2022
	592195 AR 2	METRO NASHVL TN 5.537 07-01-20 NC.....		..	..	..	1,000,000	117.699	1,176,990	1,000,000	1,000,000	.....	.....	.....5.537	5.537	JJ.....	27,685	55,370	01/28/2010	07/01/2020
	59259Y AG 2	NY MET TRSN AUTH 5.404 11-15-20 NC.....		..	..	..	2,000,000	114.419	2,288,380	2,000,000	2,000,000	.....	.....	.....5.404	5.404	NM15..	13,810	108,080	02/05/2010	11/15/2020
	593461 AZ 9	MIAMI FL PARKING 5.609 10-01-18 NC.....		..	..	..	1,059,100	116.550	1,165,500	1,000,000	1,050,792	(6,256)	.....	.....5.609	4.721	OA.....	14,023	56,090	08/30/2010	10/01/2018
	59447P CR 0	MI FIN AUTH 5.746 09-01-21.....		..	..	..	11,000,000	114.685	12,615,350	11,000,000	11,000,000	.....	.....	.....5.746	5.746	SM.....	214,198	456,488	12/09/2010	09/01/2021
	60415N E4 0	MN ST HFA 6.13 07-01-38 AL09-14 C16.....		..	..	1	2,286,638	113.179	2,455,984	2,170,000	2,259,932	(19,854)	.....	.....6.130	4.975	JJ.....	66,511	133,021	08/23/2010	07/01/2038
	606092 EP 5	MO JT MUN ELEC UTIL 5.628 01-01-20.....		..	..	1	2,225,000	116.863	2,600,202	2,225,000	2,225,000	.....	.....	.....5.628	5.628	JJ.....	62,612	125,223	12/11/2009	01/01/2020
	606092 EQ 3	MO JT MUN ELEC UTIL 5.778 01-01-21.....		..	..	1	2,000,000	116.288	2,325,760	2,000,000	2,000,000	.....	.....	.....5.778	5.778	JJ.....	57,780	115,560	12/11/2009	01/01/2021
	606092 ER 1	MO JT MUN ELEC UTIL 5.878 01-01-22.....		..	..	1	3,040,000	115.420	3,508,768	3,040,000	3,040,000	.....	.....	.....5.878	5.878	JJ.....	89,346	178,691	12/11/2009	01/01/2022
	60636A BB 8	MO H/E SR A WASH U TX 3.827 11-15-21.....		..	..	..	1,880,000	109.679	2,061,965	1,880,000	1,880,000	.....	.....	.....3.827	3.827	NM15..	9,193	27,180	06/17/2011	11/15/2021
	60636A BC 6	MO H/E SR A WASH U TX 3.927 11-15-22.....		..	..	..	2,375,000	110.380	2,621,525	2,375,000	2,375,000	.....	.....	.....3.927	3.927	NM15..	11,917	35,234	06/17/2011	11/15/2022
	60636W NW 1	MO HWYS & TRANS 4.443 05-01-18 NC.....		..	..	1	1,000,000	111.319	1,113,190	1,000,000	1,000,000	.....	.....	.....4.443	4.443	NM.....	7,405	44,430	10/29/2009	05/01/2018
	60636W NX 9	MO HWYS & TRANS 4.563 05-01-19 NC.....		..	..	1	7,000,000	114.659	8,026,130	7,000,000	7,000,000	.....	.....	.....4.563	4.563	NM.....	53,235	319,410	10/28/2009	05/01/2019
	60636W NY 7	MO HWYS & TRANS 4.663 05-01-20 NC.....		..	..	1	2,500,000	117.018	2,925,450	2,500,000	2,500,000	.....	.....	.....4.663	4.663	NM.....	19,429	116,575	10/28/2009	05/01/2020
	610763 PF 5	MONROE CNTY WTR BAB 5.894 080125 A24.....		..	..	..	1,400,000	127.471	1,784,594	1,400,000	1,400,000	.....	.....	.....5.894	5.894	AF.....	34,382	50,426	12/14/2010	08/01/2025
	610763 PK 4	MONROE CNTY NY WTR 4.694 08-01-19.....		..	..	..	1,000,000	114.878	1,148,780	1,000,000	1,000,000	.....	.....	.....4.694	4.694	AF.....	19,558	28,686	12/14/2010	08/01/2019
	613741 BY 2	MONTGOMERY CNTY VA B 3.093 06-01-20.....		..	..	..	2,400,000	101.384	2,433,216	2,400,000	2,400,000	.....	.....	.....3.093	3.093	DJ.....	9,073	.....	11/04/2011	06/01/2020
	613741 BZ 9	MONTGOMERY CNTY VA B 3.293 06-01-21.....		..	..	..	1,430,000	101.726	1,454,682	1,430,000	1,430,000	.....	.....	.....3.293	3.293	DJ.....	5,755	.....	11/04/2011	06/01/2021
	613741 CA 3	MONTGOMERY CNTY VA B 3.443 6-1-22C21.....		..	..	1	1,090,000	101.624	1,107,702	1,090,000	1,090,000	.....	.....	.....3.443	3.443	DJ.....	4,586	.....	11/04/2011	06/01/2022
	613741 CB 1	MONTGOMERY CNTY VA B 3.643 6-1-23C21.....		..	..	1	1,260,000	101.625	1,280,475	1,260,000	1,260,000	.....	.....	.....3.643	3.643	DJ.....	5,610	.....	11/04/2011	06/01/2023
	618027 BK 1	MORRIS CNTY NJ A 3.585 06-15-21 A19.....		..	..	..	2,750,000	104.888	2,884,420	2,750,000	2,750,000	.....	.....	.....3.585	3.585	DJ15...	6,299	.....	12/02/2011	06/15/2021
	64469N AB 5	NEW HAMPSHIRE ST HWY 4.134 9-01-21.....		..	..	1	7,000,000	114.362	8,005,340	7,000,000	7,000,000	.....	.....	.....4.134	4.134	SM.....	96,460	227,485	11/05/2010	09/01/2021
	649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....		..	..	1	12,234,628	95.453	11,834,947	12,398,716	12,127,237	24,082	.....	.....8.800	9.187	MON...	60,616	1,091,085	05/25/2010	09/11/2018
	64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27.....		..	..	1	10,708,525	117.905	12,368,235	10,490,000	10,701,368	(6,877)	.....	.....6.420	6.218	NM.....	112,243	588,392	05/11/2011	11/01/2027
	64971Q GW 7	NYC TRANS FIN B TXBL 3.45 05-01-21.....		..	..	..	8,265,613	104.420	8,609,429	8,245,000	8,264,966	(646)	.....	.....3.450	3.419	NM.....	47,409	53,730	08/03/2011	05/01/2021
	64971Q RA 3	NYC TRANSL FIN AUTH 2.90 11-01-21 NC.....		..	..	..	2,921,010	98.049	2,941,470	3,000,000	2,921,353	343	.....	.....2.900	3.213	NM.....	10,633	.....	12/13/2011	11/01/2021
	64971Q RB 1	NYC TRANSL FIN AUTH 4.2 11-01-30.....		..	..	..	25,288,750	105.519	26,379,750	25,000,000	25,288,322	(428)	.....	.....4.200	4.111	NM.....	128,333	.....	12/16/2011	11/01/2030
	64972H QY 1	NYC TRANS FIN AUTH 5.404 07-15-21.....		..	..	1	2,500,000	114.120	2,853,000	2,500,000	2,500,000	.....	.....	.....5.404	5.404	JJ15...	62,296	87,064	11/19/2010	07/15/2021
	649883 QD 0	NY MTGE AGY SER 166 3.649 04-01-20.....		..	..	..	5,000,000	100.869	5,043,450	5,000,000	5,000,000	.....	.....	.....3.649	3.649	OA.....	22,806	.....	11/03/2011	04/01/2020
	649883 QE 8	NY MTGE AGY SER 166 3.999 04-01-21.....		..	..	..	5,380,000	101.144	5,441,547	5,380,000	5,380,000	.....	.....	.....3.999	3.999	OA.....	26,893	.....	11/03/2011	04/01/2021
	649902 S7 9	NY ST DORM 4.75 03-15-22 NC.....		..	..	1	8,000,000	111.644	8,931,520	8,000,000	8,000,000	.....	.....	.....4.750	4.750	SM15..	111,889	380,000	05/27/2010	03/15/2022
	650035 UY 2	NY STATE BABS 4.61 03-15-20 NC.....		..	..	..	2,000,000	114.119	2,282,380	2,000,000	2,000,000	.....	.....	.....4.610	4.610	SM15..	27,148	70,943	12/02/2010	03/15/2020
	650035 UZ 9	NY ST BABS 4.81 03-15-21 NC.....		..	..	..	3,000,000	117.743	3,532,290	3,000,000	3,000,000	.....	.....	.....4.810	4.810	SM15..	42,488	111,031	12/02/2010	03/15/2021
	650035 VA 3	NY ST BABS 5.01 03-15-22 NC.....		..	..	..	3,000,000	115.333	3,459,990	3,000,000	3,000,000	.....	.....	.....5.010	5.010	SM15..	44,255	115,648	12/02/2010	03/15/2022
	658207 MA 0	NC HSG FIN AGY 4.00 01-01-30 C21 A17.....		..	..	1	8,000,000	102.866	8,229,280	8,000,000	8,000,000	.....	.....	.....4.000	4.000	JJ.....	39,111	.....	10/27/2011	01/01/2030
	658308 AD 3	N CAROLINA ST TPK 4.45 01-01-23 M-W.....		..	..	1	4,000,000	111.278	4,451,120	4,000,000	4,000,000	.....	.....	.....4.450	4.450	JJ.....	89,000	121,139	10/15/2010	01/01/2023
	662903 MF 7	N TEX MUN WTR 4.32 09-01-21 C20.....		..	..	1	2,355,000	111.861	2,634,327	2,355,000	2,355,000	.....	.....	.....4.320	4.320	SM.....	33,912	76,585	10/29/2010	09/01/2021

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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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	For eign Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
835574 AN	4	SONOMA CTY CA 6.625 6-1-13 AL 12-12.....	.....	..	.....	2FE	569,502	103.361	630,502	610,000	603,586	.....	.....4,149	.....	.....	.....6.625	7.421	DJ.....	3,368	40,412	03/08/2000	06/01/2013
837545 GC	0	SD CONSRVCY A TXB ST 4.384 08-01-21.....	.....	..	.....	1FE	2,000,000	111.519	2,230,380	2,000,000	2,000,000	.....	.....	.....	.....	.....4.384	4.384	AF.....	36,533	51,877	12/15/2010	08/01/2021
838530 MQ	3	SOUTH JERSEY PORT 6.152 01-01-20 NC.....	.....	..	.....1	1FE	1,877,218	122.625	2,213,381	1,805,000	1,866,039	.....	.....(5,898)	.....	.....	.....6.152	5.621	JJ.....	55,522	111,044	01/21/2010	01/01/2020
84055U AH	4	STH TX DETENTION REV 4.92 2-1-14 NC.....	.....	..	.....	2FE	3,000,000	103.012	3,090,360	3,000,000	3,000,000	.....	.....	.....	.....	.....4.920	4.920	AF.....	61,500	147,600	09/09/2004	02/01/2014
854489 AR	2	STANISLAUS CA PENS 7.15 8-15-13 A13.....	.....	..	.....	2FE	1,030,810	101.443	1,009,358	995,000	1,000,922	.....	.....(3,348)	.....	.....	.....7.150	6.756	AF15.....	26,876	71,142	03/01/1999	08/15/2013
85732P CC	2	PA ST SCH BLDG 5.426 09-15-26 NC.....	.....	..	.....	1FE	1,000,000	112.795	1,127,950	1,000,000	1,000,000	.....	.....	.....	.....	.....5.426	5.426	SM15.....	15,977	14,469	06/02/2011	09/15/2026
85732P CD	0	PA ST SCH B TXB 5.426 09-15-26 NC.....	.....	..	.....	1FE	1,500,000	112.959	1,694,385	1,500,000	1,500,000	.....	.....	.....	.....	.....5.426	5.426	SM15.....	23,965	21,704	06/02/2011	09/15/2026
85732P CF	5	ST PUB SCH BLDG D 5.138 09-15-29.....	.....	..	.....	1FE	5,260,800	103.520	5,176,000	5,000,000	5,260,720	.....	.....(80)	.....	.....	.....5.138	4.701	SM15.....	41,389	.....	12/28/2011	09/15/2029
870000 HH	2	SWARTHMORE BORO PA C 2.95 09-15-20.....	.....	..	.....	1FE	700,000	100.563	703,941	700,000	700,000	.....	.....	.....	.....	.....2.950	2.950	SM15.....	574	.....	11/30/2011	09/15/2020
870000 HJ	8	SWARTHMORE BORO PA C 3.10 09-15-21.....	.....	..	.....	1FE	4,000,000	101.499	4,059,960	4,000,000	4,000,000	.....	.....	.....	.....	.....3.100	3.100	SM15.....	3,444	.....	11/30/2011	09/15/2021
871683 CF	3	SYRACUSE NY SCH 5.428 05-01-27 NC.....	.....	..	.....	1FE	3,500,000	110.012	3,850,420	3,500,000	3,500,000	.....	.....	.....	.....	.....5.428	5.428	NM.....	31,663	57,522	06/29/2011	05/01/2027
875287 LC	6	TAMPA FL BABS 5.25 10-01-23 NC.....	.....	..	.....	1FE	2,196,062	121.898	2,645,187	2,170,000	2,194,500	.....	.....(1,493)	.....	.....	.....5.250	5.121	OA.....	28,481	90,824	12/02/2010	10/01/2023
875287 LD	4	TAMPA FL BABS 5.375 10-01-24 NC.....	.....	..	.....	1FE	2,267,697	123.931	2,782,251	2,245,000	2,266,483	.....	.....(1,160)	.....	.....	.....5.375	5.271	OA.....	30,167	96,200	12/02/2010	10/01/2024
89602N VD	3	TRIBORO BRDG NY BABS 4.05 11-15-21.....	.....	..	.....1	1FE	1,000,000	110.931	1,109,310	1,000,000	1,000,000	.....	.....	.....	.....	.....4.050	4.050	NM15.....	4,725	42,413	10/21/2010	11/15/2021
905664 AA	6	UNION CITY QSCB GA 4.73 01-01-27.....	.....	..	.....	1FE	10,000,000	113.487	11,348,700	10,000,000	10,000,000	.....	.....	.....	.....	.....4.730	4.730	JJ.....	183,944	.....	07/20/2011	01/01/2027
91428L FM	3	UNIV HAWAII BABS 4.361 10-01-21.....	.....	..	.....1	1FE	2,000,000	109.064	2,181,280	2,000,000	2,000,000	.....	.....	.....	.....	.....4.361	4.361	OA.....	21,805	85,766	09/22/2010	10/01/2021
91428L FN	1	UNIV HAWAII BABS 4.561 10-01-22 C20.....	.....	..	.....1	1FE	3,000,000	109.549	3,286,470	3,000,000	3,000,000	.....	.....	.....	.....	.....4.561	4.561	OA.....	34,208	134,549	09/22/2010	10/01/2022
91428L FP	6	UNIV HAWAII BABS 4.711 10-01-23 C20.....	.....	..	.....1	1FE	3,000,000	113.219	3,396,570	3,000,000	3,000,000	.....	.....	.....	.....	.....4.711	4.711	OA.....	35,333	138,974	09/22/2010	10/01/2023
91428L FQ	4	UNIV HAWAII BABS 4.861 10-01-24 C20.....	.....	..	.....1	1FE	3,000,000	113.780	3,413,400	3,000,000	3,000,000	.....	.....	.....	.....	.....4.861	4.861	OA.....	36,458	143,399	09/22/2010	10/01/2024
914440 KY	7	UNIV MA BLDG AUTH 3.80 11-01-21.....	.....	..	.....1	1FE	5,000,000	110.917	5,545,850	5,000,000	5,000,000	.....	.....	.....	.....	.....3.800	3.800	NM.....	31,667	181,028	10/22/2010	11/01/2021
914440 KZ	4	UNIV MA BLDG AUTH 3.95 11-01-22.....	.....	..	.....1	1FE	5,292,040	109.836	6,040,980	5,500,000	5,307,141	.....	.....13,548	.....	.....	.....3.950	4.357	NM.....	36,208	206,991	11/19/2010	11/01/2022
914714 CG	3	UNIV NC CHAPEL HILL BABS 4.574 02-20.....	.....	..	.....1	1FE	1,000,000	114.901	1,149,010	1,000,000	1,000,000	.....	.....	.....	.....	.....4.574	4.574	AF.....	19,058	31,510	11/10/2010	02/01/2020
914714 CH	1	UNIV NC CHAPEL HILL BABS 4.824 02-21.....	.....	..	.....1	1FE	1,000,000	116.594	1,165,940	1,000,000	1,000,000	.....	.....	.....	.....	.....4.824	4.824	AF.....	20,100	33,232	11/10/2010	02/01/2021
91528N AA	9	UNM SANDOVAL REG MD 4.50 072036AL26.....	.....	..	.....1	1FE	10,925,000	105.485	11,524,236	10,925,000	10,925,000	.....	.....	.....	.....	.....4.500	4.500	JJ20.....	219,866	350,966	10/07/2010	07/20/2036
91754C BH	2	UTAH ST AUX BABS 4.74 04-01-19 MWC.....	.....	..	.....	1FE	1,240,000	114.211	1,416,216	1,240,000	1,240,000	.....	.....	.....	.....	.....4.740	4.740	OA.....	14,694	44,572	12/17/2010	04/01/2019
927781 UZ	5	VA COLLEGE BLDG SER B 4.50 02-01-25.....	.....	..	.....	1FE	3,665,205	108.964	4,304,078	3,950,000	3,679,537	.....	.....14,332	.....	.....	.....4.250	4.968	AF.....	69,948	128,238	01/03/2011	02/01/2025
92812Q BJ	5	VIRGINIA ST HSG C 5.45 05-01-18A16.....	.....	..	.....1	1FE	9,774,943	103.138	10,159,093	9,850,000	9,808,966	.....	.....5,281	.....	.....	.....5.450	5.529	NM.....	89,471	536,825	04/23/2004	05/01/2018
92812Q U7	0	VA HSG AUTH RENTAL D 3.579 01-01-21.....	.....	..	.....	1FE	1,000,000	100.459	1,004,590	1,000,000	1,000,000	.....	.....	.....	.....	.....3.579	3.579	JJ.....	2,287	.....	11/17/2011	01/01/2021
92812Q W4	5	VA ST HSG DEV E 3.754 03-01-21 C17.....	.....	..	.....1	1FE	5,000,000	100.001	5,000,050	5,000,000	5,000,000	.....	.....	.....	.....	.....3.754	3.754	SM.....	4,693	.....	12/16/2011	03/01/2021
92812Q W5	2	VA ST HSG DEV E 4.154 03-01-22 C17.....	.....	..	.....1	1FE	2,750,000	100.009	2,750,248	2,750,000	2,750,000	.....	.....	.....	.....	.....4.154	4.154	SM.....	2,856	.....	12/16/2011	03/01/2022
92813H WN	2	VA HSG DEV M 6.40 1-1-16 AL 02-14-14.....	.....	..	.....1	1FE	1,950,000	100.000	1,950,000	1,950,000	1,950,000	.....	.....	.....	.....	.....6.400	6.400	JJ.....	62,400	124,800	12/12/2001	01/01/2016
928172 UY	9	VA ST BLDG AUTH 4.75 08-01-20 NC.....	.....	..	.....	1FE	7,173,530	117.803	8,246,210	7,000,000	7,148,224	.....	.....(13,905)	.....	.....	.....4.750	4.450	AF.....	138,542	332,500	02/11/2010	08/01/2020
92817S WW	4	VA ST PUB SCH AUTH 4.50 06-15-27 NC.....	.....	..	.....	1FE	7,000,000	114.597	8,021,790	7,000,000	7,000,000	.....	.....	.....	.....	.....4.500	4.500	DJ15.....	14,000	146,125	06/16/2011	06/15/2027
934312 AB	5	WARM SPRGS OR 8.25 11-01-19 A18(POR).....	.....	..	.....1	2FE	14,138,267	114.927	15,084,169	13,125,000	14,019,106	.....	.....(82,572)	.....	.....	.....8.250	7.100	NM.....	180,469	1,082,813	01/24/2011	11/01/2019
93730P AA	4	WA ST BIOMED BAB 5.231 07-01-21 NC.....	.....	..	.....	1FE	4,445,000	113.467	5,043,608	4,445,000	4,445,000	.....	.....	.....	.....	.....5.231	5.231	JJ.....	116,259	127,239	12/03/2010	07/01/2021
93730P AB	2	WA ST BIOMEDICAL 5.431 07-01-22 NC.....	.....	..	.....	1FE	1,665,000	113.076	1,882,715	1,665,000	1,665,000	.....	.....	.....	.....	.....5.431	5.431	JJ.....	45,213	49,483	12/02/2010	07/01/2022
93730P AH	9	WA ST BIOMED 5.031 07-01-20 NC.....	.....	..	.....	1FE	4,145,000	112.575	4,666,234	4,145,000	4,145,000	.....	.....	.....	.....	.....5.031	5.031	JJ.....	104,267	114,115	12/02/2010	07/01/2020
93976A AJ	1	WA ST CONV CTR BABS 5.421 07-01-21.....	.....	..	.....1	1FE	4,490,000	119.608	5,370,399	4,490,000	4,490,000	.....	.....	.....	.....	.....5.421	5.421	JJ.....	121,701	142,661	11/17/2010	07/01/2021
940839 AT	0	WASHOE CO NV 5.57 02-01-21 C20@100.....		..	1	1FE	850,000	107.789	916,207	850,000	850,000					5.570	5.570	AF.....	19,727	47,345	02/25/201	

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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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
95662M	G7	9	WV HSG DEV A TXB 3.522 05-01-21 NC.....	.....	..	.....	..1FE	1,285,000	101.084	1,298,929	1,285,000	1,285,000					3.522	3.522	NM.....	13,452		08/31/2011	05/01/2021
95662M	G8	7	WV HSG DEV A TXB 3.622 11-01-21 NC.....	.....	..	.....	..1FE	1,000,000	105.691	1,056,910	1,000,000	1,000,000					3.622	3.622	NM.....	10,766		08/31/2011	11/01/2021
977123	ZD	3	WISCONSIN ST TRANS 4.90 07-01-23 C20.....	.....	..	.....	..1FE	6,345,000	109.989	6,978,802	6,345,000	6,345,000					4.900	4.900	JJ.....	155,453	174,452	11/23/2010	07/01/2023
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			.....	..	.....		696,586,122	XXX	769,762,023	692,258,716	696,184,417	0	(127,454)	0	0	XXX	XXX	XXX	9,982,905	25,860,522	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

251510	CV	3	DBALT 2005-1 1A1 SEQ FLT 02-35.....	.....	..	.....	2	1FM	6,071,396	72.000	6,019,146	8,359,926	6,063,961		(7,433)			0.794	6.302	MON...	1,106	20,807	09/16/2011	02/25/2035
312903	MA	2	FHR 119 H 7 PAC 7.5 1-15-21.....	.....	..	.....	2	1	19,418	113.097	21,946	19,405	19,405					7.500	7.488	MON...	186	1,458	04/01/2004	01/15/2021
312909	3W	2	FHR 1250-J PAC1 7.00 5-15-22.....	.....	..	.....	2	1	38,447	113.115	42,401	37,485	38,038		(53)			7.000	6.618	MON...	219	2,624	04/01/2004	05/15/2022
312915	QG	9	FHR 1491 I PAC 7.50 4-15-23.....	.....	..	.....	2	1	299,627	113.000	319,350	282,611	292,920		(905)			7.500	6.649	MON...	1,766	21,198	04/01/2004	04/15/2023
313398	P7	8	FHR 2334 TD PAC 6.5 7-15-31.....	.....	..	.....	2	1	567,592	112.944	612,771	542,543	561,967		(827)			6.500	6.031	MON...	2,939	35,265	04/01/2004	07/15/2031
313399	B9	7	FHR 2344 SN IO INV 8-15-31.....	.....	..	.....	234	1	13,708	16.000	14,279							7.672	99.000	MON...	304	9,013	01/14/2002	08/15/2031
313399	PS	0	FHR 2347 VP PAC 6.5 3-15-20.....	.....	..	.....	2	1	717,466	110.389	749,833	679,264	699,262		(2,166)			6.500	5.734	MON...	3,679	44,152	04/01/2004	03/15/2020
31339D	2V	9	FHR 2418 MB SEQ 6.0 2-15-22.....	.....	..	.....	2	1	975,632	108.621	995,306	916,310	948,321		(3,143)			6.000	5.205	MON...	4,582	54,977	04/01/2004	02/15/2022
31339D	QZ	4	FHR 2416 PG PAC 6.0 2-15-22.....	.....	..	.....	2	1	3,107,553	111.148	3,218,835	2,896,000	3,013,000		(14,642)			6.000	5.267	MON...	14,480	173,760	04/01/2004	02/15/2022
31339G	HQ	7	FHR 2367 SA IO INV 6-15-31.....	.....	..	.....	234	1	46,739	16.125	53,576							7.697	99.000	MON...	1,137	29,645	01/14/2002	06/15/2031
3133T1	FS	6	FHR 1599-C TAC 6.10 10-15-23.....	.....	..	.....	2	1	310,360	103.327	398,051	385,235	385,235					6.100	10.825	MON...	1,958	23,501	10/15/1996	10/15/2023
3133T2	JH	4	FHG 24-SY IO INV 11-25-23.....	.....	..	.....	234	1	32,454	23.250	50,728							8.717		MON...	317	21,131	02/14/1996	11/25/2023
3133T3	BU	1	FHR 1644 K PAC 6.75 12-15-23.....	.....	..	.....	2	1	860,961	111.125	874,848	787,265	826,311		(4,026)			6.750	5.691	MON...	4,428	53,140	04/01/2004	12/15/2023
3133TB	4G	2	FHR 1991 PG PAC 6.0 9-15-27.....	.....	..	.....	2	1	522,844	111.563	562,529	504,228	516,500		(1,010)			6.000	5.549	MON...	2,521	30,252	04/01/2004	09/15/2027
3133TC	HE	1	FHR 2018 PG PAC 6.35 1-15-28.....	.....	..	.....	2	1	252,759	111.212	266,403	239,545	248,745		(535)			6.350	5.741	MON...	1,268	15,212	04/01/2004	01/15/2028
3133TD	3A	2	FHR 2037 HB SEQ 9.0 3-15-28.....	.....	..	.....	2	1	409,174	117.616	440,021	374,115	399,702		(1,395)			9.000	7.851	MON...	2,806	33,671	04/01/2004	03/15/2028
3133TH	S8	1	FHR 2118 PE PAC 6.50 1-15-29.....	.....	..	.....	2	1	1,098,351	113.530	1,187,682	1,046,139	1,083,567		(1,968)			6.500	5.967	MON...	5,667	68,000	04/01/2004	01/15/2029
3133TK	EB	2	FHR 2145 S IO INV 4-15-29.....	.....	..	.....	234	1	72,056	15.375	131,477							7.322	99.000	MON...	2,783	70,225	02/23/2001	04/15/2029
3133TR	YA	7	FHR 2292 SI IO INV 11-15-30.....	.....	..	.....	234	1	11,942	16.000	22,467							7.722	99.000	MON...	482	12,211	03/01/2001	11/15/2030
3133TS	F2	4	FHR 2303 CK SCH 6.0 4-15-31.....	.....	..	.....	2	1	732,646	110.260	782,254	709,461	726,239		(701)			6.000	5.695	MON...	3,547	42,568	04/01/2004	04/15/2031
3133TU	HJ	0	FHR 2322 SC IO INV 5-15-31.....	.....	..	.....	234	1	66,430	16.875	90,382				(21,461)			8.322	99.000	MON...	53,151	10/29/2003	05/15/2031	
3133TU	S7	4	FHR 2357 QH PAC 6.50 9-15-31.....	.....	..	.....	2	1	623,148	110.360	655,769	594,210	616,567		(958)			6.500	6.009	MON...	3,219	38,626	04/01/2004	09/15/2031
31340Y	KF	5	FHR 31-E PAC 7.55 5-15-20.....	.....	..	.....	2	1	13,542	108.579	16,475	15,173	15,005		75			7.550	8.361	MON...	146	1,146	12/28/1994	05/15/2020
31358F	M5	5	FNR 1991-12 H PAC 7.0 2-25-21.....	.....	..	.....	2	1	30,674	111.638	32,581	29,185	29,961		(95)			7.000	6.192	MON...	170	2,044	04/01/2004	02/25/2021
31358N	H3	9	FNR G92-29 J SCH 8.00 7-25-22.....	.....	..	.....	2	1	298,832	112.803	333,187	295,371	296,595		(213)			8.000	7.868	MON...	1,969	23,630	05/16/1997	07/25/2022
31358N	M5	8	FNR 1992-119Z ZX 8.00 07-25-22.....	.....	..	.....	2	1	181,369	117.457	209,947	178,744	179,769		(142)			8.000	7.840	MON...	1,192	14,300	11/09/1995	07/25/2022
31358P	EE	3	FNR 1992-117 M PAC 7.0 7-25-22.....	.....	..	.....	2	1	243,459	112.125	254,390	226,881	236,507		(937)			7.000	5.975	MON...	1,323	15,881	04/01/2004	07/25/2022
31358Q	ZE	8	FNR G92-59 D TAC 6.0 10-25-22.....	.....	..	.....	2	1	50,420	108.586	51,221	47,170	48,870		(217)			6.000	4.993	MON...	236	2,829	04/01/2004	10/25/2022
31358R	Y7	2	FNR G92-66 KB PAC 7.0 12-25-22.....	.....	..	.....	2	1	471,708	112.115	487,365	434,702	456,804		(2,166)			7.000	5.807	MON...	2,536	30,429	04/01/2004	12/25/2022
31359D	H5	5	FNR 1993-155 PJ PAC 7.0 9-25-23.....	.....	..	.....	2	1	1,191,552	114.106	1,228,086	1,076,272	1,138,354		(4,507)			7.000	5.834	MON...	6,278	75,338	04/01/2004	09/25/2023
31359H	NW	0	FNR 1994-63 PK PAC 7.0 4-25-24.....	.....	..	.....	2	1	307,551	112.228	312,369	278,334	296,195		(1,159)			7.000	5.796	MON...	1,624	19,484	04/01/2004	04/25/2024
31359H	QP	2	FNR 1994-76 KA PAC 7.0 4-25-24.....	.....	..	.....	2	1	16,874	118.061	19,759	16,737	16,737					7.000	6.938	MON...	98	1,172	04/01/2004	04/25/2024
31359K	NE	3	FNR 1996-27 SD IO INV 2-25-17.....	.....	..	.....	234	1	12,085	11.375	11,502							8.738	40.000	MON...	147	11,615	07/22/1996	02/25/2017
31359L	ZF	5	FNR 1995-19 ED SEQ 6.50 1-25-22.....	.....	..	.....	2	1	107,412	110.073	110,641	100,516	104,235		(510)			6.500	5.508	MON...	544	6,534	04/01/2004	01/25/2022
31359N	2W	0	FNR 1997-19 PG PAC 7.0 4-18-27.....	.....	..	.....	2	1	624,394	114.321	662,441	579,457	610,685		(1,956)			7.000	6.098	MON...	3,380	40,562	04/01/2004	04/18/2027
31359V	GF	4	FNR 1999-1 PJ PAC 6.50 2-25-29.....	.....	..	.....	2	1	2,469,072	114.348	2,654,842	2,321,713	2,424,704		(5,464)			6.500	5.837	MON...	12,576	150,912	04/01/2004	02/25/2029

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n B o n d C H A R	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
313602	GQ	1	FNR 1988-25 B SCH 9.25 10-25-18.....	.....	..	.....2	1	36,923	113.263	42,222	37,278	37,257	.....	.....13	.....	.....9.250	9.305	MON...	287	3,449	10/20/1988	10/25/2018
313603	BQ	4	FNR 1989-79 D PAC 9.0 11-25-19.....	.....	..	.....2	1	53,416	113.605	54,719	48,166	50,779	.....	.....(364)	.....	.....9.000	7.206	MON...	361	4,333	04/01/2004	11/25/2019
3136A1	MJ	1	FNR 2011-105 PB PAC 4.0 10-41.....	.....	..	.....2	1	10,443,750	104.802	10,480,247	10,000,000	10,443,559	.....	.....(191)	.....	.....4.000	3.628	MON...	33,333	.....	12/22/2011	10/25/2041
3136A1	NA	9	FNR 2011-105 BP PAC 4.0 10-41.....	.....	..	.....2	1	11,673,986	104.553	11,882,429	11,365,000	11,673,910	.....	.....(76)	.....	.....4.000	3.795	MON...	37,883	.....	12/23/2011	10/25/2041
3137A9	6Y	7	FHR 3850 LS IO INV 05-39.....	.....	..	.....234	1	6,264,159	6.156	6,289,619	.....	.....5,905,127	.....	.....(359,032)	.....	.....4.671	2.580	MON...	.....	.....409,050	10/07/2011	05/15/2039
3137AC	TN	9	FHR 3897 LI IO WAC 01-37.....	.....	..	.....234	1	4,553,634	5.125	3,847,342	.....	.....4,284,892	.....	.....(268,742)	.....	.....1.730	4.060	MON...	348,944	.....	08/11/2011	01/15/2037
313921	JK	5	FNR 2001-57 PD PAC 6.50 10-25-31.....	.....	..	.....2	1	658,042	114.576	714,998	624,038	649,777	.....	.....(1,126)	.....	.....6.500	5.966	MON...	3,380	40,563	04/01/2004	10/25/2031
31392A	F5	2	FNR 2001-73 PG PAC 6.0 9-25-31.....	.....	..	.....2	1	345,083	102.247	334,892	327,531	337,596	.....	.....169	.....	.....6.000	5.011	MON...	1,638	19,653	04/01/2004	09/25/2031
31392B	AN	6	FNR 2001-70 PE PAC 6.0 7-25-31.....	.....	..	.....2	1	70,384	100.284	67,204	67,013	70,596	.....	.....1,169	.....	.....6.000	4.997	MON...	335	4,022	04/01/2004	07/25/2031
31392B	SC	1	FNR 2002-6 L SEQ 6.0 2-25-32.....	.....	..	.....2	1	1,223,603	112.321	1,321,660	1,176,677	1,210,918	.....	.....(1,607)	.....	.....6.000	5.614	MON...	5,883	70,601	04/01/2004	02/25/2032
31392C	EM	2	FNW 2002-W2 AF5 SEQ HEL STP 6-25-32.....	.....	..	.....2	1	342,555	110.000	392,363	356,694	345,627	.....	.....394	.....	.....6.503	6.906	MON...	1,933	23,173	03/12/2002	06/25/2032
31392E	PC	8	FNR 2002-58 PG PAC 6.0 9-25-32.....	.....	..	.....2	1	3,224,053	111.222	3,402,264	3,058,990	3,178,549	.....	.....(4,791)	.....	.....6.000	5.528	MON...	15,295	183,538	04/01/2004	09/25/2032
31392F	BQ	9	FNR 2002-70 QG PAC 5.50 6-25-31.....	.....	..	.....2	1	60,754	100.024	60,065	60,050	60,151	.....	.....(53)	.....	.....5.500	5.352	MON...	275	3,304	09/25/2002	06/25/2031
31392H	FC	2	FNR 2002-97 SR IO INV 1-25-33.....	.....	..	.....234	1	393,065	12.688	278,268	.....	.....75,004	.....	.....(45,044)	.....	.....6.706	181.000	MON...	.....	.....178,124	03/13/2003	01/25/2033
31392K	5C	6	FHR 2455 GK PAC 6.50 5-15-32.....	.....	..	.....2	1	3,297,788	112.283	3,482,011	3,101,115	3,248,932	.....	.....(5,505)	.....	.....6.500	5.918	MON...	16,798	201,571	04/01/2004	05/15/2032
31392K	LR	5	FHR 2450 PH PAC 6.0 5-15-22.....	.....	..	.....2	1	2,947,662	114.813	3,171,121	2,762,000	2,873,603	.....	.....(11,377)	.....	.....6.000	5.359	MON...	13,810	165,720	04/01/2004	05/15/2022
31392M	5R	9	FHR 2448 TX PAC 6.0 5-15-32.....	.....	..	.....2	1	2,521,282	111.000	2,664,290	2,400,261	2,486,676	.....	.....(3,831)	.....	.....6.000	5.540	MON...	12,001	144,015	04/01/2004	05/15/2032
31393F	V3	7	FHR 2534 SG IO INV 1-15-32.....	.....	..	.....234	1	68,861	0.250	352	.....	.....	.....	.....	.....	.....7.272	99.000	MON...	455	22,835	01/14/2003	01/15/2032
31393Q	PE	6	FHR 2614 UD PAC 5.50 6-15-31.....	.....	..	.....2	1	952,000	101.226	944,432	932,995	940,118	.....	.....(1,849)	.....	.....5.500	5.256	MON...	4,276	51,315	04/01/2004	06/15/2031
31393X	VH	7	FNW 2004-W3 A6 PAC 5.50 5-25-34.....	.....	..	.....2	1	12,455,625	108.031	14,044,063	13,000,000	12,727,477	.....	.....26,951	.....	.....5.500	5.836	MON...	59,583	714,999	05/21/2004	05/25/2034
31394D	JU	5	FNW 2005-W2 A6 IO INV 5-25-35.....	.....	..	.....234	1	580,166	10.547	1,457,549	.....	.....	.....	.....	.....	.....4.616	99.000	MON...	10,631	647,351	04/16/2008	05/25/2035
31394J	5S	2	FHR 2675 TS IO INV 6-15-22.....	.....	..	.....234	1	309,543	3.000	43,970	.....	.....	.....	.....	.....	.....6.772	99.000	MON...	4,411	143,928	10/09/2003	06/15/2022
31395X	3F	0	FHR 3018 UG PAC 5.50 10-15-34.....	.....	..	.....2	1	975,625	111.331	1,113,309	1,000,000	986,362	.....	.....2,130	.....	.....5.500	5.799	MON...	4,583	55,000	03/06/2006	10/15/2034
31396W	BR	6	FNR 2007-56 SN IO INV 6-25-37.....	.....	..	.....234	1	718,813	11.000	982,493	.....	.....133,266	.....	.....(252,819)	.....	.....5.836	200.000	MON...	.....	.....617,574	03/04/2008	06/25/2037
31397W	F3	4	FHR 3457 ES IO INV 6-15-38.....	.....	..	.....234	1	411,665	10.769	578,480	.....	.....	.....	.....(178,610)	.....	.....5.722	200.000	MON...	.....	.....374,236	12/03/2008	06/15/2038
31398M	EL	6	FNR 2010-14 SJ IO INV 03-40.....	.....	..	.....234	1	4,120,756	16.125	3,468,212	.....	.....2,838,708	.....	.....(1,151,590)	.....	.....6.106	8.940	MON...	.....	.....1,417,706	08/27/2010	03/25/2040
383739	N8	8	GNR 2001-17 PG PAC 6.50 4-20-31.....	.....	..	.....2	1	332,810	113.058	360,649	318,995	329,516	.....	.....(456)	.....	.....6.500	6.063	MON...	1,728	20,734	04/01/2004	04/20/2031
38373Q	MR	9	GNR 2003-39 GE PAC 5.50 8-16-32.....	.....	..	.....2	1	2,128,858	104.697	2,197,182	2,098,617	2,112,390	.....	.....(2,560)	.....	.....5.500	5.339	MON...	9,619	115,423	04/01/2004	08/16/2032
38373W	5C	8	GNR 2002-33 PG PAC 6.50 5-20-32.....	.....	..	.....2	1	1,452,121	112.586	1,548,687	1,375,558	1,433,311	.....	.....(2,344)	.....	.....6.500	5.970	MON...	7,451	89,413	04/01/2004	05/20/2032
38373W	GY	8	GNR 2002-19 PG PAC 6.45 3-20-32.....	.....	..	.....2	1	1,042,510	111.367	1,102,307	989,794	1,029,909	.....	.....(1,651)	.....	.....6.450	5.935	MON...	5,320	63,840	04/01/2004	03/20/2032
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.....							96,529,139	...XXX.....	100,222,259	79,074,769	91,758,171	0	(2,341,306)	0	0	...XXX.....	...XXX.....	XXX...	342,882	7,384,877	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																						
01016Q	AB	8	AKRON ST HSG-B OH 6.51 031518 C13A13.....	.....	..	.....1	..1FE	1,640,000	106.127	1,740,483	1,640,000	1,640,000	.....	.....	.....	.....6.510	6.510	SM15...	31,436	106,764	09/05/2003	03/15/2018
64908P	AA	1	NEW VALLEY GEN III 5.131 01-15-21A16.....	.....	..	.....1	..1FE	3,712,741	110.730	4,111,100	3,712,741	3,712,741	.....	.....	.....	.....5.131	5.131	JJ15...	87,842	190,501	12/16/2002	01/15/2021
64966N	AA	5	NYC HSG DEV REV 5.60 12-01-21 A17.....	.....	..	.....1	..1FE	3,650,772	110.004	3,844,637	3,495,000	3,602,099	.....	.....(8,075)	.....	.....5.600	5.201	DJ...	16,310	195,720	01/04/2005	12/01/2021
677071	AA	0	OHANA MIL HSG REV 5.471 100121 A0617.....	.....	..	.....1	..1FE	4,527,477	103.640	4,715,620	4,550,000	4,532,861	.....	.....1,292	.....	.....5.471	5.521	OA.....	62,233	248,930	06/01/2007	10/01/2021
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.....							13,530,990	...XXX.....	14,411,840	13,397,741	13,487,701	0	(6,783)	0	0	...XXX.....	...XXX.....	XXX...	197,821	741,915	XXX.....	XXX.....
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.....							806,646,251	...XXX.....	884,396,122	784,731,226	801,430,289	0	(2,475,543)	0	0	...XXX.....	...XXX.....	XXX...	10,523,608	33,987,314	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00038A	AB	9	ABB TREASURY USA 4.00 06-15-21 NC.....	.....	..	.....	..1FE	12,792,780	102.576	13,334,906	13,000,000	12,801,904	.....	.....9,124	.....	.....4.000	4.197	DJ15...	23,111	257,111	06/14/2011	06/15/2021
00101A	AA	3	AVERY DENNISON 6.625 10-01-17 NC !.....	.....	..	.....1	..2FE	6,973,890	115.590	8,091,279	7,000,000	6,982,957	.....	.....2,362	.....	.....6.625	6.677	OA.....	115,938	463,750	10/04/2007	10/01/2017
00182E	AJ	8	ANZ NAT INTL NZ 6.20 07-19-13 NC.....	.....	R	.....	..1FE	7,992,480	106.359	8,508,680	8,000,000	7,997,423	.....	.....1,538	.....	.....6.200	6.222	JJ19...	223,200	496,000	07/10/2008	07/19/2013

SCHEDULE D - PART 1

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

E10.10

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	g n	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity			
00206R AP 7	AT&T INC 6.70 11-15-13 NC.....	.....	..	.....	1	..	1FE	4,501,560	.....	110.397	.....	4,415,884	.....	4,000,000	.....	4,227,800	.....	(115,751)	.....	.....	.....	.....	.....	.....	.....	.....	07/29/2009	11/15/2013
00206R AX 0	AT&T INC 4.45 05-15-21 NC.....	.....	..	.....	1	..	1FE	2,997,750	.....	110.001	.....	3,300,036	.....	3,000,000	.....	2,997,872	.....	122	.....	.....	.....	.....	.....	.....	.....	.....	04/26/2011	05/15/2021
00206R AZ 5	AT&T INC 3.875 08-15-21 NC.....	.....	..	.....	1	..	1FE	1,994,100	.....	106.273	.....	2,125,456	.....	2,000,000	.....	1,994,280	.....	180	.....	.....	.....	.....	.....	.....	.....	.....	08/15/2011	08/15/2021
00209T AA 3	AT&T BROADBAND 8.375 3-15-13 NC.....	.....	..	.....	2	..	2FE	496,000	.....	108.791	.....	539,603	.....	496,000	.....	496,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	11/18/2002	03/15/2013
00213L AA 4	AS AMERICAS 10.75 01-15-16 C13.....	.....	..	.....	1	..	5FE	100,000	.....	59.000	.....	59,000	.....	100,000	.....	59,000	.....	.....	.....	41,000	.....	.....	.....	.....	.....	.....	01/13/2011	01/15/2016
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15.....	.....	R	.....	1	..	3FE	4,972,000	.....	101.000	.....	5,021,720	.....	4,972,000	.....	4,972,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	10/01/2010	10/15/2016
002819 AB 6	ABBOTT LABS 5.60 11-30-17 NC.....	.....	..	.....	1	..	1FE	9,969,900	.....	119.559	.....	11,955,920	.....	10,000,000	.....	9,980,313	.....	2,735	.....	.....	.....	.....	.....	.....	.....	.....	11/06/2007	11/30/2017
00440E AK 3	ACE INA HOLDINGS 5.80 03-15-18 NC.....	.....	..	.....	1	..	1FE	1,998,320	.....	116.487	.....	2,329,748	.....	2,000,000	.....	1,998,855	.....	149	.....	.....	.....	.....	.....	.....	.....	.....	02/07/2008	03/15/2018
00441A AA 2	ACE HARDWARE 9.125 06-01-16 C12.....	.....	..	.....	1	..	3FE	1,972,000	.....	106.250	.....	2,125,000	.....	2,000,000	.....	1,982,137	.....	3,137	.....	.....	.....	.....	.....	.....	.....	.....	05/08/2008	06/01/2016
008117 AD 5	AETNA INC 6.75 09-15-13 NC.....	.....	..	.....	1	..	1FE	2,259,368	.....	107.084	.....	2,141,686	.....	2,000,000	.....	2,056,128	.....	(30,800)	.....	.....	.....	.....	.....	.....	.....	.....	04/01/2004	09/15/2013
008117 AM 5	AETNA INC 6.50 09-15-18 NC !.....	.....	..	.....	1	..	1FE	4,985,800	.....	121.320	.....	6,065,980	.....	5,000,000	.....	4,989,522	.....	1,211	.....	.....	.....	.....	.....	.....	.....	.....	09/09/2008	09/15/2018
008117 AN 3	AETNA INC 4.125 06-01-21 C21.....	.....	..	.....	1	..	1FE	6,902,070	.....	104.362	.....	7,305,340	.....	7,000,000	.....	6,906,947	.....	4,877	.....	.....	.....	.....	.....	.....	.....	.....	05/17/2011	06/01/2021
00817Y AH 1	AETNA INC 3.95 09-01-20 NC.....	.....	..	.....	1	..	1FE	4,942,950	.....	104.285	.....	5,214,270	.....	5,000,000	.....	4,949,342	.....	4,783	.....	.....	.....	.....	.....	.....	.....	.....	08/24/2010	09/01/2020
00846U AE 1	AGILENT TECH INC 5.50 09-14-15 NC !.....	.....	..	.....	1	..	2FE	7,974,960	.....	110.093	.....	8,807,400	.....	8,000,000	.....	7,983,594	.....	3,890	.....	.....	.....	.....	.....	.....	.....	.....	09/09/2009	09/14/2015
00846U AG 6	AGILENT TECH INC 5.00 07-15-20 NC.....	.....	..	.....	1	..	2FE	3,981,400	.....	111.566	.....	4,462,628	.....	4,000,000	.....	3,983,557	.....	1,506	.....	.....	.....	.....	.....	.....	.....	.....	07/13/2010	07/15/2020
009363 AG 7	AIRGAS INC 4.50 09-15-14 NC!.....	.....	..	.....	1	..	2FE	2,996,400	.....	105.950	.....	3,178,500	.....	3,000,000	.....	2,997,957	.....	695	.....	.....	.....	.....	.....	.....	.....	.....	09/08/2009	09/15/2014
010392 EW 4	ALABAMA POWER CO 5.55 02-01-17 NC.....	.....	..	.....	1	..	1FE	7,972,800	.....	117.077	.....	9,366,144	.....	8,000,000	.....	7,984,299	.....	2,604	.....	.....	.....	.....	.....	.....	.....	.....	01/30/2007	02/01/2017
013078 AA 8	ALBERTO-CULVER CO 5.15 06-01-20 NC.....	.....	..	.....	1	..	1FE	4,997,950	.....	117.290	.....	5,864,480	.....	5,000,000	.....	4,998,213	.....	166	.....	.....	.....	.....	.....	.....	.....	.....	05/18/2010	06/01/2020
013817 AU 5	ALCOA INC 6.15 08-15-20 NC.....	.....	..	.....	1	..	2FE	3,994,840	.....	103.541	.....	4,141,640	.....	4,000,000	.....	3,995,391	.....	395	.....	.....	.....	.....	.....	.....	.....	.....	07/26/2010	08/15/2020
017175 AB 6	ALLEGHANY CORP 5.625 09-15-20 NC.....	.....	..	.....	1	..	2FE	7,970,480	.....	104.754	.....	8,380,336	.....	8,000,000	.....	7,973,414	.....	2,306	.....	.....	.....	.....	.....	.....	.....	.....	09/15/2010	09/15/2020
017363 AK 8	ALLEGHENY ENERGY 5.75 10-15-19 NC.....	.....	..	.....	1	..	2FE	3,985,400	.....	107.478	.....	4,299,108	.....	4,000,000	.....	3,987,988	.....	1,190	.....	.....	.....	.....	.....	.....	.....	.....	09/22/2009	10/15/2019
01741R AE 2	ALLEGHENY TECH 5.95 01-15-21 C10-20.....	.....	..	.....	1	..	2FE	2,996,580	.....	106.277	.....	3,188,301	.....	3,000,000	.....	2,996,834	.....	254	.....	.....	.....	.....	.....	.....	.....	.....	01/04/2011	01/15/2021
018490 AN 2	ALLERGAN INC 3.375 09-15-20 NC.....	.....	..	.....	1	..	1FE	7,975,760	.....	103.046	.....	8,243,664	.....	8,000,000	.....	7,978,463	.....	2,092	.....	.....	.....	.....	.....	.....	.....	.....	09/07/2010	09/15/2020
018802 AA 6	ALLIANT ENERGY CORP 4.00 10-15-14 NC.....	.....	..	.....	1	..	2FE	9,965,100	.....	104.814	.....	10,481,350	.....	10,000,000	.....	9,979,810	.....	6,706	.....	.....	.....	.....	.....	.....	.....	.....	09/30/2009	10/15/2014
020002 AC 5	ALLSTATE CORP 7.50 06-15-13 NC!.....	.....	..	.....	1	..	1FE	2,440,648	.....	108.328	.....	2,166,554	.....	2,000,000	.....	2,082,319	.....	(53,531)	.....	.....	.....	.....	.....	.....	.....	.....	04/01/2004	06/15/2013
020520 XX 5	ALON USA ENERGY TL L+225 06-22-13.....	.....	..	.....	2	..	4FE	1,448,727	.....	93.750	.....	1,636,364	.....	1,745,455	.....	1,596,342	.....	90,794	.....	.....	.....	.....	.....	.....	.....	.....	04/29/2010	06/22/2013
020520 XY 3	ALON USA ENERGY DD L+225 06-22-13.....	.....	..	.....	2	..	4FE	181,091	.....	93.750	.....	204,545	.....	218,182	.....	199,543	.....	11,350	.....	.....	.....	.....	.....	.....	.....	.....	04/29/2010	06/22/2013
02360F AC 0	UNION ELECTRIC CO 5.40 02-01-16 NC.....	.....	..	.....	1	..	1FE	12,464,500	.....	113.807	.....	14,225,838	.....	12,500,000	.....	12,483,369	.....	3,548	.....	.....	.....	.....	.....	.....	.....	.....	12/05/2005	02/01/2016
02361D AG 5	AMEREN ILLINOIS 9.75 11-15-18 NC.....	.....	..	.....	1	..	2FE	6,889,470	.....	132.045	.....	9,243,129	.....	7,000,000	.....	6,913,666	.....	8,404	.....	.....	.....	.....	.....	.....	.....	.....	11/20/2008	11/15/2018
02364W AX 3	AMERICA MOVIL SA 5.00 10-16-19 NC.....	.....	R	.....	1	..	1FE	15,869,760	.....	111.275	.....	17,803,936	.....	16,000,000	.....	15,893,174	.....	10,919	.....	.....	.....	.....	.....	.....	.....	.....	10/08/2009	10/16/2019
02503Y AF 0	AMERICAN CAPITAL 7.96 12-31-13 C12.....	.....	..	.....	1	..	4FE	6,400,000	.....	99.375	.....	6,360,000	.....	6,400,000	.....	6,400,000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	06/30/2010	12/31/2013
02580E CC 5	AMER EXPR BK FSB 6.00 09-13-17 NC.....	.....	..	.....	1	..	1FE	6,958,280	.....	113.933	.....	7,975,296	.....	7,000,000	.....	6,973,211	.....	3,824	.....	.....	.....	.....	.....	.....	.....	.....	09/13/2007	09/13/2017
025816 AW 9	AMERICAN EXPRESS 5.50 09-12-16 NC.....	.....	..	.....	1	..	1FE	4,956,450	.....	110.259	.....	5,512,955	.....	5,000,000	.....	4,976,521	.....	4,259	.....	.....	.....	.....	.....	.....	.....	.....	09/18/2006	09/12/2016
025816 AX 7	AMERICAN EXPRESS 6.15 08-28-17 NC.....	.....	..	.....	1	..	1FE	5,999,270	.....	114.192	.....	6,851,544	.....	6,000,000	.....	5,999,533	.....	67	.....	.....	.....	.....	.....	.....	.....	.....	08/23/2007	08/28/2017
02581F YE 3	AMER EXPR CENTUR 6.00 09-13-17 NC.....	.....	..	.....	1	..	1FE	3,990,200	.....	113.933	.....	4,557,312	.....	4,000,000	.....	3,993,717	.....	899	.....	.....	.....	.....	.....	.....	.....	.....	09/10/2007	09/13/2017
02635P TQ 6	AMER GENL FIN 6.50 09-15-17 NC.....	.....	..	.....	4	..	4FE	3,498,495	.....	69.750	.....	2,441,250	.....	3,500,000	.....	3,499,026	.....	137	.....	.....	.....	.....	.....	.....	.....	.....	09/12/2007	09/15/2017
02666Q G7 2	AMER HONDA FIN 3.875 09-21-20 NC.....	.....	..	.....	1	..	1FE	8,973,080	.....	104.054	.....	9,364,815	.....	9,000,000	.....	8,975,970	.....	2,272	.....	.....	.....	.....	.....	.....	.....	.....	09/15/2010	09/21/2020
02666Q J7 9	AMER HONDA FIN 3.80 09-20-21 NC.....	.....	..	.....	1	..	1FE	4,986,800	.....	103.662	.....	5,183,095	.....	5,000,000	.....	4,987,107	.....	307	.....	.....	.....	.....	.....	.....	.....	.....	09/13/2011	09/20/2021
028865 AB 9	AMERICAN PETROL 10.25 05-01-15 C12.....	.....	..	.....	1	..	4FE	1,758,030	.....	102.000	.....	1,836,000	.....	1,800,000	.....	1,769,451	.....	7,255	.....	.....	.....	.....	.....	.....	.....	.....	05/07/2010	05/01/2015
030096 AG 6	AMER STORES CO 7.90 05-01-17 NC.....	.....	..	.....	4	..	4FE	1,776,652	.....	97.500	.....	1,462,500	.....	1,500,000	.....	1,638,273	.....	(21,517)	.....	.....	.....	.....	.....	.....	.....	.....	04/01/2014	05/01/2017
03073E AD 7	AMERISOURCE BERGEN 5.625 9-15-12 NC!.....	.....	..	.....																								

SCHEDULE D - PART 1

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

E10.11

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
03076C	AB	2			1	..1FE	11,009,720	113.025	12,432,750	11,000,000	11,004,414	.....	.....(995)	.....	.....	.....5.650	5.638	NM15..	79,414	621,500	11/18/2005	11/15/2015
031162	AJ	9			1	..2FE	2,716,161	108.602	2,750,879	2,533,000	2,636,395	.....	.....(33,651)	.....	.....	.....4.850	3.351	NM18..	14,674	122,851	07/28/2009	11/18/2014
031162	AZ	2			1	..2FE	6,556,080	115.290	6,917,394	6,000,000	6,404,675	.....	.....(64,763)	.....	.....	.....5.850	4.435	DJ.....	29,250	351,000	08/04/2009	06/01/2017
031162	AV	3			1	..2FE	17,191,974	112.512	18,881,680	16,782,000	17,101,012	.....	.....(36,922)	.....	.....	.....5.700	5.367	AF.....	398,573	956,574	07/28/2009	02/01/2019
031162	BG	4			1	..2FE	4,987,100	102.484	5,124,215	5,000,000	4,987,634	.....	.....534	.....	.....	.....4.100	4.132	DJ15...	9,111	93,958	06/27/2011	06/15/2021
032095	AA	9			1	..2FE	9,981,300	106.738	10,673,820	10,000,000	9,988,780	.....	.....3.563	.....	.....	.....4.750	4.792	NM15..	60,694	475,000	10/29/2009	11/15/2014
032166	AQ	3			1	..3FE	11,202,437	96.000	11,112,000	11,575,000	11,514,158	.....	.....45,942	.....	.....	.....4.850	5.290	OA.....	140,347	561,387	05/05/2004	04/01/2013
032166	AR	1			1	..3FE	7,570,834	93.000	7,044,750	7,575,000	7,573,407	.....	.....439	.....	.....	.....5.200	5.207	OA.....	98,475	393,900	03/18/2005	04/01/2015
03235E	AD	6		R	1	..1FE	14,142,162	104.281	14,860,057	14,250,000	14,223,329	.....	.....21,779	.....	.....	.....5.375	5.544	AF27...	263,823	765,938	11/05/2003	02/27/2013
034863	AK	2		R	1	..2FE	8,014,130	100.537	8,042,976	8,000,000	8,012,665	.....	.....(1,167)	.....	.....	.....4.450	4.428	SM27...	92,956	356,000	09/20/2010	09/27/2020
035229	DD	2			1	..1FE	1,991,800	116.237	2,324,740	2,000,000	1,994,576	.....	.....738	.....	.....	.....5.500	5.553	JJ15...	50,722	110,000	11/27/2007	01/15/2018
03523T	AN	8			1	..1FE	11,921,400	117.655	14,118,564	12,000,000	11,934,889	.....	.....6,301	.....	.....	.....5.375	5.459	JJ15...	297,417	645,000	10/13/2009	01/15/2020
03523T	BE	7			1	..1FE	4,996,150	129.348	6,467,405	5,000,000	4,997,005	.....	.....310	.....	.....	.....7.750	7.761	JJ15...	178,681	387,500	01/07/2009	01/15/2019
03523T	BH	0			1	..1FE	2,490,600	125.324	3,133,090	2,500,000	2,492,367	.....	.....709	.....	.....	.....6.875	6.926	NM15..	21,962	171,875	05/12/2009	11/15/2019
037389	AW	3			1	..2FE	11,002,320	110.216	12,123,771	11,000,000	11,002,067	.....	.....(195)	.....	.....	.....5.000	4.997	SM31..	139,028	580,556	09/08/2010	09/30/2020
037411	AS	4			1	..1FE	18,005,270	118.185	21,273,354	18,000,000	18,002,989	.....	.....(503)	.....	.....	.....5.625	5.621	JJ15...	466,875	1,012,500	05/21/2007	01/15/2017
038222	AF	2			1	..1FE	12,972,570	106.348	13,825,227	13,000,000	12,973,823	.....	.....1,253	.....	.....	.....4.300	4.326	DJ15...	24,844	290,369	06/01/2011	06/15/2021
03840P	AC	6			1	..2FE	891,425	104.910	949,437	905,000	902,781	.....	.....4,057	.....	.....	.....11.875	12.396	JJ.....	53,734	107,469	10/30/2008	07/01/2012
03938L	AL	8		R	1	..2FE	4,946,550	110.435	5,521,755	5,000,000	4,967,546	.....	.....8,609	.....	.....	.....9.000	9.244	AF15...	170,000	450,000	05/14/2009	02/15/2015
03938L	AU	8		R	1	..2FE	8,942,130	91.655	8,248,977	9,000,000	8,945,770	.....	.....3,640	.....	.....	.....5.500	5.585	SM.....	165,000	239,250	02/28/2011	03/01/2021
03939R	AB	6			1	..3FE	3,998,750	100.375	4,015,000	4,000,000	3,998,916	.....	.....166	.....	.....	.....6.750	6.769	JJ.....	135,000	.....	10/04/2011	07/01/2013
039483	BB	7			1	..1FE	5,036,450	113.263	5,663,140	5,000,000	5,034,218	.....	.....(2,232)	.....	.....	.....4.479	4.608	SM.....	74,650	112,988	03/30/2011	03/01/2021
04044T	AE	6			1	..2FE	7,931,760	103.383	8,270,648	8,000,000	7,932,359	.....	.....599	.....	.....	.....4.750	4.859	NM15..	42,222	.....	11/14/2011	11/15/2021
040555	CD	4			1	..2FE	7,824,800	100.866	8,069,240	8,000,000	7,996,050	.....	.....23,056	.....	.....	.....6.500	6.806	SM.....	173,333	520,000	03/20/2002	03/01/2012
040555	CL	6			1	..2FE	3,997,800	127.049	5,081,952	4,000,000	3,998,248	.....	.....170	.....	.....	.....8.750	8.758	SM.....	116,667	350,000	02/23/2009	03/01/2019
04249@	AD	3			1	..1	1,794,227	110.583	1,984,113	1,794,227	1,794,227	.....	.....	.....	.....	.....4.950	4.950	MON...	3,947	88,815	10/06/2009	10/15/2024
042735	BA	7			1	..2FE	2,999,070	107.694	3,230,826	3,000,000	2,999,224	.....	.....71	.....	.....	.....6.000	6.004	OA.....	45,000	.....	09/23/2009	04/01/2020
04273W	AA	9			1	..2FE	4,982,500	100.182	5,009,075	5,000,000	4,986,309	.....	.....3,287	.....	.....	.....3.375	3.452	NM.....	28,125	167,813	10/29/2010	11/01/2015
045488	AC	7			1	..2FE	12,588,680	102.674	12,936,949	12,600,000	12,590,160	.....	.....1,481	.....	.....	.....5.125	5.145	SM28..	166,819	322,875	03/29/2011	03/28/2016
046003	JU	4			1	..1FE	2,405,426	108.001	2,160,024	2,000,000	2,226,010	.....	.....(27,162)	.....	.....	.....6.950	4.978	NM.....	23,167	139,000	04/01/2004	11/01/2018
04621X	AC	2			1	..2FE	1,997,740	104.485	2,089,708	2,000,000	1,999,410	.....	.....255	.....	.....	.....5.625	5.640	AF15...	42,500	112,500	02/10/2004	02/15/2014
048303	AZ	4			1	..1FE	1,092,014	106.329	1,063,287	1,000,000	1,018,960	.....	.....(11,189)	.....	.....	.....6.625	5.359	AF.....	27,604	66,250	04/01/2004	08/01/2013
048303	CE	9			1	..1FE	1,996,960	112.066	2,241,328	2,000,000	1,997,143	.....	.....183	.....	.....	.....4.350	4.369	OA.....	21,750	42,533	03/29/2011	04/01/2021
05252A	BK	6		R	1	..1FE	8,978,130	105.604	9,504,396	9,000,000	8,979,818	.....	.....1,688	.....	.....	.....4.875	4.906	JJ12...	205,969	219,375	01/05/2011	01/12/2021
05329W	AJ	1			1	..3FE	4,621,690	104.500	4,911,500	4,700,000	4,634,350	.....	.....8,057	.....	.....	.....6.750	7.029	OA15..	66,975	317,250	06/09/2010	04/15/2018
053332	AC	6			1	..2FE	1,075,214	103.533	1,035,325	1,000,000	1,008,277	.....	.....(10,076)	.....	.....	.....5.875	4.791	OA15..	12,403	58,750	04/01/2004	10/15/2012
05367A	AD	5			1	..2FE	9,000,000	94.571	8,511,354	9,000,000	9,000,000	.....	.....	.....	.....	.....6.750	6.750	OA06..	143,438	303,750	03/30/2011	04/06/2021
053773	ZZ	3			2	..3FE	1,960,000	100.500	2,010,000	2,000,000	1,961,125	.....	.....1,125	.....	.....	.....6.250	6.606	FMAN..	21,181	9,028	09/21/2011	09/22/2018
05379B	AP	2			1	..1FE	3,990,800	116.078	4,643,108	4,000,000	3,992,068	.....	.....575	.....	.....	.....5.125	5.150	OA.....	51,250	205,000	09/15/2009	04/01/2022
053807	AQ	6			1	..2FE	4,973,650	105.721	5,286,040	5,000,000	4,976,751	.....	.....2,064	.....	.....	.....5.875	5.946	DJ15...	13,056	293,750	06/17/2010	06/15/2020
054937	AE	7			1	..1FE	22,492,140	108.001	24,840,230	23,000,000	22,779,165	.....	.....48,117	.....	.....	.....5.200	5.467	DJ23...	26,578	1,196,000	09/28/2007	12/23/2015
054937	AG	2			1	..1FE	11,476,750	108.580	13,029,540	12,000,000	11,693,865	.....	.....46,396	.....	.....	.....4.900	5.439	DJ30...	1,633	588,000	05/21/2007	06/30/2017

SCHEDULE D - PART 1

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

E10.12

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				
			F o r e i g n	Bond CHAR	NAIC Design- ation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value															
05523R AB 3	BAE SYSTEMS PLC 4.75	10-11-21 NC.....	.....	R	.....	.2FE	10,988,780	102.313	11,254,474	11,000,000	10,988,978	.....	.....198	.....	.....	.....4.750	4.763	OA11..	116,111	.....	10/05/2011	10/11/2021				
05523U AG 5	BAE SYSTEMS HOLDING 4.95	06-01-14 NC.....	.....	.....	.....1	.2FE	2,993,970	106.064	3,181,908	3,000,000	2,996,896	.....	.....1,180	.....	.....	.....4.950	4.996	DJ.....	12,375	148,500	06/01/2009	06/01/2014				
055451 AH 1	BHP FINANCE USA 6.50	04-01-19 NC.....	.....	R	.....	.1FE	8,472,715	123.022	10,456,904	8,500,000	8,478,593	.....	.....2,245	.....	.....	.....6.500	6.544	OA.....	138,125	552,500	03/18/2009	04/01/2019				
055451 AH 1	BHP FINANCE USA 6.50	04-01-19 NC.....	.....	R	.....	.1FE	498,395	123.022	615,112	500,000	498,741	.....	.....132	.....	.....	.....6.500	6.544	OA.....	8,125	32,500	03/18/2009	04/01/2019				
05565Q BU 1	BP CAPITAL MKT PLC 3.561	11-01-21 NC.....	.....	R	.....	.1FE	3,000,000	104.961	3,148,833	3,000,000	3,000,000	.....	.....	.....	.....	.....3.561	3.561	NM.....	17,805	.....	10/27/2011	11/01/2021				
05569A AB 5	BP AMI LEASING 5.523	05-08-19 NC.....	.....	..	.....1	.1FE	8,000,000	116.192	9,295,376	8,000,000	8,000,000	.....	.....	.....	.....	.....5.523	5.523	NM08..	65,049	441,840	05/01/2009	05/08/2019				
057224 BA 4	BAKER HUGHES INC 3.20	08-15-21 NC.....	.....	..	.....	.1FE	6,981,160	102.970	7,207,872	7,000,000	6,981,760	.....	.....600	.....	.....	.....3.200	3.232	AF15...	83,378	.....	08/11/2011	08/15/2021				
06051G EE 5	BANK OF AMER CRP 5.875	01-05-21 NC.....	.....	..	.....	.1FE	2,977,920	94.462	2,833,866	3,000,000	2,979,630	.....	.....1,665	.....	.....	.....5.875	5.974	JJ05...	86,167	94,979	12/16/2010	01/05/2021				
064057 BD 3	BANK OF NEW YORK 5.50	12-01-17 NC.....	.....	..	.....	.1FE	9,962,900	112.495	11,249,520	10,000,000	9,977,127	.....	.....3,187	.....	.....	.....5.500	5.546	DJ.....	45,833	550,000	01/16/2007	12/01/2017				
06406H BY 4	BANK OF NY MELLON 3.55	09-23-21 C21.....	.....	.....	.....1	.1FE	6,995,310	102.274	7,159,173	7,000,000	6,995,417	.....	.....107	.....	.....	.....3.550	3.558	SM23..	67,647	.....	09/16/2011	09/23/2021				
06423A AS 2	BANK ONE CORP 5.25	01-30-13 NC.....	.....	..	.....	.1FE	3,968,760	103.481	4,139,252	4,000,000	3,995,864	.....	.....3,626	.....	.....	.....5.250	5.350	JJ31...	88,083	210,000	10/17/2002	01/30/2013				
06541E AA 0	BANK UNITED 8.00	3-15-09 MTNA NC.....	.....	..	.....	.6*	3,179,430	0.002	60	3,000,000	60	(240)	.....	.....	.....	.....	.....	SM15...	.....	.....	04/17/2001	03/15/2009				
066836 AA 5	BAPTIST HEALTH 4.59	08-15-21 NC.....	.....	..	.....	.1FE	5,011,320	107.672	5,383,595	5,000,000	5,010,787	.....	.....(533)	.....	.....	.....4.590	4.562	AF15...	86,700	51,000	05/10/2011	08/15/2021				
067316 AC 3	BACARDI LTD 4.50	01-15-21 NC.....	.....	R	.....	.2FE	3,991,760	108.696	4,347,828	4,000,000	3,992,385	.....	.....625	.....	.....	.....4.500	4.526	JJ15...	83,000	85,000	01/18/2011	01/15/2021				
067383 AC 3	CR BARD INC 4.40	01-15-21 NC.....	.....	..	.....	.1FE	3,971,280	112.477	4,499,080	4,000,000	3,973,668	.....	.....2,318	.....	.....	.....4.400	4.489	JJ15...	81,156	100,222	12/15/2010	01/15/2021				
06739G AR 0	BARCLAYS BK PLC 5.125	01-08-20 NC.....	.....	R	.....	.1FE	15,104,230	102.645	15,396,675	15,000,000	15,100,911	.....	.....(5,943)	.....	.....	.....5.125	5.020	JJ08...	369,427	461,249	08/12/2011	01/08/2020				
06739G BP 3	BARCLAYS BK PLC 5.14	10-14-20 NC.....	.....	R	1	.2FE	946,370	86.321	863,210	1,000,000	949,619	.....	.....3,249	.....	.....	.....5.140	5.883	OA14..	10,994	51,399	03/30/2011	10/14/2020				
067901 AB 4	BARRICK GOLD COR 6.95	04-01-19 NC!.....	.....	I	1	.1FE	3,447,255	122.428	4,284,966	3,500,000	3,458,349	.....	.....4,254	.....	.....	.....6.950	7.163	OA.....	60,813	243,250	03/19/2009	04/01/2019				
067901 AB 4	BARRICK GOLD COR 6.95	04-01-19 NC!.....	.....	I	1	.1FE	492,465	122.428	612,138	500,000	494,050	.....	.....608	.....	.....	.....6.950	7.163	OA.....	8,688	34,750	03/19/2009	04/01/2019				
06849R AF 9	BARRICK NA FIN 4.40	5-30-21.....	.....	..	.....	.1FE	4,996,800	108.201	5,410,065	5,000,000	4,996,951	.....	.....151	.....	.....	.....4.400	4.408	NM30..	18,944	109,389	05/24/2011	05/30/2021				
06849U AC 9	BARRICK AUSTRALIA 4.95	01-15-20 NC!.....	.....	R	1	.2FE	4,951,700	110.628	5,531,380	5,000,000	4,960,129	.....	.....3,929	.....	.....	.....4.950	5.072	JJ15...	114,125	247,500	10/13/2009	01/15/2020				
071813 AU 3	BAXTER INTL 4.625	03-15-15.....	.....	.....	.....1	.1FE	11,279,080	110.491	13,258,956	12,000,000	11,753,949	.....	.....68,529	.....	.....	.....4.625	5.324	SM15..	163,417	555,000	08/20/2003	03/15/2015				
071813 AW 9	BAXTER INTL 5.90	09-01-16 NC.....	.....	..	.....1	.1FE	1,993,440	119.150	2,382,998	2,000,000	1,996,479	.....	.....638	.....	.....	.....5.900	5.944	SM.....	39,333	118,000	08/03/2006	09/01/2016				
071813 BA 6	BAXTER INTL 4.50	08-15-19 NC!.....	.....	..	.....1	.1FE	2,989,980	112.861	3,385,830	3,000,000	2,991,964	.....	.....865	.....	.....	.....4.500	4.542	AF15...	51,000	135,000	08/17/2009	08/15/2019				
071813 BC 2	BAXTER INTL 4.25	03-15-20 NC.....	.....	..	.....1	.1FE	1,992,240	110.360	2,207,196	2,000,000	1,993,411	.....	.....657	.....	.....	.....4.250	4.298	SM15...	25,028	85,000	03/04/2010	03/15/2020				
073902 PN 2	BEAR STEARNS CO 5.55	01-22-17 NC.....	.....	..	.....	.1FE	4,726,700	105.693	5,284,665	5,000,000	4,835,771	.....	.....26,789	.....	.....	.....5.550	6.319	JJ22...	122,563	277,500	06/21/2007	01/22/2017				
079860 AL 6	BELLSOUTH CORP 5.2	12-15-16 NC.....	.....	.....	.....1	.1FE	7,733,520	115.231	9,218,488	8,000,000	7,848,973	.....	.....25,748	.....	.....	.....5.200	5.642	DJ15...	18,489	416,000	01/03/2007	12/15/2016				
079867 AQ 0	BELLSOUTH TELEC 6.30	12-15-15 AL0114.....	.....	..	.....	.1FE	1,634,500	109.649	1,694,849	1,545,700	1,579,773	.....	.....(7,488)	.....	.....	.....6.300	5.670	DJ15...	4,328	97,372	12/09/2002	12/15/2015				
081437 AH 8	BEMIS CO INC 4.50	10-15-21 C21.....	.....	..	.....1	.2FE	3,974,120	106.301	4,252,024	4,000,000	3,974,619	.....	.....499	.....	.....	.....4.500	4.581	OA15...	43,500	.....	09/27/2011	10/15/2021				
08172L F7 8	BENEFICIAL CORP 7.95	10-08-12 NC.....	.....	..	.....	.1FE	1,670,883	104.788	1,571,819	1,500,000	1,519,364	.....	.....(23,806)	.....	.....	.....7.950	6.209	DJ15...	5,300	119,250	04/01/2004	10/08/2012				
084423 AM 4	BERKLEY W.R. 5.60	05-15-15 NC.....	.....	..	.....1	.2FE	3,937,305	105.889	4,235,576	4,000,000	3,961,168	.....	.....9,653	.....	.....	.....5.600	5.901	NM15..	28,622	224,000	06/25/2009	05/15/2015				
084664 BQ 3	BERKSHIRE HATHAWAY 4.250	01-15-21 NC.....	.....	..	.....	.1FE	14,946,750	108.384	16,257,615	15,000,000	14,950,988	.....	.....4,238	.....	.....	.....4.250	4.294	JJ15...	293,958	325,833	01/03/2011	01/15/2021				
086516 AJ 0	BEST BUY CO 6.75	07-15-13 NC!.....	.....	.....	.....1	.2FE	9,016,630	105.861	9,527,454	9,000,000	9,005,867	.....	.....(3,524)	.....	.....	.....6.750	6.704	JJ15...	280,125	607,500	09/26/2008	07/15/2013				
09064A AF 8	BIOMED REALTY LP 3.85	04-15-16 C16.....	.....	.....	.....1	.2FE	4,968,250	99.166	4,958,300	5,000,000	4,972,607	.....	.....4,357	.....	.....	.....3.850	3.990	OA15...	40,639	104,271	03/23/2011	04/15/2016				
091797 AN 0	BLACK & DECKER 5.75	11-15-16 NC !.....	.....	..	.....1	.1FE	7,978,150	116.213	9,297,000	8,000,000	7,987,691	.....	.....2,128	.....	.....	.....5.750	5.787	NM16..	57,500	460,000	01/11/2007	11/15/2016				
092113 AG 4	BLACK HILLS CORP 5.875	07-15-20 NV.....	.....	..	.....1	.2FE	5,000,000	115.984	5,799,200	5,000,000	5,000,000	.....	.....	.....	.....	.....5.875	5.875	JJ15...	135,451	292,934	07/13/2010	07/15/2020				
09247X AC 5	BLACKRO																									

SCHEDULE D - PART 1

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

E10.13

1		2			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
		3	4	5				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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification		Code	F o r e i g n B o n d C H A R		NAIC Designation	Actual Cost																
097014	AL	8			..1FE	6,995,030	113.812	7,966,819	7,000,000	6,995,925			422			4.700	4.709	OA27..	58,489	329,000	10/22/2009	10/27/2019
097023	AW	5			..1FE	492,330	121.629	608,144	500,000	494,029			640			6.000	6.208	SM15..	8,833	30,000	03/11/2009	03/15/2019
097023	AY	1			..1FE	7,436,775	107.724	8,079,323	7,500,000	7,462,865			11,033			3.500	3.669	AF15...	99,167	262,500	07/23/2009	02/15/2015
09751W	AA	9	R		..4Z	5,000,000	98.826	4,941,299	5,000,000	5,000,000						3.600	3.600	JJ19...	6,000		12/13/2011	07/19/2035
10112R	AS	3			..2FE	5,955,600	101.007	6,060,426	6,000,000	5,959,470			3,463			4.125	4.213	NM15..	31,625	245,438	11/08/2010	05/15/2021
101137	AD	9			..2FE	8,940,330	107.596	9,683,640	9,000,000	8,968,449			5,273			5.125	5.203	JJ12...	216,531	461,250	12/20/2005	01/12/2017
10138M	AK	1			..1FE	4,969,950	116.440	5,821,995	5,000,000	4,977,280			2,612			5.125	5.203	JJ15...	118,160	256,250	01/14/2009	01/15/2019
10510K	AA	5			..2FE	3,998,760	106.823	4,272,932	4,000,000	3,998,933			101			5.350	5.354	OA.....	53,500	214,000	03/24/2010	04/01/2020
10513K	AA	2			..1FE	10,093,300	113.932	11,393,230	10,000,000	10,051,497			(9,354)			5.625	5.499	SM15...	165,625	562,500	01/16/2007	09/15/2016
11133T	AA	1			..2FE	206,168	105.000	242,550	231,000	213,633			2,487			6.125	7.856	DJ.....	1,179	14,149	09/26/2008	06/01/2017
114535	AC	1			..5FE	2,228,700	78.250	1,835,745	2,346,000	2,257,046			26,198			13.000	14.705	JJ15...	140,630	219,416	10/26/2010	10/15/2014
11778B	AA	0	R		..2FE	13,860,500	113.619	15,906,674	14,000,000	13,935,952			14,736			5.625	5.761	OA15..	166,250	787,500	11/29/2006	10/15/2015
118230	AD	3			..2FE	997,150	107.851	1,078,505	1,000,000	999,050			308			5.300	5.337	OA15...	11,189	53,000	10/06/2004	10/15/2014
118230	AE	1			..2FE	4,990,700	109.392	5,469,615	5,000,000	4,995,034			763			5.125	5.146	JJ.....	128,125	256,250	06/27/2005	07/01/2017
118230	AJ	0			..2FE	3,984,800	105.475	4,218,980	4,000,000	3,985,962			1,162			4.875	4.923	AF.....	81,250	107,250	01/04/2011	02/01/2021
120568	AQ	3	R		..2FE	4,993,750	105.442	5,272,085	5,000,000	4,997,423			649			5.100	5.116	JJ15...	117,583	255,000	07/06/2005	07/15/2015
120568	AT	7			..2FE	999,970	122.405	1,224,047	1,000,000	999,975			2			8.500	8.500	DJ15...	3,778	85,000	06/04/2009	06/15/2019
120568	AU	4			..2FE	4,999,550	102.718	5,135,905	5,000,000	4,999,616			66			4.100	4.102	SM15..	60,361	104,778	03/08/2011	03/15/2016
12189L	AB	7			..2FE	989,659	103.656	1,021,013	985,000	989,499			(160)			3.600	3.537	SM.....	11,820	17,730	08/25/2011	09/01/2020
12189T	AY	0			..2FE	1,999,000	115.316	2,306,324	2,000,000	1,999,401			94			5.650	5.657	NM.....	18,833	113,000	04/10/2007	05/01/2017
12189T	BC	7			..2FE	4,910,700	111.846	5,592,285	5,000,000	4,924,960			7,779			4.700	4.935	OA.....	58,750	235,000	02/18/2010	10/01/2019
124857	AE	3			..2FE	997,320	103.938	1,039,383	1,000,000	997,580			212			4.300	4.332	AF15...	16,244	36,669	10/04/2010	02/15/2021
125509	BM	0			..2FE	1,989,480	107.811	2,156,212	2,000,000	1,990,830			845			5.125	5.193	DJ15...	4,556	102,500	05/12/2010	06/15/2020
125581	FV	5			4	472,146	100.000	527,537	527,537	490,055			9,140			7.000	9.513	FMAN...	5,231	36,928	12/11/2009	05/01/2015
125581	FW	3			4	762,731	100.000	879,229	879,229	792,696			15,314			7.000	9.816	FMAN...	8,719	61,546	12/11/2009	05/01/2016
125581	FX	1			4	1,073,978	100.250	1,233,997	1,230,920	1,107,439			17,074			7.000	9.414	MJSD...	5,026	86,164	12/11/2009	05/01/2017
12561E	AK	1			..4FE	8,237,178	109.000	9,153,820	8,398,000	8,256,843			13,726			11.375	11.751	JJ15...	440,487	967,595	07/06/2010	07/15/2018
12572Q	AA	3			..1FE	1,999,780	106.743	2,134,850	2,000,000	1,999,924			45			5.400	5.403	AF.....	45,000	108,000	08/07/2008	08/01/2013
12572X	AA	8			..1FE	7,927,750	107.431	8,594,480	8,000,000	7,941,505			7,956			4.400	4.536	SM15..	103,644	352,000	03/30/2010	03/15/2018
126117	AQ	3			..2FE	2,990,550	103.408	3,102,231	3,000,000	2,991,558			732			5.875	5.917	AF15...	66,583	178,698	08/05/2010	08/15/2020
126117	AR	1			..2FE	2,988,780	102.031	3,060,942	3,000,000	2,989,485			705			5.750	5.798	AF15...	65,167	86,729	02/09/2011	08/15/2021
12626P	AE	3			..2FE	15,986,250	103.875	16,620,016	16,000,000	15,996,986			1,565			5.300	5.311	OA15...	179,022	848,000	09/22/2003	10/15/2013
12626P	AL	7			..2FE	4,195,800	101.940	4,077,608	4,000,000	4,187,946			(7,854)			5.750	5.095	JJ15...	106,056	139,278	07/07/2011	01/15/2021
126408	GV	9			..2FE	4,974,950	106.837	5,341,845	5,000,000	4,976,170			1,220			4.250	4.312	DJ.....	17,708	109,792	05/20/2011	06/01/2021
126410	LN	7			..1FE	8,161,696	114.056	9,288,411	8,143,736	8,153,162			(2,911)			8.375	8.327	OA15..	143,986	682,038	10/24/2008	10/15/2014
126650	BH	2			..2FE	3,014,020	116.648	3,499,434	3,000,000	3,009,669			(1,546)			5.750	5.676	DJ.....	14,375	172,500	03/03/2008	06/01/2017
12686C	AZ	2			..4FE	500,000	106.500	532,500	500,000	500,000						7.750	7.750	OA15...	8,181	38,750	04/12/2010	04/15/2018
127055	AG	6			..2FE	2,979,660	107.792	3,233,754	3,000,000	2,985,470			2,640			5.000	5.116	OA.....	37,500	150,000	09/21/2009	10/01/2016
127210	AB	8			..2FE	10,975,148	106.354	11,698,885	11,000,000	10,984,891			8,043			5.125	5.208	OA.....	140,938	563,750	09/29/2003	10/01/2013
133131	AR	3			..2FE	2,982,120	100.500	3,015,000	3,000,000	2,982,940			820			4.625	4.700	DJ15...	6,167	74,000	05/31/2011	06/15/2021
133131	AS	1			..2FE	4,943,900	100.500	5,025,000	5,000,000	4,945,903			2,003			4.875	5.000	DJ15...	10,833	130,000	05/31/2011	06/15/2023
13342B	AE	5			..2FE	4,957,550	107.335	5,366,745	5,000,000	4,959,525			1,975			4.500	4.607	DJ.....	18,750	111,875	05/25/2011	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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.14	CUSIP Identification	Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
	136375 BP 6	CANADIAN NATL RR 5.85 11-15-17 NC !.....	.....	I.	1	..1FE	1,993,660	119,764	2,395,276	2,000,000	1,995,885	.....	.....571	.....	.....	.....5.850	5.892	NM15..	14,950	117,000	09/19/2007	11/15/2017
	136375 BT 8	CANADIAN NATL RR 5.55 03-01-19 NC!.....	.....	I.	1	..1FE	4,449,645	120,343	5,415,431	4,500,000	4,461,226	.....	.....4,274	.....	.....	.....5.550	5.698	SM.....	83,250	249,750	02/18/2009	03/01/2019
	136375 BT 8	CANADIAN NATL RR 5.55 03-01-19 NC!.....	.....	I.	1	..1FE	494,405	120,343	601,715	500,000	495,692	.....	.....475	.....	.....	.....5.550	5.698	SM.....	9,250	27,750	02/18/2009	03/01/2019
	136375 BV 3	CANADIAN NATL RR 2.85 12-15-21 C21 !.....	.....	I.	1	..1FE	4,966,950	100,822	5,041,115	5,000,000	4,967,313	.....	.....363	.....	.....	.....2.850	2.926	DJ15...	18,208	.....	11/07/2011	12/15/2021
	13645R AK 0	CANADIAN PAC LTD 4.45 03-15-23 NC.....	.....	I.	1	..2FE	7,989,610	100,834	8,066,696	8,000,000	7,990,422	.....	.....642	.....	.....	.....4.450	4.464	SM15..	104,822	348,089	09/21/2010	03/15/2023
	14040H AM 7	CAPITAL ONE FINL 5.5 06-01-15NC.....	.....	..	.....	..2FE	4,804,000	106,985	5,349,235	5,000,000	4,913,978	.....	.....22,037	.....	.....	.....5.500	6.065	DJ.....	22,917	275,000	04/13/2006	06/01/2015
	14040H AN 5	CAPITAL ONE FINL 6.15 09-01-16 NC.....	.....	..	.....	..2FE	2,842,440	104,239	3,127,182	3,000,000	2,906,138	.....	.....16,516	.....	.....	.....6.150	6.947	SM.....	61,500	184,500	09/13/2007	09/01/2016
	14040H AR 6	CAPITAL ONE FINL CO 6.75 09-15-17 NC.....	.....	..	.....	..2FE	4,988,600	112,448	5,622,405	5,000,000	4,992,604	.....	.....1,031	.....	.....	.....6.750	6.782	SM15..	99,375	337,500	09/05/2007	09/15/2017
	14040H AY 1	CAPITAL ONE FINL 4.75 07-15-21 NC.....	.....	..	.....	..2FE	9,944,790	103,689	10,368,860	10,000,000	9,946,746	.....	.....1,956	.....	.....	.....4.750	4.820	JJ15...	213,750	.....	07/21/2011	07/15/2021
	140661 AJ 8	CAPMARK FINL GRP A FR 09-30-14 C11!.....	.....	..	.....1	..4Z	102,060	100,500	102,956	102,444	102,089	.....	.....29	.....	.....	.....7.000	7.138	FMAN..	1,215	675	10/03/2011	09/30/2014
	140661 AK 5	CAPMARK FINL GRP B FR 09-30-15 C11!.....	.....	..	.....1	..4Z	210,239	101,500	217,194	213,984	210,432	.....	.....193	.....	.....	.....9.000	9.526	FMAN..	3,263	1,712	10/03/2011	09/30/2015
	14170T AF 8	CAREFUSION CORP 5.125 08-01-14 NC!.....	.....	..	.....	..2FE	2,969,220	108,209	3,246,282	3,000,000	2,983,172	.....	.....5,923	.....	.....	.....5.125	5.360	AF.....	64,063	153,750	07/14/2009	08/01/2014
	141781 AX 2	CARGILL INC 6.00 11-27-17 NC.....	.....	..	.....1	..1FE	3,981,000	117,901	4,716,056	4,000,000	3,987,443	.....	.....1,722	.....	.....	.....6.000	6.064	NM27..	22,667	240,000	11/19/2007	11/27/2017
	141781 AY 0	CARGILL INC 4.307 5-14-2021 NC.....	.....	..	.....	..1FE	17,281,000	108,682	18,781,285	17,281,000	17,281,000	.....	.....	.....	.....	.....4.307	4.307	NM14..	97,171	368,016	05/25/2011	05/14/2021
	141781 G# 5	CARGILL INC 7.28 06-30-23 A0616!.....	.....	..	.....1	.....	.....5,547,126	117,807	5,580,339	4,736,842	5,331,374	.....	.....(35,606)	.....	.....	.....7.280	5.771	DJ30...	958	344,843	10/29/2004	06/30/2023
	142339 AE 0	CARLISLE COS INC 5.125 12-15-20 NC.....	.....	..	.....1	..2FE	7,964,000	109,692	8,775,344	8,000,000	7,967,002	.....	.....2,832	.....	.....	.....5.125	5.183	DJ15...	18,222	416,833	12/06/2010	12/15/2020
	144141 CS 5	CAROLINA P & L 6.50 07-15-12 NC.....	.....	..	.....1	..1FE	1,499,400	102,978	1,544,663	1,500,000	1,499,957	.....	.....76	.....	.....	.....6.500	6.506	JJ15...	44,958	97,500	07/25/2002	07/15/2012
	144141 CX 4	CAROLINA P & L 5.25 12-15-15 NC.....	.....	..	.....1	..1FE	4,982,900	114,586	5,729,305	5,000,000	4,992,180	.....	.....1,734	.....	.....	.....5.250	5.294	DJ15...	11,667	262,500	11/28/2005	12/15/2015
	14886M AE 1	CATALINA MARKETING L+275 10-01-14.....	.....	..	.....2	..3FE	2,287,359	95,250	2,368,163	2,486,260	2,310,243	.....	.....22,883	.....	.....	.....3.046	5.688	MON...	210	27,446	08/11/2011	10/01/2014
	149123 BQ 3	CATERPILLAR INC 7.9 12-15-18 NC.....	.....	..	.....1	..1FE	2,420,240	133,290	2,665,796	2,000,000	2,331,373	.....	.....(38,888)	.....	.....	.....7.900	5.046	DJ15...	7,022	158,000	08/21/2009	12/15/2018
	149123 BV 2	CATERPILLAR INC 3.90 05-27-21 NC.....	.....	..	.....	..1FE	7,962,640	109,684	8,774,680	8,000,000	7,964,478	.....	.....1,838	.....	.....	.....3.900	3.957	NM27..	29,467	156,000	05/24/2011	05/27/2021
	14986H AB 7	CHARTER/CCO HLDGS 3RD L+250 09-06-14.....	.....	..	.....2	..3FE	1,842,176	96,250	1,925,000	2,000,000	1,860,207	.....	.....18,031	.....	.....	.....2.796	5.459	MON...	155	17,636	08/17/2011	09/06/2014
	151020 AE 4	CELGENE CORP 3.95 10-15-20!.....	.....	..	.....1	..2FE	4,987,250	100,553	5,027,645	5,000,000	4,988,563	.....	.....1,068	.....	.....	.....3.950	3.981	OA15...	41,694	201,889	10/04/2010	10/15/2020
	15135U AB 5	CENOVUS ENERGY 4.50 09-15-14 NC!.....	.....	I.	1	..2FE	6,993,210	107,858	7,550,067	7,000,000	6,996,134	.....	.....1,315	.....	.....	.....4.500	4.522	SM15..	92,750	315,000	09/15/2009	09/15/2014
	15135U AD 1	CENOVUS ENERGY 5.7 10-15-19 NC!.....	.....	I.	1	..2FE	4,996,650	117,581	5,879,060	5,000,000	4,997,253	.....	.....273	.....	.....	.....5.700	5.709	OA15...	60,167	285,000	09/15/2009	10/15/2019
	15189W AC 4	CENTERPOINT ENERGY 6.125 11-01-17 NC.....	.....	..	.....1	..2FE	1,993,160	115,517	2,310,340	2,000,000	1,995,525	.....	.....620	.....	.....	.....6.125	6.171	NM.....	20,417	122,500	10/18/2007	11/01/2017
	15189Y AC 0	CENTERPOINT ENERGY 6.15 05-01-16 NC.....	.....	..	.....1	..2FE	4,982,200	116,228	5,811,415	5,000,000	4,990,917	.....	.....1,777	.....	.....	.....6.150	6.198	NM.....	51,250	307,500	05/15/2006	05/01/2016
	154051 BH 8	CENTRAL MAINE 5.70 06-01-19 NC.....	.....	..	.....1	..1FE	3,998,770	105,075	4,203,012	4,000,000	3,999,028	.....	.....103	.....	.....	.....5.700	5.704	DJ.....	19,000	228,000	05/27/2009	06/01/2019
	15405C CP 5	CENTRAL MAINE 6.65 05-29-12 NC MTN.....	.....	..	.....	..2FE	1,988,900	101,629	2,032,582	2,000,000	1,999,385	.....	.....1,428	.....	.....	.....6.650	6.727	SM.....	44,333	133,000	05/24/2002	05/29/2012
	156700 AL 0	CENTURY TEL ENTP 6.00 04-01-17 NC !.....	.....	..	.....1	..2FE	4,969,200	101,363	5,068,140	5,000,000	4,981,570	.....	.....2,901	.....	.....	.....6.000	6.083	OA.....	75,000	300,000	03/26/2007	04/01/2017
	15672E AB 0	CEQUEL COMMUNICATIONS L+200 11-05-13.....	.....	..	.....2	..3FE	2,362,598	98,639	2,453,098	2,486,945	2,383,468	.....	.....20,870	.....	.....	.....2.274	4.535	MJSD...	3,927	16,426	08/11/2011	11/05/2013
	166754 AJ 0	CHEVRON PHILLIPS CHEM 4.75 02-01-21.....	.....	..	.....	..2FE	2,985,060	107,036	3,211,077	3,000,000	2,986,184	.....	.....1,124	.....	.....	.....4.750	4.813	AF.....	59,375	75,208	01/13/2011	02/01/2021
	170228 AB 6	CHITTENDEN 5.80 02-14-17 C12.....	.....	..	.....1	..2FE	2,996,520	99,957	2,998,710	3,000,000	2,997,972	.....	.....331	.....	.....	.....5.800	5.815	AF14...	66,217	174,000	02/07/2007	02/14/2017
	17121H AB 6	CHRYSLER GROUP TL B L+4.75 05-24-17.....	.....	..	.....2	..3FE	11,599,213	94,425	12,213,874	12,935,000	11,670,866	.....	.....71,654	.....	.....	.....6.000	8.236	MJSD...	146,596	139,052	08/12/2011	05/24/2017
	171232 AR 2	CHUBB CORP 5.75 05-15-18 NC.....	.....	..	.....1	..1FE	2,973,180	117,493	3,524,802	3,000,000	2,981,213	.....	.....2,370	.....	.....	.....5.750	5.869	NM15..	22,042	172,500	05/01/2008	05/15/2018
	172070 CN 2	CINCINNATI GAS & ELEC 5.70 9-15-12NC.....	.....	..	.....1	..2FE	2,998,920	103,361	3,100,839	3,000,000	2,999,902	.....	.....132	.....	.....	.....5.700	5.705	SM15..	50,350	171,000	09/18/2002	09/15/2012
	17252M AH 3	CINTAS CORP NO.2 6.125 12-01-17 NC !.....	.....	..	.....1	..2FE	12,566,000	119,827	14,978,325	12,500,000	12,543,933	.....	.....(6,035)	.....	.....	.....6.125	6.053	DJ.....	63,802	765,625	01/09/2008	12/01/2017
	17275R AC 6	CISCO SYSTEMS 5.50 02-22-16 NC.....	.....	..	.....1	..1FE	7,579,670	116,340	8,143,793	7,000,000	7,383,040	.....	.....(83,356)	.....	.....	.....5.500	4.051	AF22...	137,958	385,000	07/28/2009	02/22/2016
	17275R AH 5	CISCO SYSTEMS 4.45 01-15-20 NC.....	.....	..	.....1	..1FE	9,890,800	113,757	11,375,660	10,000,000	9,908,968	.....	.....9,176	.....	.....	.....4.450	4.587	JJ15...	205,194	445,000	12/22/2009	01/15/2020
	172967 CK 5	CITIGROUP INC 5.125 5-05-14 NC.....	.....	..	.....	..1FE	4,790,900	102,293	5,114,665	5,000,000	4,939,976	.....	.....23,317	.....	.....	.....5.125	5.679	NM05..	39,861	256,250	05/10/2004	05/05/2014
	172967 DE 8	CITIGROUP INC 5.30 01-07-16 NC.....	.....	..	.....	..1FE	3,793,920	103,706	4,148,252	4,000,000	3,898,932	.....	.....21,639	.....	.....	.....5.300	6.018	JJ07...	102,467	212,000	06/22/2006	01/07/2016
	178566 AC 9	CITY NATIONAL 5.25 09-15-20 NC.....	.....	..	.....1	..1FE	7,979,040	99,273	7,941,848	8,000,000	7,981,189	.....	.....1,664	.....	.....	.....5.250	5.284	SM15..	123,667	422,333	09/08/2010	09/15/2020

SCHEDULE D - PART 1

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

E10.15

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description		Codes 3 4 5 Code n CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
185508	AD 0	CLECO POWER LLC 4.95 07-15-15 NC.....		.....	..	.....1	.2FE	4,985,050	108.247	5,412,360	5,000,000	4,993,864	1,549	4.950	4.988	JJ15...	114,125	247,500	06/29/2005	07/15/2015
185508	AF 5	CLECO POWER LLC 6.65 06-15-18 NC.....		.....	..	.....1	.2FE	3,985,720	118.700	4,747,984	4,000,000	3,989,773	1,230	6.650	6.699	DJ15...	11,822	266,000	05/29/2008	06/15/2018
189054	AN 9	CLOROX 5.95 10-15-17 NC !.....		.....	..	.....1	.2FE	12,985,190	115.749	15,047,344	13,000,000	12,990,382	1,318	5.950	5.965	OA15..	163,294	773,500	01/02/2008	10/15/2017
19075Q	AB 8	COBANK, ACB 7.875 04-16-18 NC.....		.....	..	.....1	.1FE	4,000,000	118.851	4,754,048	4,000,000	4,000,000	.....	.....7.875	7.875	OA15..	66,500	315,000	04/14/2008	04/16/2018
191098	AF 9	COCA-COLA BOTTLING 5.30 04-01-15 NC.....		.....	..	.....1	.2FE	4,995,550	110.585	5,529,230	5,000,000	4,998,509	410	5.300	5.310	OA.....	66,250	265,000	03/21/2003	04/01/2015
19122T	AE 9	COCA-COLA ENTER 3.25 08-19-21 NC.....		.....	..	.....	.2FE	2,947,380	100.372	3,011,163	3,000,000	2,949,011	1,631	3.250	3.459	AF19...	35,750	.....	08/16/2011	08/19/2021
191241	AD 0	COCA-COLA FEMSA 4.625 02-15-20 NC.....		.....	R.....	1	.1FE	3,979,640	110.524	4,420,964	4,000,000	3,982,820	1,702	4.625	4.689	AF15...	69,889	185,000	02/02/2010	02/15/2020
1912EQ	AC 6	COCA-COLA HBC BV 5.125 09-17-13.....		.....	R.....	1	.1FE	4,954,150	104.044	5,202,185	5,000,000	4,990,390	5,239	5.125	5.244	SM17..	74,028	256,250	09/10/2003	09/17/2013
19416Q	DH 7	COLGATE PALMOLIVE 3.15 08-05-15 NC.....		.....	..	.....	.1FE	3,994,360	107.135	4,285,404	4,000,000	3,996,495	907	3.150	3.176	AF05...	51,100	126,000	07/31/2009	08/05/2015
19567P	AH 2	COLONIAL GAS CO 7.12 04-07-28.....		.....	..	.....	.1FE	14,276,000	126.373	15,796,613	12,500,000	13,889,593	(52,726)	7.120	5.311	AF15...	336,222	890,000	01/22/2003	04/07/2028
199575	AW 1	COLUMBUS SO PWR 6.05 05-01-18 NC.....		.....	..	.....1	.1FE	1,995,480	118.234	2,364,674	2,000,000	1,996,825	400	6.050	6.081	NM.....	20,167	121,000	05/13/2008	05/01/2018
20030N	AP 6	COMCAST CORP 6.50 01-15-17 NC.....		.....	..	.....1	.2FE	2,061,780	117.685	2,353,702	2,000,000	2,035,137	(5,797)	6.500	6.090	JJ15...	59,944	130,000	10/23/2006	01/15/2017
20030N	AU 5	COMCAST CORP 6.30 11-15-17 NC.....		.....	..	.....1	.2FE	4,987,950	118.597	5,929,850	5,000,000	4,992,167	1,071	6.300	6.332	NM15..	40,250	315,000	08/20/2007	11/15/2017
200339	CG 2	COMERICA BANK 5.75 11-21-16 NC.....		.....	..	.....	.1FE	4,994,900	109.708	5,485,390	5,000,000	4,997,037	511	5.750	5.764	NM21..	31,944	287,500	05/18/2007	11/21/2016
20035C	AA 8	COMERICA BANK 5.70 06-01-14 NC.....		.....	..	.....	.1FE	13,964,240	108.419	15,178,702	14,000,000	13,987,761	4,594	5.700	5.739	DJ.....	66,500	798,000	09/28/2007	06/01/2014
20035C	AB 6	COMERICA BANK 5.2 08-22-17 NC.....		.....	..	.....	.1FE	8,843,400	108.865	9,797,871	9,000,000	8,911,156	13,086	5.200	5.404	AF22...	167,700	468,000	02/16/2006	08/22/2017
200641	AA 6	COMMERCE GROUP 5.95 12-09-13 NC.....		.....	..	.....1	.2FE	5,054,090	103.480	5,174,009	5,000,000	5,013,039	(6,184)	5.950	5.806	DJ09...	18,181	297,500	12/15/2003	12/09/2013
202795	GX 2	COMMONWEALTH EDISON 6.95 07-15-18 NC.....		.....	..	.....1	.2FE	6,309,300	119.176	8,342,333	7,000,000	6,479,798	57,539	6.950	8.453	JJ15...	224,331	486,500	10/06/2008	07/15/2018
203233	AA 9	COMMONWEALTH REIT 5.875 09-15-20 NC.....		.....	..	.....1	.2FE	7,838,320	102.039	8,163,129	8,000,000	7,854,123	12,350	5.875	6.149	SM15..	138,389	467,389	09/15/2010	09/15/2020
20449E	XN 1	COMPASS BANK 6.40 10-01-17 NC.....		.....	..	.....	.1FE	21,122,860	101.746	21,366,584	21,000,000	21,080,693	(11,433)	6.400	6.318	OA.....	336,000	1,344,000	12/12/2007	10/01/2017
205363	AL 8	COMPUTER SCIENCE 6.50 03-15-18 NC.....		.....	..	.....	.2FE	4,300,360	98.124	3,924,942	4,000,000	4,268,374	(31,986)	6.500	5.220	SM15..	76,556	260,000	02/11/2011	03/15/2018
207597	DR 3	CONN LIGHT & PWR 4.80 09-15-14 NC.....		.....	..	.....1	.1FE	1,996,080	109.730	2,194,609	2,000,000	1,998,749	423	4.800	4.825	SM15..	28,267	96,000	09/13/2004	09/15/2014
207597	DY 8	CONN LIGHT & PWR 5.75 09-01-17 NC.....		.....	..	.....1	.1FE	1,995,280	117.365	2,347,303	2,000,000	1,996,992	437	5.750	5.782	SM.....	38,333	115,000	09/10/2007	09/01/2017
207597	ED 3	CONN LIGHT & PWR 5.65 05-01-18 NC.....		.....	..	.....1	.1FE	3,990,280	118.283	4,731,312	4,000,000	3,993,196	871	5.650	5.682	NM.....	37,667	226,000	05/19/2008	05/01/2018
20825C	AT 1	CONOCOPHILLIPS 4.60 01-15-15 NC.....		.....	..	.....1	.1FE	7,865,100	111.144	8,335,790	7,500,000	7,710,659	(64,461)	4.600	3.616	JJ15...	159,083	345,000	07/16/2009	01/15/2015
20825C	AU 8	CONOCOPHILLIPS 6.00 01-15-20 NC.....		.....	..	.....1	.1FE	9,924,700	124.208	12,420,810	10,000,000	9,938,982	5,732	6.000	6.097	JJ15...	276,667	600,000	05/18/2009	01/15/2020
20825T	AA 5	CONOCOPHILLIPS 5.625 10-15-16 NC.....		.....	..	.....1	.1FE	9,388,743	116.992	9,956,051	8,510,000	9,138,935	(117,254)	5.625	3.917	OA15...	101,056	478,688	10/27/2009	10/15/2016
209111	EK 5	CON EDISON OF NY 5.375 12-15-15 NC.....		.....	..	.....1	.1FE	3,990,800	114.319	4,572,773	4,000,000	3,995,793	930	5.375	5.405	DJ15...	9,556	215,000	11/14/2005	12/15/2015
209111	EP 4	CON EDISON OF NY 5.30 12-01-16 NC.....		.....	..	.....1	.1FE	2,991,480	116.550	3,496,488	3,000,000	2,995,253	824	5.300	5.337	DJ.....	13,250	159,000	11/28/2006	12/01/2016
21036P	AF 5	CONSTELLATION BRANDS 7.25 51517 NC!.....		.....	..	.....1	.3FE	2,955,000	109.500	3,285,000	3,000,000	2,963,191	5,357	7.250	7.531	NM15..	27,792	217,500	06/10/2010	05/15/2017
210518	CS 3	CONSUMERS ENERGY 6.7 09-15-19 NC.....		.....	..	.....1	.2FE	4,497,840	126.629	5,698,292	4,500,000	4,498,281	166	6.700	6.706	SM15..	88,775	301,500	03/02/2009	09/15/2019
210518	CS 3	CONSUMERS ENERGY 6.7 09-15-19 NC.....		.....	..	.....1	.2FE	499,760	126.629	633,144	500,000	499,809	18	6.700	6.706	SM15..	9,864	33,500	03/02/2009	09/15/2019
210795	PW 4	CONTL AIRLINES INC 6.75 09-15-15 C12.....		.....	..	.....1	.3FE	4,956,880	95.000	4,750,000	5,000,000	4,967,104	7,543	6.750	6.955	SM15..	99,375	362,813	08/13/2010	09/15/2015
21685W	BT 3	RABOBANK UTRECHT 4.50 01-11-21 NC.....		.....	R.....	.....	.1FE	15,956,640	103.719	16,595,013	16,000,000	15,960,056	3,416	4.500	4.534	JJ11...	340,000	360,000	01/04/2011	01/11/2021
219023	AF 5	CORN PRODUCTS 4.625 11-01-20 NC.....		.....	..	.....1	.2FE	3,984,000	105.942	4,237,672	4,000,000	3,985,649	1,286	4.625	4.675	NM.....	30,833	207,611	09/14/2010	11/01/2020
219350	AS 4	CORNING INC 6.625 05-15-19 NC!.....		.....	..	.....1	.1FE	3,018,520	121.026	3,630,776	3,000,000	3,014,724	(1,514)	6.625	6.540	NM15..	25,396	198,750	05/07/2009	05/15/2019
222372	AJ 3	COUNTRYWIDE FINL 6.25 05-15-16 NC.....		.....	..	.....	.2FE	8,115,240	94.304	7,544,291	8,000,000	8,061,190	(11,987)	6.250	6.046	NM15..	63,889	500,000	11/30/2006	05/15/2016
222862	AD 6	COVENTRY HEALTH 5.875 01-15-12 NC!.....		.....	..	.....	.2FE	1,000,000	100.123	1,001,226	1,000,000	1,000,000	.....	.....5.875	5.875	JJ15...	27,090	58,750	01/21/2005	01/15/2012
222862	AH 7	COVENTRY HEALTH 6.3 08-15-14 NC !.....		.....	..	.....1	.2FE	2,489,375	108.587	2,714,672	2,500,000	2,495,450	1,548	6.300	6.377	AF15...	59,500	157,500	08/22/2007	08/15/2014
222862	AJ 3	COVENTRY HEALTH 5.45 06-15-21 NC.....		.....	..	.....	.2FE	2,994,000	110.692	3,320,757	3,000,000	2,994,260	260	5.450	5.476	DJ15...	7,267	85,383	06/02/2011	06/15/2021
22303Q	AG 5	COVIDIEN INTL 6.00 10-15-17 NC !.....		.....	R.....	1	.1FE	11,067,130	118.402	13,024,271	11,000,000	11,043,965	(6,230)	6.000	5.917	OA15...	139,333	660,000	12/12/2007	10/15/2017
22303Q	AL 4	COVIDIEN INTL FIN 4.20 06-15-20 NC.....		.....	R.....	1	.1FE	3,995,200	109.091	4,363,629	4,000,000	3,995,805	405	4.200	4.215	DJ15...	7,467	168,000	06/21/2010	06/15/2020

SCHEDULE D - PART 1

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

E10.16

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
224044	BH 9	COX COMMUN INC 5.50 10-01-15 NC.....			.....	..	.....1	..2FE	8,695,450	112,111	10,089,971	9,000,000	8,876,366	28,524	.....	.....5.500	5.908	OA.....	123,750	495,000	05/13/2004	10/01/2015
224044	BM 8	COX COMMUN INC 5.45 12-15-14 NC.....			.....	..	.....1	..2FE	4,910,800	111,145	5,557,262	5,000,000	4,967,652	9,787	.....	.....5.450	5.691	DJ15...	12,111	272,500	03/16/2005	12/15/2014
224044	BQ 9	COX COMMUN INC 5.875 12-1-16 NC.....			.....	..	.....1	..2FE	1,999,100	115,173	2,303,454	2,000,000	1,999,493	87	.....	.....5.875	5.881	DJ.....	.....	.....117,500	11/28/2006	12/01/2016
224399	AN 5	CRANE CO 5.50 9-15-13 NC.....			.....	..	.....1	..2FE	9,966,450	105,398	10,539,820	10,000,000	9,992,909	3,861	.....	.....5.500	5.544	SM15...	161,944	550,000	09/04/2003	09/15/2013
22541H	CC 4	CREDIT SUISSE 6.00 02-15-18 NC.....			.....	R	.....	..1FE	4,163,040	98,716	3,948,637	4,000,000	4,130,812	(17,624)	.....	.....6.000	5.366	AF15...	90,667	240,000	02/18/2010	02/15/2018
22541L	AH 6	CS FIRST BOSTON USA 5.50 08-15-13 NC.....			.....	..	.....	..1FE	7,970,240	104,199	8,335,950	8,000,000	7,994,006	3,441	.....	.....5.500	5.549	AF15...	166,222	440,000	08/11/2003	08/15/2013
22541L	AM 5	CS FIRST BOSTON USA 5.125 1-15-14 NC.....			.....	..	.....	..1FE	2,988,360	104,608	3,138,236	3,000,000	2,997,126	1,304	.....	.....5.125	5.175	JJ15...	70,896	153,750	01/06/2004	01/15/2014
22546Q	AD 9	CREDIT SUISSE MTN 5.40 01-14-20 NC.....			.....	R	.....	..1FE	6,151,240	93,652	5,619,105	6,000,000	6,134,763	(13,795)	.....	.....5.400	5.047	JJ14...	150,300	324,000	10/05/2010	01/14/2020
22546Q	AF 4	CREDIT SUISSE NY 4.375 08-05-20 NC.....			.....	R	.....	..1FE	11,098,810	98,038	10,784,125	11,000,000	11,088,424	(8,525)	.....	.....4.375	4.261	AF05...	195,174	481,250	10/05/2010	08/05/2020
22579Z	ZZ 3	CRESCENT RES 2ND LIEN L+600 06-09-15.....			.....	..	.....2	..6FE	1,485,257	93,000	1,409,692	1,515,798	1,409,692	18,328	.....	.....8.000	8.499	MJSD...	6,737	122,948	06/09/2010	06/09/2015
229899	AA 7	CULLEN/FROST BNKRS V/R 02-15-17 C12.....			.....	..	.....1	..1FE	6,993,700	90,422	6,329,568	7,000,000	6,996,331	600	.....	.....5.750	5.762	AF15...	152,056	402,500	02/12/2007	02/15/2017
233835	AT 4	DAIMLER CHRYSLER 7.30 01-15-12 NC.....			.....	..	.....1	.....	.....2,306,062	100,162	2,003,239	2,000,000	2,001,813	(45,968)	.....	.....7.300	4.912	JJ15...	67,322	146,000	04/01/2004	01/15/2012
233851	AF 1	DAIMLER FINANCE 3.875 09-15-21.....			.....	..	.....	..1FE	6,932,450	99,361	6,955,247	7,000,000	6,934,103	1,653	.....	.....3.875	3.993	SM15...	80,621	.....	09/07/2011	09/15/2021
235851	AG 7	DANAHER CORP 5.625 01-15-18 NC !.....			.....	..	.....1	..1FE	7,951,280	117,848	9,427,802	8,000,000	7,967,617	4,379	.....	.....5.625	5.705	JJ15...	207,500	450,000	12/06/2007	01/15/2018
235851	AM 4	DANAHER CORP 3.90 06-23-21 C03-21.....			.....	..	.....1	..1FE	9,997,500	109,313	10,931,349	10,000,000	9,997,608	108	.....	.....3.900	3.903	DJ23...	8,667	195,000	06/20/2011	06/23/2021
237194	AG 0	DARDEN RESTAURANT 6.20 10-15-17!.....			.....	..	.....1	..2FE	11,527,440	115,345	13,841,428	12,000,000	11,673,804	44,381	.....	.....6.200	6.771	OA15...	157,067	744,000	06/05/2008	10/15/2017
239753	BK 1	DAYTON HUDSON 8.60 01-15-12 NC.....			.....	..	.....	..1FE	967,887	100,222	751,667	750,000	751,260	(32,010)	.....	.....8.600	4.190	JJ15...	29,742	64,500	04/01/2004	01/15/2012
239753	Y# 7	DAYTON HUDSON 9.50 6-10-15 MTN.....			.....	..	.....1	.....	.....5,173,650	121,907	6,095,365	5,000,000	5,051,994	(12,345)	.....	.....9.500	9.141	DJ15...	21,111	475,000	04/25/1991	06/10/2015
244199	BC 8	DEERE & CO 4.375 10-16-19 NC.....			.....	..	.....	..1FE	6,961,920	112,394	7,867,548	7,000,000	6,968,957	3,269	.....	.....4.375	4.443	OA16...	63,802	306,250	10/13/2009	10/16/2019
24422E	RE 1	JOHN DEERE CAP 3.9 07-12-21 MTN NC.....			.....	..	.....	..1FE	7,991,440	108,487	8,678,990	8,000,000	7,991,772	332	.....	.....3.900	3.913	JJ12...	146,467	.....	07/07/2011	07/12/2021
24702R	AQ 4	DELL INC 4.625 04-01-21 NC.....			.....	..	.....	..1FE	7,963,280	108,609	8,688,738	8,000,000	7,965,496	2,216	.....	.....4.625	4.683	OA.....	92,500	186,028	03/28/2011	04/01/2021
24713@	AB 2	DELOITTE & TOUCHE B 6.37 11-20-13 NC.....			.....	..	.....1	.....	.....3,095,640	106,952	3,208,561	3,000,000	3,023,165	(11,292)	.....	.....6.370	5.931	NM20...	21,764	191,100	04/01/2004	11/20/2013
247131	AF 2	DELPHI FINL GROUP 7.875 01-31-20 NC.....			.....	..	.....1	..2FE	6,999,650	113,373	7,936,097	7,000,000	6,999,699	26	.....	.....7.875	7.876	JJ31...	231,219	551,250	01/14/2010	01/31/2020
249030	AC 1	DENTSPLY INTL 4.125 08-15-21 NC.....			.....	..	.....	..2FE	5,979,180	102,801	6,168,047	6,000,000	5,979,786	606	.....	.....4.125	4.168	AF15...	88,000	.....	08/16/2011	08/15/2021
250847	DT 4	DETROIT EDISON 5.20 10-15-12 NC.....			.....	..	.....1	..1FE	2,994,720	103,393	3,101,782	3,000,000	2,999,478	633	.....	.....5.200	5.223	OA15...	32,933	156,000	10/16/2002	10/15/2012
250847	DX 5	DETROIT EDISON 4.80 02-15-15 NC.....			.....	..	.....1	..1FE	3,795,720	110,691	4,427,638	4,000,000	3,910,275	25,632	.....	.....4.800	5.593	AF15...	72,533	192,000	01/12/2007	02/15/2015
2515E0	AA 7	DEUTSCHE BK FINL 5.375 03-02-15 NC.....			.....	..	.....	..1FE	13,760,500	98,043	13,726,021	14,000,000	13,913,707	24,241	.....	.....5.375	5.590	AF21...	271,736	752,500	07/28/2004	03/02/2015
25244S	AC 5	DIAGEO FINANCE 5.30 10-28-15 NC.....			.....	R	.....	..1FE	11,942,930	113,701	13,644,150	12,000,000	11,974,556	5,847	.....	.....5.300	5.362	OA28...	111,300	636,000	10/28/2005	10/28/2015
252747	AD 2	DIAMOND SHAMROCK 8.75 06-15-15 NC.....			.....	..	.....	..2FE	2,473,092	121,006	2,420,125	2,000,000	2,179,495	(45,628)	.....	.....8.750	5.844	DJ15...	7,778	175,000	04/01/2004	06/15/2015
25389J	AH 9	DIGITAL REALTY LP 5.875 02-01-20 NC.....			.....	..	.....1	..2FE	1,965,920	103,570	2,071,392	2,000,000	1,970,990	2,705	.....	.....5.875	6.105	AF.....	48,958	117,500	01/21/2010	02/01/2020
25459H	AL 9	DIRECTV HLDGS 4.75 10-01-14 NC!.....			.....	..	.....1	..2FE	6,981,030	107,953	7,556,691	7,000,000	6,989,066	3,637	.....	.....4.750	4.811	OA.....	83,125	332,500	09/14/2009	10/01/2014
25459H	AU 9	DIRECTV HLDGS 5.875 10-01-19 NC!.....			.....	..	.....1	..2FE	2,977,770	112,548	3,376,434	3,000,000	2,981,735	1,807	.....	.....5.875	5.974	OA.....	44,063	176,250	09/14/2009	10/01/2019
25468P	CK 0	DISNEY (WALT) CO 5.50 03-15-19 NC.....			.....	..	.....1	..1FE	9,482,710	120,189	11,417,933	9,500,000	9,486,635	1,474	.....	.....5.500	5.524	SM15...	153,847	522,500	03/11/2009	03/15/2019
25468P	CK 0	DISNEY (WALT) CO 5.50 03-15-19 NC.....			.....	..	.....1	..1FE	499,090	120,189	600,944	500,000	499,297	78	.....	.....5.500	5.524	SM15...	8,097	27,500	03/11/2009	03/15/2019
25468P	CN 4	DISNEY (WALT) CO 2.75 08-16-21 NC.....			.....	..	.....	..1FE	4,935,850	101,485	5,074,257	5,000,000	4,937,852	2,002	.....	.....2.750	2.899	AF16...	49,271	.....	08/17/2011	08/16/2021
25470D	AC 3	DISCOVERY COMMUN 5.05 06-01-20 NC.....			.....	..	.....1	..2FE	7,974,000	110,628	8,850,260	8,000,000	7,977,290	2,114	.....	.....5.050	5.092	DJ.....	33,667	404,000	05/26/2010	06/01/2020
25470D	AE 9	DISCOVERY COMMUN 4.375 06-15-21 NC.....			.....	..	.....	..2FE	9,937,700	105,955	10,595,558	10,000,000	9,940,369	2,669	.....	.....4.375	4.453	DJ15...	19,444	212,674	06/13/2011	06/15/2021
256853	AA 0	DOLPHIN ENERGY 5.888 06-15-19 NC A16.....			.....	R	1	..1FE	5,885,549	107,529	6,344,551	5,900,300	5,888,421	1,236	.....	.....5.888	5.922	DJ15...	15,440	347,409	07/27/2009	06/15/2019
256882	AA 9	DOLPHIN SUB II I 6.50 10-15-16.....			.....	..	.....1	..3FE	8,000,000	105,250	8,420,000	8,000,000	8,000,000	.....	.....	.....6.500	6.500	OA15...	127,112	.....	09/26/2011	10/15/2016
257469	AJ 5	DOMINION RESOURCES 5.25 08-01-33 P15.....			.....	..	.....1	..2FE	18,156,330	109,760	20,541,535	18,715,000	18,216,449	11,800	.....	.....5.250	5.461	AF.....	409,391	982,538	11/28/2006	08/01/2033
25746U	AJ 8	DOMINION RESOURCES 6.25 06-30-12 NC.....			.....	..	.....1	..2FE	2,702,719	102,712	2,773,214	2,700,000	2,700,177	(341)	.....	.....6.250	6.236	DJ30...	469	168,750	07/10/2002	06/30/2012

SCHEDULE D - PART 1

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

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
CUSIP Identification			Description		3 Code	4 F o r e i g n	5 Bond CHAR	NAIC Designation	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 B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
25746U	BH	1	DOMINION RESOURCES 5.20 08-15-19 NC				1	2FE	3,994,760	115.941	4,637,649	4,000,000	3,995,775		441			5.200	5.217	AF15	78,578	208,000	08/11/2009	08/15/2019
257867	AM	3	DONNELLEY & SONS 4.95 04-01-14				3	FE	2,872,500	98.000	2,940,000	3,000,000	2,885,596	13,096				4.950	6.808	OA	37,125	74,250	09/21/2011	04/01/2014
257867	AT	8	DONNELLEY & SONS 6.125 01-15-17 NC !				1	3FE	6,950,860	93.000	6,510,000	7,000,000	6,971,550	4,675				6.125	6.220	JJ15	197,701	428,750	01/05/2007	01/15/2017
260543	BV	4	DOW CHEMICAL CO 5.70 05-15-18 NC!				1	2FE	2,986,590	111.994	3,359,806	3,000,000	2,990,622	1,188				5.700	5.759	NM15	21,850	171,000	05/01/2008	05/15/2018
260543	CC	5	DOW CHEMICAL CO 4.250 11-15-20 C20				1	2FE	2,991,750	104.008	3,120,248	3,000,000	2,992,526	679				4.250	4.284	NM15	16,292	129,625	11/04/2010	11/15/2020
261561	AB	0	DRESDNER BANK NY 7.25 9-15-15 NC		R			2FE	3,569,478	84.385	2,531,540	3,000,000	3,220,681	(52,917)				7.250	5.048	SM15	64,042	217,500	04/01/2004	09/15/2015
263534	BQ	1	DUPONT EI NEMOUR 5.25 12-15-16NC				1	1FE	7,972,320	116.957	9,356,545	8,000,000	7,984,485	2,673				5.250	5.295	DJ15	18,667	420,000	12/12/2006	12/15/2016
263534	BZ	1	DUPONT EI NEMOUR 4.625 01-15-20 NC				1	1FE	2,987,550	114.707	3,441,217	3,000,000	2,989,710	1,033				4.625	4.677	JJ15	63,979	138,750	11/04/2009	01/15/2020
264399	EM	4	DUKE ENERGY CORP 5.30 10-01-15 NC				1	1FE	6,492,733	114.458	7,439,801	6,500,000	6,496,697	776				5.300	5.315	OA	86,125	344,500	12/20/2005	10/01/2015
264399	EQ	5	DUKE ENERGY CORP 6.3 02-01-14 NC				1	2FE	1,996,240	110.378	2,207,554	2,000,000	1,998,295	743				6.300	6.344	AF	52,500	126,000	01/21/2009	02/01/2014
26441C	AC	9	DUKE ENERGY CORP 3.95 09-15-14 NC				1	2FE	3,997,560	106.682	4,267,296	4,000,000	3,998,633	470				3.950	3.963	SM15	46,522	158,000	08/25/2009	09/15/2014
26441Y	AU	1	DUKE REALTY 6.75 03-15-20 NC				1	2FE	5,012,950	110.054	5,502,702	5,000,000	5,011,239	(1,000)				6.750	6.714	SM15	99,375	337,500	03/25/2010	03/15/2020
26442C	AJ	3	DUKE ENERGY CAR 4.3 06-15-20 NC				1	1FE	2,992,950	113.426	3,402,776	3,000,000	2,993,863	590				4.300	4.329	DJ15	5,733	129,000	06/02/2010	06/15/2020
26442E	AA	8	DUKE ENERGY OHIO 5.45 04-01-19 NC				1	1FE	5,497,800	119.241	6,558,231	5,500,000	5,498,295	187				5.450	5.455	OA	74,938	299,750	03/18/2009	04/01/2019
26442E	AA	8	DUKE ENERGY OHIO 5.45 04-01-19 NC				1	1FE	499,800	119.241	596,203	500,000	499,845	17				5.450	5.455	OA	6,813	27,250	03/18/2009	04/01/2019
268317	AD	6	ELEC DE FRANCE 4.6 01-27-20 NC		R			1FE	5,973,840	103.231	6,193,842	6,000,000	5,977,999	2,200				4.600	4.655	JJ27	118,067	276,000	01/21/2010	01/27/2020
26835P	AB	6	EDP FINANCE BV 6.00 02-02-18 NC !		R		1	2FE	8,644,400	83.607	6,688,538	8,000,000	8,493,782	(68,318)				6.000	4.818	AF02	198,667	480,000	09/24/2009	02/02/2018
26835P	AC	4	EDP FINANCE BV 4.9 10-01-19 NC !		R			2FE	3,974,400	74.614	2,984,548	4,000,000	3,979,127	2,159				4.900	4.982	OA	49,000	196,000	09/22/2009	10/01/2019
26875P	AD	3	EOG RESOURCES IN 5.625 06-01-19 NC				1	2FE	3,992,640	118.593	4,743,734	4,000,000	3,994,181	616				5.625	5.649	DJ	18,750	225,000	05/18/2009	06/01/2019
26875P	AE	1	EOG RESOURCES INC 4.40 06-01-20 NC				1	1FE	2,992,020	111.475	3,344,263	3,000,000	2,993,080	665				4.400	4.433	DJ	11,000	132,000	05/17/2010	06/01/2020
268789	AA	2	E.ON INTL FIN BV 5.80 04-30-18 NC!		R		1	1FE	8,962,020	114.306	10,287,572	9,000,000	8,973,541	3,365				5.800	5.856	OA30	88,450	522,000	04/15/2008	04/30/2018
26882P	AS	1	ERAC USA FINANCE 5.60 05-01-15 NC				1	2FE	1,996,920	109.826	2,196,525	2,000,000	1,998,782	324				5.600	5.620	NM	18,667	112,000	04/13/2005	05/01/2015
26882P	BB	7	ERAC USA FINANCE 6.375 10-15-17 NC !					2FE	4,991,250	114.925	5,746,268	5,000,000	4,994,279	794				6.375	6.399	OA15	67,292	318,750	10/10/2007	10/15/2017
26884A	AX	1	ERP OPERATING LP 5.75 06-15-17 NC				1	2FE	4,960,550	110.842	5,542,105	5,000,000	4,975,756	3,674				5.750	5.855	JJ15	132,569	287,500	05/30/2007	06/15/2017
26884A	AY	9	ERP OPERATING LP 4.75 07-15-20 C20				1	2FE	4,961,850	103.441	5,172,043	5,000,000	4,966,354	3,114				4.750	4.847	DJ15	10,556	237,500	07/12/2010	07/15/2020
26884A	AZ	6	ERP OPERATING-LP 4.625 12-15-21 NC					2FE	2,988,570	102.813	3,084,376	3,000,000	2,988,618	48				4.625	4.673	DJ15	7,323		12/07/2011	12/15/2021
26884L	AA	7	EQT CORP 8.125 06-01-19 NC				1	2FE	1,993,360	118.291	2,365,818	2,000,000	1,994,620	511				8.125	8.174	DJ	13,542	162,500	05/12/2009	06/01/2019
26884L	AB	5	EQT CORP 4.875 11-15-21					2FE	7,480,975	100.933	7,569,945	7,500,000	7,481,198	223				4.875	4.907	NM15	54,844		11/02/2011	11/15/2021
26884T	AD	4	ERAC USA FINANCE 4.50 08-16-21 NC !				2	FE	7,962,880	101.571	8,125,656	8,000,000	7,964,693	1,813				4.500	4.557	AF16	135,000	90,000	05/09/2011	08/16/2021
277432	AH	3	EASTMAN CHEMICAL 5.5 11-15-19 NC				1	2FE	1,997,960	113.677	2,273,547	2,000,000	1,998,311	167				5.500	5.513	NM15	14,056	110,000	10/28/2009	11/15/2019
278058	DD	1	EATON CORP 5.60 05-15-18 NC!				1	1FE	8,773,399	118.612	10,556,456	8,900,000	8,810,830	11,281				5.600	5.790	NM15	63,684	498,400	06/09/2008	05/15/2018
278058	DG	4	EATON CORP 5.95 03-20-14 NC!					1FE	499,825	110.523	552,615	500,000	499,916	34				5.950	5.958	SM20	8,347	29,750	03/11/2009	03/20/2014
278265	AC	7	EATON VANCE CORP 6.50 10-02-17 NC !				1	1FE	17,070,460	109.151	18,555,611	17,000,000	17,045,753	(6,422)				6.500	6.443	OA02	273,181	1,105,000	10/05/2007	10/02/2017
27876G	AY	4	ECHOSTAR DBS 6.625 10-01-14 NC				1	3FE	2,040,000	106.750	2,135,000	2,000,000	2,027,655	(8,987)				6.625	6.071	OA	33,125	132,500	08/12/2010	10/01/2014
27876G	BE	7	ECHOSTAR DBS 7.125 02-01-16 NC					3FE	8,091,250	107.750	8,620,000	8,000,000	8,084,242	(7,008)				7.125	6.825	AF	237,500		08/11/2011	02/01/2016
27876G	BH	0	ECHOSTAR DBS 7.75 05-31-15 NC				1	3FE	2,010,000	110.250	2,205,000	2,000,000	2,007,144	(1,770)				7.750	7.629	NM31	13,347	155,000	05/07/2010	05/31/2015
281023	AU	5	EDISON MISSION ENRGY 7.00 051717 NC!				1	5FE	1,000,000	64.500	645,000	1,000,000	645,000					7.000	10.853	NM15	8,944	70,000	05/01/2007	05/15/2017
285661	AD	6	ELEC DATA SYSTEM 6.00 08-01-13				1	1FE	2,953,020	106.025	3,180,750	3,000,000	2,990,588	5,496				6.000	6.211	AF	75,000	180,000	06/25/2003	08/01/2013
28932M	AA	3	ELM RD GEN STA 5.209 2-11-30 NC AL22				1	1FE	6,737,157	114.052	7,683,876	6,737,157	6,737,157					5.209	5.209	AF11	136,476	350,938	02/03/2010	02/11/2030
291011	AX	2	EMERSON ELECTRIC 5.25 10-15-18 NC !				1	1FE	9,974,000	118.244	11,824,411	10,000,000	9,981,942	2,161				5.250	5.282	OA15	110,833	525,000	01/10/2008	10/15/2018
291011	BA	1	EMERSON ELECTRIC 5.00 04-15-19 NC!				1	1FE	1,485,825	116.000	1,740,000	1,500,000	1,488,987	1,219				5.000	5.122	OA15	15,833	75,000	04/14/2009	04/15/2019
291641	BD	9	EMPIRE DIST ELEC 4.65 06-01-20 NC				1	2FE	7,982,880	111.747	8,939,751	8,000,000	7,985,103	1,415				4.650	4.677	DJ	31,000	372,000	05/24/2010	06/01/2020

SCHEDULE D - PART 1

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

E10.18

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	For eign CHAR	NAIC Designation		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
29247#	AA 6	EN-TOUCH SYSTEMS TL L+500 12-31-12.....	.....	..	.....2	4	2,411,638	99.500	2,426,497	2,438,690	2,433,054	.....	.....5,093	.....	.....	.....6.500	10.123	MJSD..	440	147,127	10/18/2006	12/31/2012
29247#	AB 4	EN-TOUCH SYSTEMS REV L+500 12-31-12.....	.....	..	.....2	4	585,544	99.500	584,098	587,033	586,723	.....	.....280	.....	.....	.....6.500	7.436	MJSD..	106	43,662	09/30/2011	12/31/2012
292506	AA 0	ENCANA HLD FIN 5.80 05-01-14 NC.....	.....	I..	1	..2FE	4,988,180	108.549	5,427,449	5,000,000	4,996,600	.....	.....1,324	.....	.....	.....5.800	5.832	NM.....	48,333	290,000	05/10/2004	05/01/2014
29250R	AH 9	ENBRIDGE ENERGY 5.875 12-15-16 NC.....	.....	.....	.....1	..2FE	3,996,480	114.786	4,591,436	4,000,000	3,998,000	.....	.....339	.....	.....	.....5.875	5.887	DJ15...	10,444	235,000	12/18/2006	12/15/2016
29250R	AS 5	ENBRIDGE ENERGY 5.2 03-15-20 N.....	.....	..	.....1	..2FE	1,999,180	110.929	2,218,574	2,000,000	1,999,300	.....	.....67	.....	.....	.....5.200	5.205	SM15..	30,622	104,000	02/25/2010	03/15/2020
29250R	AU 0	ENBRIDGE ENERGY 4.20 09-15-21.....	.....	..	.....1	..2FE	2,993,940	104.332	3,129,966	3,000,000	2,994,085	.....	.....145	.....	.....	.....4.200	4.225	SM15..	37,100	.....	09/06/2011	09/15/2021
292600	ZZ 9	ENDO PHARMACEUTICALS L+300 06-17-18.....	.....	..	.....2	..3FE	1,878,214	99.891	1,876,167	1,878,214	1,878,214	.....	.....	.....	.....	.....4.000	4.000	MON...	209	39,029	06/07/2011	06/17/2018
29266R	AA 6	ENERGIZER HOLDGS 4.70 05-19-21 NC.....	.....	.....	.....2	..2FE	9,999,200	105.627	10,562,665	10,000,000	9,999,239	.....	.....39	.....	.....	.....4.700	4.701	NM19..	54,833	235,000	05/16/2011	05/19/2021
292689	AD 0	ENERGY GROUP BV 7.425 10-15-17 NC.....	.....	R..	1	6*	161,250	18.000	90,000	500,000	90,000	52,810	.....	.....	.....	.....	.....	OA15.....	.....	.....	09/26/2008	10/15/2017
29268B	AC 3	ENEL FIN INTL 3.875 10-07-14 NC.....	.....	R..	1	..1FE	9,973,000	97.107	9,710,726	10,000,000	9,984,419	.....	.....5,233	.....	.....	.....3.875	3.935	OA07...	90,417	387,500	09/30/2009	10/07/2014
29268B	AE 1	ENEL FIN INTL 5.125 10-07-19 NC.....	.....	R..	1	..1FE	5,973,600	89.648	5,378,885	6,000,000	5,978,388	.....	.....2,210	.....	.....	.....5.125	5.182	OA07...	71,750	307,500	09/30/2009	10/07/2019
29358Q	AA 7	ENSCO PLC 4.70 03-15-21 NC.....	.....	R..	2	..2FE	2,940,750	103.973	3,119,192	3,000,000	2,944,454	.....	.....3,704	.....	.....	.....4.700	4.953	SM15..	41,517	69,717	03/08/2011	03/15/2021
29358Q	AB 5	ENSCO PLC 3.25 03-15-16 NC.....	.....	R..	2	..2FE	1,984,780	102.112	2,042,247	2,000,000	1,987,019	.....	.....2,239	.....	.....	.....3.250	3.417	SM15..	19,139	32,139	03/08/2011	03/15/2016
29364D	AQ 3	ENTERGY ARKANSAS 3.75 02-15-21 C20.....	.....	..	.....1	..1FE	1,999,420	104.118	2,082,358	2,000,000	1,999,474	.....	.....48	.....	.....	.....3.750	3.753	AF15...	28,333	56,875	11/09/2010	02/15/2021
29364N	AP 3	ENTERGY MISSISSIPPI 6.64 07-01-19 NC.....	.....	..	.....2	..2FE	7,538,100	122.414	9,181,086	7,500,000	7,530,628	.....	.....(3,074)	.....	.....	.....6.640	6.570	JJ.....	249,000	498,000	06/11/2009	07/01/2019
29364W	AN 8	ENTERGY LA LLC 4.80 05-01-21 NC.....	.....	.....	.....1	..1FE	4,991,350	111.316	5,565,815	5,000,000	4,991,874	.....	.....524	.....	.....	.....4.800	4.822	NM.....	40,000	144,667	03/21/2011	05/01/2021
29365P	AQ 5	ENTERGY GULF STATES 3.95 10-01-20 NC.....	.....	..	.....1	..2FE	4,993,050	102.039	5,101,960	5,000,000	4,993,778	.....	.....584	.....	.....	.....3.950	3.967	OA.....	49,375	197,500	09/27/2010	10/01/2020
29365T	AA 2	ENTERGY TEXAS 7.125 02-01-19 NC.....	.....	..	.....1	..2FE	4,962,700	120.969	6,048,425	5,000,000	4,971,008	.....	.....3,041	.....	.....	.....7.125	7.231	AF.....	148,438	356,250	01/27/2009	02/01/2019
293791	AN 9	ENTERPRISE PRODUCTS 5.60 10-15-14 NC.....	.....	..	.....1	..2FE	3,996,560	109.956	4,398,252	4,000,000	3,998,846	.....	.....373	.....	.....	.....5.600	5.611	OA15.....	47,289	224,000	09/23/2004	10/15/2014
29379V	AF 0	ENTERPRISE PRODUCTS 5.25 01-31-20 NC.....	.....	..	.....1	..2FE	2,980,650	110.387	3,311,624	3,000,000	2,984,008	.....	.....1,547	.....	.....	.....5.250	5.332	JJ31...	66,063	157,500	09/24/2009	01/31/2020
29379V	AP 8	ENTERPRISE PRODUCTS 5.2 09-01-20 NC.....	.....	..	.....1	..2FE	3,988,040	110.360	4,414,399	4,000,000	3,989,526	.....	.....934	.....	.....	.....5.200	5.238	SM20..	69,333	208,000	05/11/2010	09/01/2020
294429	AF 2	EQUIFAX INC 6.30 07-01-17 NC !.....	.....	..	.....1	..2FE	6,984,530	112.211	7,854,793	7,000,000	6,990,326	.....	.....1,430	.....	.....	.....6.300	6.330	JJ.....	220,500	441,000	06/25/2007	07/01/2017
294429	AH 8	EQUIFAX INC 4.45 12-01-14 NC !.....	.....	..	.....1	..2FE	3,991,440	105.828	4,233,125	4,000,000	3,994,835	.....	.....1,623	.....	.....	.....4.450	4.498	DJ.....	14,833	178,000	11/04/2009	12/01/2014
294549	AP 5	EQUITABLE RESRCS 5.00 10-01-15 NC.....	.....	..	.....1	..2FE	9,962,262	108.112	10,811,182	10,000,000	9,978,786	.....	.....5,019	.....	.....	.....5.000	5.063	OA.....	125,000	500,000	09/27/2005	10/01/2015
29736R	AB 6	ESTEE LAUDER CO 5.55 05-15-17 NC !.....	.....	..	.....1	..1FE	9,958,400	115.683	11,568,289	10,000,000	9,974,820	.....	.....3,917	.....	.....	.....5.550	5.605	NM15..	70,917	555,000	05/18/2007	05/15/2017
29736R	AD 2	ESTEE LAUDER CO 7.75 11-01-13 NC !.....	.....	..	.....1	..1FE	4,033,745	111.994	4,479,762	4,000,000	4,013,809	.....	.....(6,806)	.....	.....	.....7.750	7.543	NM.....	51,667	310,000	10/30/2008	11/01/2013
30212P	AH 8	EXPEDIA INC 5.95 08-15-20 NC !.....	.....	..	.....1	..2FE	9,989,300	100.833	10,083,331	10,000,000	9,990,449	.....	.....826	.....	.....	.....5.950	5.964	AF15...	224,778	611,528	08/02/2010	08/15/2020
302182	AD 2	EXPRESS SCRIPTS 6.25 06-15-14 NC !.....	.....	..	.....1	..2FE	2,987,220	108.931	3,267,940	3,000,000	2,993,246	.....	.....2,468	.....	.....	.....6.250	6.350	DJ15...	8,333	187,500	06/04/2009	06/15/2014
30239F	AE 6	FBL FINANCIAL GRP 5.875 03-15-17 NC.....	.....	..	.....1	3	892,500	102.581	1,025,806	1,000,000	926,149	.....	.....11,187	.....	.....	.....5.875	7.621	SM15..	17,299	58,750	09/26/2008	03/15/2017
30239F	AE 6	FBL FINANCIAL GRP 5.875 03-15-17 NC.....	.....	..	.....1	3	993,210	102.581	1,025,806	1,000,000	995,977	.....	.....642	.....	.....	.....5.875	5.966	SM15..	17,299	58,750	03/07/2007	03/15/2017
30251B	AA 6	FMR LLC 5.35 11-15-21 NC.....	.....	.....	.....1	..1FE	25,766,480	106.094	27,584,508	26,000,000	25,796,494	.....	.....15,003	.....	.....	.....5.350	5.453	NM15..	177,739	1,391,000	12/21/2009	11/15/2021
30251E	AA 0	FCC HOLDINGS INC 12.00 12-15-15 C12.....	.....	..	.....1	..5FE	2,945,460	71.250	2,137,500	3,000,000	2,137,500	.....	.....8,509	816,697	.....	.....12.000	12.501	DJ15...	16,000	354,000	12/15/2010	12/15/2015
302570	BC 9	FPL GROUP CAPITAL 7.875 12-15-15 NC.....	.....	.....	.....1	..2FE	5,508,450	118.771	5,938,555	5,000,000	5,314,552	.....	.....(68,446)	.....	.....	.....7.875	6.062	DJ15...	17,500	393,750	12/30/2008	12/15/2015
302570	BD 7	FPL GROUP CAPTL 6.00 03-01-19 NC.....	.....	.....	.....1	..2FE	4,498,065	116.217	5,229,784	4,500,000	4,498,500	.....	.....163	.....	.....	.....6.000	6.006	SM.....	90,000	270,000	03/02/2009	03/01/2019
302570	BD 7	FPL GROUP CAPTL 6.00 03-01-19 NC.....	.....	.....	.....1	..2FE	499,785	116.217	581,087	500,000	499,833	.....	.....18	.....	.....	.....6.000	6.006	SM.....	10,000	30,000	03/02/2009	03/01/2019
30257G	AA 9	FPL ENERGY NATL 5.608 31024 A0317 !.....	.....	.....	.....1	..2FE	4,791,664	103.172	4,948,314	4,796,160	4,792,740	.....	.....188	.....	.....	.....5.608	5.616	SM10...	82,932	260,855	03/21/2005	03/10/2024
307000	AA 7	FAMILY DOLLAR 5.00 02-01-21 NC.....	.....	.....	.....2	..2FE	3,979,760	103.127	4,125,097	4,000,000	3,981,237	.....	.....1,477	.....	.....	.....5.000	5.065	AF.....	83,333	101,667	01/25/2011	02/01/2021
313747	AR 8	FED RLTY INVS TR 5.9 04-01-20 NC.....	.....	.....	.....1	..2FE	5,026,700	109.725	5,486,268	5,000,000	5,022,883	.....	.....(2,127)	.....	.....	.....5.900	5.829	OA.....	73,750	295,000	02/25/2010	04/01/2020
314275	AA 6	FEDERATED RETAIL 5.9 12-01-16 NC !.....	.....	.....	.....1	..2FE	7,029,610	111.620	7,813,422	7,000,000	7,016,791	.....	.....(2,872)	.....	.....	.....5.900	5.843	DJ.....	34,417	413,000	01/05/2007	12/01/2016
31620M	AB 2	FIDELITY NATIONAL 7.625 07-15-17 C13.....	.....	.....	.....1	..3FE	500,000	109.000	545,000	500,000	500,000	.....	.....	.....	.....	.....7.625	7.625	JJ15...	17,580	38,019	07/08/2010	07/15/2017
31620M	AE 6	FIDELITY NATIONAL 7.625 07-15-17 C13.....	.....	.....	.....1	..3FE	210,750	109.000	218,000	200,000	210,637	.....	.....(113)	.....	.....	.....7.625	6.467	JJ15...	7,032	.....	12/06/2011	07/15/2017
316773	CF 5	FIFTH THIRD BANK 5.45 01-15-17 NC.....	.....	.....	.....2	..2FE	13,963,860	105.458	14,764,081	14,000,000	13,969,074	.....	.....5,200	.....	.....	.....5.450	5.462	JJ15...	351,828	763,000	12/14/2006	01/15/2017

SCHEDULE D - PART 1

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

E10.19

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	For Foreign Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
316773	CH	1	FIFTH THIRD BANK 8.25 03-01-38 NC.....	.....	..	.....	..2FE	.....	3,001,380	123,782	3,713,449	3,000,000	3,001,331	.....	.....(14)	.....	.....8.250	8.246	SM.....	82,500	247,500	02/28/2008	03/01/2038
319477	AF	2	FIRST-CITIZENS 5.125 06-01-15 NC.....	.....	.....	.....1	..2FE	.....	6,981,310	100.032	7,002,267	7,000,000	6,992,522	.....	.....1,954	.....	.....5.125	5.160	SM31...	90,684	358,750	05/24/2005	06/01/2015
319963	B@	2	FIRST DATA CORP B1 L+275 09-24-14.....	.....	..	.....2	..4FE	.....	1,494,816	90.563	1,410,156	1,557,100	1,528,183	.....	.....8,973	.....	.....3.044	8.722	MJSD.....	527	44,159	09/27/2007	09/24/2014
33582V	AC	2	FIRST NIAGARA 7.25 12-15-21 NC.....	.....	.....	.....	..2FE	.....	5,000,000	102.017	5,100,859	5,000,000	5,000,000	.....	.....	.....	.....7.250	7.250	DJ15...	18,125	.....	12/08/2011	12/15/2021
337158	AD	1	FIRST TENN BANK 5.05 01-15-15 NC.....	.....	.....	.....	..2FE	.....	9,236,908	100.243	10,425,271	10,400,000	9,792,787	.....	.....165,674	.....	.....5.050	7.044	JJ15...	242,176	525,200	03/20/2008	01/15/2015
337158	AE	9	FIRST TENN BANK 5.65 04-01-16 NC.....	.....	.....	.....	..2FE	.....	20,343,050	100.314	20,564,446	20,500,000	20,416,094	.....	.....16,971	.....	.....5.650	5.760	OA.....	289,563	1,158,250	05/21/2007	04/01/2016
33716M	AA	5	FIRST TENN BANK 4.625 5-15-13 NC.....	.....	.....	.....	..2FE	.....	989,720	100.903	1,034,258	1,025,000	1,018,741	.....	.....4,301	.....	.....4.625	5.092	NM15...	6,057	47,406	01/05/2004	05/15/2013
337358	BH	7	FIRST UNION 7.574 08-01-26 P16.....	.....	.....	.....	..1FE	.....	33,307,872	116.266	33,124,158	28,490,000	32,200,558	.....	.....(161,532)	.....	.....7.574	5.627	AF.....	899,097	2,157,833	05/20/2008	08/01/2026
33738K	AA	3	FIRST UNION FL 6.18 2-15-36 P16@100.....	.....	.....	.....	..1FE	.....	1,108,180	108.739	1,087,385	1,000,000	1,096,641	.....	.....(1,902)	.....	.....6.180	5.455	AF15...	23,347	61,800	11/23/2004	02/15/2036
33738M	AA	9	FIRST UNION NC 6.18 2-15-36 P16@100.....	.....	.....	.....	..1FE	.....	12,194,512	108.739	13,679,306	12,580,000	12,249,275	.....	.....5,513	.....	.....6.180	6.393	AF15...	293,701	777,444	01/13/1998	02/15/2036
337738	AG	3	FISERV INC 6.8 11-20-17 NC !.....	.....	.....	.....	..2FE	.....	1,993,420	116.441	2,328,812	2,000,000	1,995,607	.....	.....588	.....	.....6.800	6.846	NM20...	15,489	136,000	11/15/2007	11/20/2017
337738	AJ	7	FISERV INC 4.625 10-01-20 NC.....	.....	.....	.....1	..2FE	.....	9,968,100	104.008	10,400,804	10,000,000	9,971,398	.....	.....2,594	.....	.....4.625	4.665	OA.....	115,625	475,347	09/14/2010	10/01/2020
337738	AL	2	FISERV INC 4.75 06-15-21 NC.....	.....	.....	.....	..2FE	.....	4,983,050	104.452	5,222,594	5,000,000	4,983,785	.....	.....735	.....	.....4.750	4.793	DJ15...	10,556	119,410	06/06/2011	06/15/2021
33938#	AD	6	FLEXTech REVOL LOAN 13.00 03-31-10.....	.....	.....	.....	.....6*	.....	1,000,000	.....	.....1,000,000	.....	.....	.....	.....400,000	.....	.....	.....13.000	MON...	.....	.....	12/01/2001	03/31/2010
33938#	AE	4	FLEXTech PCKGNG TERM 13.00 07-15-11.....	.....	.....	.....	.....6*	.....	44,921,000	.....	.....44,921,000	5,000,000	.....	.....896,000	.....	.....13.000	13.000	MON...	.....	.....	.....	06/27/2011	07/15/2011
340711	AP	5	FLORIDA GAS TRAN 7.00 07-17-12 NC.....	.....	.....	.....1	..2FE	.....	5,012,350	102.783	5,139,152	5,000,000	5,000,907	.....	.....(1,584)	.....	.....7.000	6.965	AF.....	145,833	350,000	07/15/2002	07/17/2012
340711	AR	1	FLORIDA GAS TRAN 4.00 07-15-15 NC.....	.....	.....	.....1	..2FE	.....	2,999,460	105.682	3,170,474	3,000,000	2,999,606	.....	.....102	.....	.....4.000	4.004	JJ15...	55,333	118,667	07/08/2010	07/15/2015
340711	AT	7	FLORIDA GAS TRAN 5.45 07-15-20 NC.....	.....	.....	.....1	..2FE	.....	3,993,040	109.900	4,395,998	4,000,000	3,993,833	.....	.....553	.....	.....5.450	5.473	JJ15...	100,522	215,578	07/08/2010	07/15/2020
341099	CD	9	FLORIDA PWR CORP 5.10 12-01-15 NC.....	.....	.....	.....1	..1FE	.....	16,884,590	113.715	19,331,499	17,000,000	16,949,366	.....	.....11,298	.....	.....5.100	5.183	DJ.....	72,250	867,000	03/22/2005	12/01/2015
341099	CG	2	FLORIDA PWR CORP 5.8 09-15-17 NC.....	.....	.....	.....1	..1FE	.....	3,989,240	120.155	4,806,204	4,000,000	3,993,115	.....	.....991	.....	.....5.800	5.836	SM15...	68,311	232,000	09/13/2007	09/15/2017
343412	AB	8	FLUOR CORP (NEW) 3.375 09-15-21.....	.....	.....	.....	..1FE	.....	4,955,950	101.158	5,057,910	5,000,000	4,957,066	.....	.....1,116	.....	.....3.375	3.480	SM15...	50,626	.....	09/08/2011	09/15/2021
349580	ZZ	6	FIG LLC FORTRESS L+400 10-07-15.....	.....	.....	.....2	..2FE	.....	11,252,876	99.250	11,239,892	11,324,828	11,258,707	.....	.....8,879	.....	.....5.750	5.921	MJSD.....	86,824	448,600	08/16/2011	10/07/2015
354613	AG	6	FRANKLIN RES INC 4.625 05-20-20 NC.....	.....	.....	.....1	..1FE	.....	3,995,560	108.295	4,331,792	4,000,000	3,996,147	.....	.....368	.....	.....4.625	4.639	NM20...	21,069	185,000	05/17/2010	05/20/2020
360271	AE	0	FULTON FINANCIAL 5.35 04-01-15 NC.....	.....	.....	.....	..2FE	.....	7,000,000	104.016	7,281,124	7,000,000	7,000,000	.....	.....	.....	.....5.350	5.350	OA.....	93,625	374,500	03/18/2005	04/01/2015
360271	AH	3	FULTON FINANCIAL 5.75 05-01-17 NC.....	.....	.....	.....	..2FE	.....	861,250	106.468	1,064,679	1,000,000	903,326	.....	.....14,041	.....	.....5.750	8.014	NM.....	9,583	57,500	09/26/2008	05/01/2017
361438	AB	0	GAMCO INVESTORS 5.875 06-01-21 NC.....	.....	.....	.....	..2FE	.....	8,000,000	107.810	8,624,810	8,000,000	8,000,000	.....	.....	.....	.....5.875	5.875	DJ.....	39,167	236,306	05/25/2011	06/01/2021
361448	AH	6	GATX CORP 4.75 10-01-12 NC!.....	.....	.....	.....1	..2FE	.....	2,998,290	101.812	3,054,355	3,000,000	2,999,553	.....	.....573	.....	.....4.750	4.770	OA.....	35,625	142,500	09/21/2009	10/01/2012
361448	AJ	2	GATX CORP 4.75 05-15-15 NC.....	.....	.....	.....1	..2FE	.....	4,960,400	106.564	5,328,218	5,000,000	4,973,556	.....	.....7,046	.....	.....4.750	4.922	NM15...	30,347	237,500	02/02/2010	05/15/2015
361448	AL	7	GATX CORP 4.85 06-01-21 NC.....	.....	.....	.....	..2FE	.....	4,991,750	101.243	5,062,169	5,000,000	4,992,137	.....	.....387	.....	.....4.850	4.871	DJ.....	20,208	123,944	05/24/2011	06/01/2021
361652	AA	8	GFI GROUP INC 8.375 07-19-18 NC.....	.....	.....	.....	..3FE	.....	3,000,000	88.500	2,655,000	3,000,000	3,000,000	.....	.....	.....	.....8.375	8.375	JJ19...	113,063	.....	07/14/2011	07/19/2018
364725	AT	8	GANNETT CO INC 6.375 09-01-15 NC.....	.....	.....	.....	..3FE	.....	3,964,700	101.000	4,040,000	4,000,000	3,972,703	.....	.....6,394	.....	.....6.375	6.588	SM.....	85,000	236,583	09/28/2010	09/01/2015
364760	AK	4	GAP INC/THE 5.95 04-12-21 NC.....	.....	.....	.....	..2FE	.....	7,972,000	95.250	7,620,000	8,000,000	7,973,513	.....	.....1,513	.....	.....5.950	5.997	OA12...	104,456	238,000	04/07/2011	04/12/2021
369550	AR	9	GENERAL DYNAMICS 3.875 07-15-21 C21.....	.....	.....	.....1	..1FE	.....	7,986,800	107.854	8,628,303	8,000,000	7,987,312	.....	.....512	.....	.....3.875	3.895	JJ15...	145,527	.....	07/05/2011	07/15/2021
369622	SM	8	GEN ELEC CAP CRP 5.30 02-11-21 NC.....	.....	.....	.....	..1FE	.....	3,985,880	106.111	4,244,444	4,000,000	3,986,857	.....	.....977	.....	.....5.300	5.346	AF11...	82,444	106,000	02/08/2011	02/11/2021
36962G	4J	0	GEN ELEC CAP CRP 5.50 01-08-20 NC.....	.....	.....	.....	..1FE	.....	6,976,060	109.657	7,676,015	7,000,000	6,979,823	.....	.....1,951	.....	.....5.500	5.545	JJ08...	185,014	385,000	01/05/2010	01/08/2020
36962G	4R	2	GEN ELEC CAP CRP 4.375 09-16-20 NC.....	.....	.....	.....	..1FE	.....	9,921,700	101.737	10,173,693	10,000,000	9,929,984	.....	.....6,448	.....	.....4.375	4.473	SM16...	127,604	437,500	09/13/2010	09/16/2020
36962G	4Y	7	GEN ELEC CAP CRP 4.625 01-07-21 NC.....	.....	.....	.....	..1FE	.....	8,965,800	104.499	9,404,932	9,000,000	8,968,507	.....	.....2,707	.....	.....4.625	4.673	JJ07...	201,188	208,125	01/04/2011	01/07/2021
370334	AS	3	GENERAL MILLS INC 6.00 2-15-12 MTN.....	.....	.....																		

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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
372917 AS	3	GENZYME CORP 5.00 06-15-20 NC.....	.....	..	.....1	..1FE	4,959,300	115.348	5,767,421	5,000,000	4,964,314	.....	.....3.301	.....	.....	.....5.000	5.105	DJ15...	11,111	250,000	06/14/2010	06/15/2020		
37427U AC	4	GETTY IMAGES INIT TL L+375 11-05-16.....	.....	..	.....2	..3FE	2,481,250	99.958	2,498,950	2,500,000	2,482,481	.....	.....1.231	.....	.....	.....5.250	5.413	MON...	11,667	37,059	08/10/2011	11/05/2016		
375558 AU	7	GILEAD SCIENCES 4.40 12-01-21 C21 !.....	.....	..	.....1	..2FE	13,055,080	106.149	13,799,318	13,000,000	13,054,845	.....	.....(236)	.....	.....	.....4.400	4.345	DJ.....	28,600	.....	12/07/2011	12/01/2021		
38141E AS	8	GOLDMAN SACHS GP 5.375 03-15-20 NC.....	.....	..	.....1	..1FE	9,586,400	98.307	9,830,682	10,000,000	9,639,554	.....	.....33.251	.....	.....	.....5.375	5.936	SM15...	158,264	537,500	05/27/2010	03/15/2020		
38141G ES	9	GOLDMAN SACHS GP 5.95 01-15-27 NC.....	.....	..	.....1	..1FE	911,950	92.342	923,424	1,000,000	916,958	.....	.....3.087	.....	.....	.....5.950	6.843	JJ15...	27,436	59,500	05/05/2010	01/15/2027		
38141G EU	4	GOLDMAN SACHS GP 5.625 01-15-17 NC.....	.....	..	.....1	..1FE	1,998,620	97.996	1,959,928	2,000,000	1,999,210	.....	.....132	.....	.....	.....5.625	5.634	JJ15...	51,875	112,500	01/03/2007	01/15/2017		
38142E AE	8	GOLDMAN SACHS GP 8.00 03-01-13 NC.....	.....	..	.....1	..1FE	2,461,038	104.774	2,095,476	2,000,000	2,071,864	.....	.....(58,583)	.....	.....	.....8.000	4.793	SM.....	53,333	160,000	04/01/2004	03/01/2013		
398186 AA	4	GRIFFIN COAL MIN 9.50 12-01-16 NC.....	.....	R	1	6	2,105,974	77.375	1,629,497	2,105,974	737,224	.....	.....	.....	.....	.....	.....	DJ.....	.....	.....	11/10/2006	12/01/2016		
398433 AF	9	GRIFFON CORP 7.125 04-01-18 C040114.....	.....	..	.....1	..4FE	5,053,750	99.000	5,197,500	5,250,000	5,062,801	.....	.....9.051	.....	.....	.....7.125	7.854	OA.....	93,516	201,578	08/10/2011	04/01/2018		
398500 ZZ	4	GRIFOLS TL B L+425 06-01-17 NC.....	.....	..	.....2	..3FE	4,838,201	99.672	4,958,682	4,975,000	4,850,967	.....	.....12,766	.....	.....	.....6.000	6.541	MON...	829	136,180	08/10/2011	06/01/2017		
402479 CA	5	GULF POWER CO 4.75 04-15-20 NC.....	.....	..	.....1	..1FE	6,998,880	111.772	7,824,013	7,000,000	6,999,037	.....	.....93	.....	.....	.....4.750	4.752	OA15...	70,194	332,500	04/06/2010	04/15/2020		
402524 AA	0	GULF SOUTH PIPE 5.05 02-01-15 NC.....	.....	..	.....1	..2FE	4,985,100	108.939	5,446,970	5,000,000	4,994,602	.....	.....1,579	.....	.....	.....5.050	5.088	AF.....	105,208	252,500	01/12/2005	02/01/2015		
404119 BK	4	HCA INC 7.25 09-15-20 C15.....	.....	..	.....1	..3FE	4,957,850	105.500	5,275,000	5,000,000	4,963,027	.....	.....2.942	.....	.....	.....7.250	7.367	SM15...	106,736	362,500	03/02/2010	09/15/2020		
404132 AH	5	HCC INSURANCE HOLD I 6.30 11-15-19 N.....	.....	..	.....1	..1FE	4,974,400	109.073	5,453,669	5,000,000	4,978,589	.....	.....2,039	.....	.....	.....6.300	6.370	NM15...	40,250	315,000	11/10/2009	11/15/2019		
40414L AD	1	HCP INC 5.375 02-01-21 C20@100.....	.....	..	.....1	..2FE	4,973,950	104.526	5,226,299	5,000,000	4,975,837	.....	.....1,887	.....	.....	.....5.375	5.443	AF.....	111,979	139,601	01/19/2011	02/01/2021		
4041A2 AH	7	HBOS PLC 6.75 05-21-18 NC.....	.....	R	1	..2FE	3,026,010	79.404	2,382,114	3,000,000	3,018,497	.....	.....(2,260)	.....	.....	.....6.750	6.630	NM21...	22,500	202,500	05/16/2008	05/21/2018		
404280 AK	5	HSBC HOLDINGS 5.10 04-05-21 NC.....	.....	R	1	..1FE	2,993,490	106.246	3,187,389	3,000,000	2,993,867	.....	.....377	.....	.....	.....5.100	5.128	OA05...	36,550	76,500	03/29/2011	04/05/2021		
40428H PB	2	HSBC USA INC 5.00 09-27-20 NC.....	.....	..	.....1	..1FE	6,942,460	95.267	6,668,669	7,000,000	6,948,229	.....	.....4,599	.....	.....	.....5.000	5.106	SM27...	91,389	350,000	09/20/2010	09/27/2020		
40429C GD	8	HSBC FINANCE CORP 6.676 01-15-21 NC.....	.....	..	.....1	..1FE	19,540,132	103.080	20,745,935	20,126,000	19,584,866	.....	.....41,577	.....	.....	.....6.676	7.084	JJ15...	619,554	828,561	12/03/2010	01/15/2021		
4042Q1 AE	7	HSBC BANK USA NA 4.875 08-24-20 NC.....	.....	..	.....1	..1FE	7,995,600	94.268	7,541,463	8,000,000	7,996,079	.....	.....357	.....	.....	.....4.875	4.882	AF24...	137,583	390,000	08/17/2010	08/24/2020		
406216 AZ	4	HALLIBURTON CO 3.25 11-15-21 C21.....	.....	..	.....1	..1FE	8,970,300	103.115	9,280,393	9,000,000	8,970,631	.....	.....331	.....	.....	.....3.250	3.289	NM15...	38,188	.....	11/08/2011	11/15/2021		
410867 AA	3	HANOVER INS GROUP 7.625 10-15-25.....	.....	..	.....1	..2FE	97,745	116.365	131,493	113,000	100,533	.....	.....443	.....	.....	.....7.625	9.041	OA15...	1,819	8,616	05/22/2003	10/15/2025		
410867 AC	9	HANOVER INSURANCE GRP 7.50 03-01-20.....	.....	..	.....1	..2FE	4,982,850	114.945	5,747,233	5,000,000	4,985,148	.....	.....1,276	.....	.....	.....7.500	7.549	SM.....	125,000	375,000	02/18/2010	03/01/2020		
412824 AB	0	HARLEYSVILLE GRP 5.75 07-15-13 NC.....	.....	..	.....1	..2FE	6,943,860	104.041	7,282,837	7,000,000	6,989,125	.....	.....6,569	.....	.....	.....5.750	5.857	JJ15...	185,597	402,500	07/07/2003	07/15/2013		
413875 AL	9	HARRIS CORP 6.375 06-15-19 NC !.....	.....	..	.....1	..2FE	1,993,820	113.543	2,270,860	2,000,000	1,995,050	.....	.....504	.....	.....	.....6.375	6.417	DJ15...	5,667	127,500	06/04/2009	06/15/2019		
413875 AM	7	HARRIS CORP 4.40 12-15-20 NC.....	.....	..	.....1	..2FE	2,982,870	101.817	3,054,497	3,000,000	2,984,368	.....	.....1,392	.....	.....	.....4.400	4.471	DJ15...	5,867	136,400	11/30/2010	12/15/2020		
415864 AH	0	HARSCO CORP 5.125 9-15-13 NC.....	.....	..	.....1	..2FE	3,988,520	106.766	4,270,629	4,000,000	3,997,610	.....	.....1,309	.....	.....	.....5.125	5.162	SM15...	60,361	205,000	09/08/2003	09/15/2013		
415864 AJ	6	HARSCO CORP 5.75 05-15-18 NC !.....	.....	..	.....1	..2FE	8,986,630	115.348	10,381,282	9,000,000	8,990,631	.....	.....1,186	.....	.....	.....5.750	5.770	NM15...	66,125	517,500	05/13/2008	05/15/2018		
416515 AM	6	HARTFORD FINANCIAL 4.75 03-01-14 NC.....	.....	..	.....1	..2FE	2,979,330	103.193	3,095,800	3,000,000	2,994,642	.....	.....2,293	.....	.....	.....4.750	4.838	SM.....	47,500	142,500	03/04/2004	03/01/2014		
416515 AT	1	HARTFORD FINANCIAL 5.375 03-15-17 NC.....	.....	..	.....1	..2FE	10,297,620	100.112	10,511,752	10,500,000	10,379,021	.....	.....19,499	.....	.....	.....5.375	5.633	SM15...	166,177	564,375	05/29/2007	03/15/2017		
416515 AV	6	HARTFORD FINANCIAL 6.00 01-15-19.....	.....	..	.....1	..2FE	1,997,560	102.678	2,053,563	2,000,000	1,998,225	.....	.....197	.....	.....	.....6.000	6.016	JJ15...	55,333	120,000	05/07/2008	01/15/2019		
41987Q AX	1	HAWAIIAN ELEC IND 6.51 05-05-14.....	.....	..	.....1	..2FE	7,518,490	108.384	7,586,895	7,000,000	7,136,285	.....	.....(52,983)	.....	.....	.....6.510	5.612	OA10...	102,533	455,700	02/14/2003	05/05/2014		
421915 EJ	4	HEALTH CARE PROP 6.00 01-30-17 NC !.....	.....	..	.....1	..2FE	6,952,610	108.506	7,595,411	7,000,000	6,972,452	.....	.....4,502	.....	.....	.....6.000	6.091	JJ31...	176,167	420,000	01/17/2007	01/30/2017		
421933 AH	5	HEALTH MGMT ASSOC 6.125 04-15-16 NC.....	.....	..	.....1	..3FE	1,163,903	103.500	1,245,105	1,203,000	1,165,675	.....	.....1,773	.....	.....	.....6.125	6.975	OA15...	15,555	36,842	10/06/2011	04/15/2016		
42217K AN	6	HEALTH CARE REIT 6.2 06-01-16 NC.....	.....	..	.....1	..2FE	6,975,500	107.078	7,495,490	7,000,000	6,987,750	.....	.....2,342	.....	.....	.....6.200	6.246	DJ.....	36,167	434,000	11/29/2005	06/01/2016		
42217K AS	5	HEALTH CARE REIT 6.125 04-15-20 NC.....		..	1	..2FE	3,971,880	103.937	4,157,460	4,000,000	3,975,601		2,192			6.125	6.220	OA15...	51,722	245,000	0			

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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	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
428656 AB 8	HIBERNIA CORP 5.35 05-01-14 NC.....	.....	..	.....	..2FE	3,482,054	105.041	3,676,423	3,500,000	3,487,277	.....	.....4,991	.....	.....	.....5.350	5.518	NM.....	31,208	187,250	04/19/2004	05/01/2014
431116 AB 8	HIGHMARK INC 4.75 05-15-21 NC.....	.....	..	.....	..2FE	3,983,840	102.083	4,083,332	4,000,000	3,984,676	.....	.....836	.....	.....	.....4.750	4.801	NM15...	24,278	99,750	05/03/2011	05/15/2021
431571 AA 6	HILLENBRAND INC 5.50 07-15-20 NC.....	.....	..	.....1	..2FE	7,912,080	108.308	8,664,673	8,000,000	7,922,183	.....	.....6,924	.....	.....	.....5.500	5.645	JJ15...	202,889	447,333	07/06/2010	07/15/2020
43474T AA 1	HOLCIM LTD 6.00 12-30-19 NC!.....	.....	R	.....	..2FE	3,946,960	102.939	4,117,572	4,000,000	3,955,976	.....	.....4,147	.....	.....	.....6.000	6.176	DJ30...	667	240,000	09/24/2009	12/30/2019
437076 AP 7	HOME DEPOT INC 5.4 03-01-16 NC.....	.....	..	.....1	..1FE	2,986,800	115.727	3,471,801	3,000,000	2,993,242	.....	.....1,409	.....	.....	.....5.400	5.461	SM.....	54,000	162,000	11/30/2006	03/01/2016
437076 AR 3	HOME DEPOT INC 5.25 12-16-13 NC !.....	.....	..	.....1	..1FE	7,954,320	108.716	8,697,254	8,000,000	7,985,467	.....	.....6,863	.....	.....	.....5.250	5.349	DJ16...	17,500	420,000	12/14/2006	12/16/2013
438516 AZ 9	HONEYWELL INTL 5.00 02-15-19 NC.....	.....	..	.....1	..1FE	11,773,095	116.586	13,523,938	11,600,000	11,736,309	.....	.....(15,860)	.....	.....	.....5.000	4.801	AF15...	219,111	580,000	08/05/2009	02/15/2019
438516 AZ 9	HONEYWELL INTL 5.00 02-15-19 NC.....	.....	..	.....1	..1FE	498,215	116.586	582,928	500,000	498,640	.....	.....155	.....	.....	.....5.000	5.046	AF15...	9,444	25,000	02/17/2009	02/15/2019
44106M AN 2	HOSPITALITY PROP 6.70 01-15-18 C17.....	.....	..	.....1	..2FE	16,127,696	106.640	16,875,831	15,825,000	16,151,733	.....	.....4,934	.....	.....	.....6.700	6.240	JJ15...	488,905	603,000	12/20/2011	01/15/2018
441812 KD 5	HOUSEHOLD FIN CO 4.75 07-15-13 NC.....	.....	..	.....	..1FE	6,685,630	101.856	7,129,896	7,000,000	6,939,049	.....	.....37,047	.....	.....	.....4.750	5.347	JJ15...	153,319	332,500	10/16/2003	07/15/2013
44266R AA 5	HOWARD HUGHES 3.45 09-01-14 NC.....	.....	..	.....1	..1FE	2,993,220	106.643	3,199,292	3,000,000	2,996,264	.....	.....1,315	.....	.....	.....3.450	3.499	SM.....	34,500	103,500	08/12/2009	09/01/2014
443510 AE 2	HUBBELL INC 5.95 06-01-18 NC!.....	.....	..	.....1	..1FE	10,940,620	118.774	13,065,141	11,000,000	10,957,964	.....	.....5,221	.....	.....	.....5.950	6.023	DJ.....	54,542	654,500	06/05/2008	06/01/2018
443510 AF 9	HUBBELL INC 3.625 11-15-22 NC.....	.....	..	.....1	..1FE	6,942,180	105.712	7,399,813	7,000,000	6,946,578	.....	.....3,925	.....	.....	.....3.625	3.711	NM15...	32,424	252,340	11/08/2010	11/15/2022
446150 AG 9	HUNTINGTON BANCS 7.00 12-15-20 NC.....	.....	..	.....	..2FE	1,000,000	112.936	1,129,356	1,000,000	1,000,000	.....	.....	.....	.....	.....7.000	7.000	DJ15...	3,111	69,611	12/15/2010	12/15/2020
448055 AF 0	HUSKY ENERGY INC 7.25 12-15-19 NC.....	.....	I	1	..2FE	997,670	122.507	1,225,066	1,000,000	998,097	.....	.....171	.....	.....	.....7.250	7.282	DJ15...	3,222	72,500	05/06/2009	12/15/2019
44841A AA 6	HUTCHISON WHAMPOA 4.625 09-11-15 NC.....	.....	R	.....	..1FE	5,989,740	105.880	6,352,800	6,000,000	5,993,353	.....	.....1,614	.....	.....	.....4.625	4.658	SM11...	84,792	277,500	09/08/2009	09/11/2015
44841B AA 4	HUTCHISON WHAMPOA 5.75 09-11-19 NC.....	.....	R	.....	..1FE	6,959,610	111.330	7,793,100	7,000,000	6,966,985	.....	.....3,317	.....	.....	.....5.750	5.827	SM11...	122,986	402,500	09/08/2009	09/11/2019
44841R AA 9	HUTCHISON WHAMPOA 6.50 2-13-13 NC.....	.....	R	.....	..1FE	2,292,000	104.610	2,397,661	2,292,000	2,292,000	.....	.....	.....	.....	.....6.500	6.500	AF13...	57,109	148,980	08/14/2003	02/13/2013
448579 AA 0	HYATT HOTELS 5.75 08-15-15 NC!.....	.....	..	.....1	..2FE	6,962,200	107.520	7,526,404	7,000,000	6,975,654	.....	.....5,874	.....	.....	.....5.750	5.858	AF15...	152,056	402,500	08/10/2009	08/15/2015
448579 AC 6	HYATT HOTELS 3.875 08-15-16.....	.....	..	.....1	..2FE	9,957,100	102.511	10,251,059	10,000,000	9,960,183	.....	.....3,083	.....	.....	.....3.875	3.970	AF15...	152,848	.....	08/04/2011	08/15/2016
449505 AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21.....	.....	..	.....1	..2FE	6,996,150	106.663	7,466,415	7,000,000	6,996,347	.....	.....197	.....	.....	.....6.450	6.458	NM.....	75,250	240,800	04/14/2011	05/01/2021
449669 CD 0	MOSAIC GLOBAL 7.375 08-01-18 NC.....	.....	..	.....1	..2FE	525,972	119.176	566,088	475,000	516,115	.....	.....(5,005)	.....	.....	.....7.375	5.776	AF.....	14,596	35,031	12/22/2009	08/01/2018
449786 AA 0	ING BANK NV 5.125 05-01-15 NC.....	.....	R	.....	..1FE	17,773,160	93.611	16,849,978	18,000,000	17,913,655	.....	.....22,640	.....	.....	.....5.125	5.274	NM.....	153,750	922,500	11/29/2004	05/01/2015
449786 AP 7	ING BANK NV 5.00 06-09-21 NC.....	.....	R	.....	..1FE	4,980,550	102.840	5,141,999	5,000,000	4,981,405	.....	.....855	.....	.....	.....5.000	5.050	DJ09...	15,278	125,000	06/01/2011	06/09/2021
44981W AG 5	ING SEC LIFE INS 4.875 2-15-14 NC.....	.....	..	.....	..1FE	9,995,100	102.929	10,292,939	10,000,000	9,998,758	.....	.....543	.....	.....	.....4.875	4.881	AF15...	184,167	487,500	01/27/2004	02/15/2014
45068H AF 3	ITT HARTFORD GRP 7.3 11-01-15 NC.....	.....	..	.....1	..2FE	7,982,202	111.401	7,798,045	7,000,000	7,379,480	.....	.....(86,731)	.....	.....	.....7.300	5.687	NM.....	85,167	511,000	04/01/2004	11/01/2015
45138L AU 7	IDAHO POWER CO 6.025 07-15-18 NC MTN.....	.....	..	.....1	..1FE	4,000,000	121.213	4,848,518	4,000,000	4,000,000	.....	.....	.....	.....	.....6.025	6.025	JJ15...	111,128	241,000	07/07/2008	07/15/2018
45138L AX 1	IDAHO POWER CO 3.40 11-01-20 MTN NC.....	.....	..	.....1	..1FE	2,985,030	104.384	3,131,531	3,000,000	2,986,714	.....	.....1,266	.....	.....	.....3.400	3.459	NM.....	17,000	102,000	08/25/2010	11/01/2020
452308 AJ 8	ILLINOIS TOOL WK 6.25 04-01-19 NC.....	.....	..	.....1	..1FE	6,998,880	123.385	8,636,949	7,000,000	6,999,124	.....	.....93	.....	.....	.....6.250	6.252	OA.....	109,375	437,500	03/23/2009	04/01/2019
452308 AK 5	ILLINOIS TOOL WK 3.375 09-15-21 C21.....	.....	..	.....1	..1FE	4,977,600	104.637	5,231,842	5,000,000	4,978,235	.....	.....635	.....	.....	.....3.375	3.428	SM15...	56,719	.....	08/24/2011	09/15/2021
452511 ZZ 4	IM BRANDS LLC TL 8.50 9-28-16.....	.....	..	.....	..3Z	8,174,500	86.808	8,203,315	9,450,000	8,222,914	.....	.....48,414	.....	.....	.....8.500	12.142	MJSD.....	203,044	4,463	09/29/2011	09/28/2016
45252H AB 8	IMMUCOR L+575 08-19-18.....	.....	..	.....2	..3FE	12,448,800	100.450	13,025,854	12,967,500	12,469,546	.....	.....20,746	.....	.....	.....7.250	7.994	MJSD.....	2,612	334,267	08/19/2011	08/19/2018
454889 AN 6	IND MICH POWER 7.00 03-15-19 NC.....	.....	..	.....1	..2FE	4,966,300	124.064	6,203,189	5,000,000	4,973,800	.....	.....2,705	.....	.....	.....7.000	7.094	SM15...	103,056	350,000	01/12/2009	03/15/2019
45665Q AC 7	INFINITY PROP 5.50 02-18-14 NC.....	.....	..	.....	..2FE	1,147,275	104.207	1,198,383	1,150,000	1,149,289	.....	.....306	.....	.....	.....5.500	5.531	AF18...	23,367	63,250	02/19/2004	02/18/2014
45687A AA 0	INGERSOLL-RAND 6.875 08-15-18 NC!.....		R		..2FE	4,992,850	121.575	6,078,739	5,000,000	4,994,748		608			6.875	6.895	AF15...	129,861	343,750	08/12/2008	08/15/2018
458140 AJ 9	INTEL CORP 3.30 10-01-21.....		..		..1FE	12,969,060	105.153	13,669,917	13,00												

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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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
461070	AF	1			1	..2FE	14,869,350	128.109	19,216,416	15,000,000	14,901,898	.....	.....10,876	.....	.....	.....7.250	7.375	OA.....	271,875	1,087,500	10/01/2008	10/01/2018
462613	AE	0			1	..3FE	985,260	107.000	1,070,000	1,000,000	991,075	.....	.....1,725	.....	.....	.....7.250	7.499	OA.....	18,125	72,500	04/02/2008	04/01/2016
465210	ZZ	8			2	..3FE	7,615,712	99.200	7,631,097	7,692,638	7,641,288	.....	.....25,576	.....	.....	.....5.000	5.462	JAJO..	19,224	293,651	03/11/2011	06/28/2013
465685	AF	2			1	..2FE	9,933,500	114.233	11,423,325	10,000,000	9,944,225	.....	.....5,366	.....	.....	.....5.500	5.587	JJ15...	253,611	550,000	12/08/2009	01/15/2020
46625H	BJ	8			1	..1FE	4,637,750	104.661	5,233,067	5,000,000	4,900,199	.....	.....41,266	.....	.....	.....4.875	5.854	SM15..	71,771	243,750	05/11/2004	03/15/2014
46849E	AF	4			1	..1FE	5,099,150	102.015	5,100,734	5,000,000	5,005,325	.....	.....(12,384)	.....	.....	.....6.125	5.860	NM30..	26,372	306,275	05/18/2002	05/30/2012
472319	AB	8			1	..2FE	5,962,440	92.000	5,520,000	6,000,000	5,983,973	.....	.....3,298	.....	.....	.....5.500	5.572	SM15..	97,167	330,000	03/03/2004	03/15/2016
475070	AD	0			1	..2FE	7,966,805	103.784	8,821,626	8,500,000	8,360,728	.....	.....61,488	.....	.....	.....4.750	5.596	JJ31...	169,351	403,750	05/12/2004	01/30/2014
47770#	AB	1			2	..6	835,764	60.000	633,345	1,055,574	333,588	.....	.....(5,775)	.....	.....	.....8.250	26.106	MJSD.	242	88,759	06/17/2008	12/01/2011
478115	AA	6			1	..1FE	499,650	119.244	596,219	500,000	499,727	.....	.....29	.....	.....	.....5.250	5.259	JJ.....	13,125	26,250	03/19/2009	07/01/2019
478366	AU	1			1	..2FE	6,108,366	111.980	6,886,795	6,150,000	6,114,277	.....	.....3,410	.....	.....	.....5.000	5.087	SM31..	77,729	307,500	03/30/2010	03/30/2020
481165	AJ	7			1	..2FE	6,961,480	107.311	7,511,778	7,000,000	6,962,131	.....	.....650	.....	.....	.....5.125	5.196	OA15..	78,726	.....	10/06/2011	10/15/2021
48248N	AA	8			1	..1FE	3,983,360	104.411	4,176,450	4,000,000	3,984,921	.....	.....1,251	.....	.....	.....6.375	6.432	SM29..	65,167	255,000	09/22/2010	09/29/2020
485260	BL	6			1	..2FE	6,249,308	123.958	7,629,625	6,155,000	6,230,527	.....	.....(7,707)	.....	.....	.....6.700	6.489	DJ15...	18,328	412,385	06/10/2009	06/15/2019
49306S	AA	4			1	..2FE	4,022,000	110.971	4,438,846	4,000,000	4,011,873	.....	.....(3,029)	.....	.....	.....7.413	7.311	OA06..	70,012	296,520	05/01/2008	05/06/2015
49327X	AA	8			1	..2FE	6,705,090	104.933	7,345,292	7,000,000	6,870,432	.....	.....30,736	.....	.....	.....4.950	5.509	SM15..	102,025	346,500	11/04/2005	09/15/2015
49327X	AB	6			1	..2FE	19,873,760	108.077	21,615,364	20,000,000	19,936,052	.....	.....13,139	.....	.....	.....5.450	5.535	SM15..	320,944	1,090,000	01/17/2007	03/03/2016
494368	BE	2			1	..1FE	2,991,000	107.634	3,229,034	3,000,000	2,992,089	.....	.....772	.....	.....	.....3.625	3.661	AF.....	45,313	109,354	07/26/2010	08/01/2020
49446X	AA	4			1	..2FE	6,975,640	100.407	7,028,519	7,000,000	6,979,457	.....	.....2,892	.....	.....	.....4.300	4.355	AF.....	125,417	274,244	08/25/2010	02/01/2018
494550	AU	0			1	..2FE	11,985,510	113.546	13,625,575	12,000,000	11,991,574	.....	.....1,379	.....	.....	.....6.000	6.016	AF.....	300,000	720,000	01/26/2007	02/01/2017
494550	BE	5			1	..2FE	3,998,440	108.738	4,349,527	4,000,000	3,998,633	.....	.....121	.....	.....	.....5.300	5.305	SM15..	62,422	212,000	05/12/2010	09/15/2020
494550	BJ	4			1	..2FE	3,996,560	101.785	4,071,395	4,000,000	3,996,658	.....	.....98	.....	.....	.....4.150	4.160	SM.....	61,789	.....	08/03/2011	03/01/2022
49460W	ZZ	5			2	..3FE	4,850,000	99.688	4,984,400	5,000,000	4,853,986	.....	.....3,986	.....	.....	.....6.500	7.220	MJSD.	903	47,847	10/20/2011	11/04/2016
49926A	AA	3			1	..4FE	1,000,000	92.750	927,500	1,000,000	1,000,000	.....	.....	.....	.....	.....7.750	7.750	AF.....	32,292	77,500	01/28/2005	02/01/2015
500255	AP	9			1	..2FE	14,532,246	119.841	17,448,829	14,560,000	14,541,969	.....	.....2,420	.....	.....	.....6.250	6.275	DJ15...	40,444	910,000	01/31/2008	12/15/2017
50064L	AB	7		R	1	..1FE	12,653,810	103.841	13,499,288	13,000,000	12,935,495	.....	.....40,301	.....	.....	.....4.900	5.248	JJ.....	318,500	637,000	08/07/2003	07/01/2013
50075N	AH	7			1	..2FE	819,590	102.215	747,191	731,000	736,324	.....	.....(12,408)	.....	.....	.....6.250	4.463	DJ.....	3,807	45,688	04/01/2004	06/01/2012
50075N	AL	8			1	..2FE	1,005,370	106.708	1,067,076	1,000,000	1,001,148	.....	.....(612)	.....	.....	.....5.250	5.181	OA.....	13,125	52,500	10/02/2003	10/01/2013
50075N	AU	8			1	..2FE	9,980,600	117.382	11,738,212	10,000,000	9,986,958	.....	.....1,717	.....	.....	.....6.125	6.151	AF.....	255,208	612,500	12/06/2007	02/01/2018
50075N	BA	1			1	..2FE	5,028,650	115.215	5,760,763	5,000,000	5,024,342	.....	.....(2,349)	.....	.....	.....5.375	5.300	AF10...	105,260	268,750	02/16/2010	02/10/2020
501044	CH	2			1	..2FE	9,974,900	121.731	12,173,069	10,000,000	9,981,259	.....	.....1,754	.....	.....	.....6.150	6.180	JJ15...	283,583	615,000	01/09/2008	01/15/2020
501044	CM	1			1	..2FE	12,025,830	107.509	12,901,069	12,000,000	12,017,002	.....	.....(4,151)	.....	.....	.....3.900	3.859	OA.....	117,000	468,000	10/23/2009	10/01/2015
50212X	AL	0			2	..3FE	2,449,659	99.750	2,480,746	2,486,964	2,451,779	.....	.....2,119	.....	.....	.....5.250	5.546	MON...	363	48,259	08/11/2011	06/28/2017
502413	AU	1			1	..3FE	346,815	102.000	357,000	350,000	348,572	.....	.....323	.....	.....	.....6.375	6.498	OA15..	4,710	22,312	07/27/2005	10/15/2015
502413	AY	3			1	..2FE	3,985,680	101.626	4,065,026	4,000,000	3,988,275	.....	.....1,191	.....	.....	.....5.200	5.246	OA15..	43,911	208,000	09/29/2009	10/15/2019
502413	BA	4			1	..2FE	3,977,160	98.880	3,955,212	4,000,000	3,978,782	.....	.....1,622	.....	.....	.....4.950	5.023	AF15...	74,800	103,400	02/02/2011	02/15/2021
50540R	AF	9			1	..2FE	3,988,520	112.214	4,488,578	4,000,000	3,994,684	.....	.....1,168	.....	.....	.....5.625	5.663	DJ15...	10,000	225,000	12/09/2005	12/15/2015
513075	AM	3			1	..4FE	998,750	101.750	1,017,500	1,000,000	999,391	.....	.....144	.....	.....	.....6.625	6.644	AF15...	25,028	66,250	08/09/2005	08/15/2015
513075	AP	6			1	..4FE	928,090	101.500	1,015,000	1,000,000	965,066	.....	.....8,071	.....	.....	.....6.625	7.750	AF15...	25,028	66,250	08/14/2006	08/15/2015
51488Y	AB	5		R	1	..1FE	8,000,000	113.010	9,040,809	8,000,000	8,000,000	.....	.....	.....	.....	.....5.050	5.050	DJ30...	1,122	404,000	02/05/2004	12/30/2015
526020	ZZ	8			2	..2FE	6,366,640	98.625	6,378,572	6,467,500	6,370,965	.....	.....4,327	.....	.....	.....5.500	5.769	MON...	988	119,490	08/23/2011	08/14/2018
52602E	AC	6			1	..3FE	7,790,000	98.000	7,840,000	8,000,000	7,804,468	.....	.....14,468	.....	.....	.....8.125	8.793	JJ.....	325,000	162,500	08/24/2011	07/01/2016

SCHEDULE D - PART 1

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

E10.23

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			Code	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
526107	AC	1			1	.2FE	5,995,320	104.726	6,283,582	6,000,000	5,996,283		591			4.900	4.913	NM15..	37,567	294,000	05/03/2010	05/15/2017
53079E	AC	8			1	.2FE	5,944,300	104.550	6,272,980	6,000,000	5,983,975		6,619			5.750	5.881	SM15..	101,583	345,000	12/20/2005	03/15/2014
53079E	AS	3			1	.2FE	8,025,346	108.549	10,219,902	9,415,000	8,690,031		245,057			7.300	10.963	DJ15...	30,546	687,295	05/15/2008	06/15/2014
53117C	AM	4			1	.2FE	2,992,890	101.607	3,048,195	3,000,000	2,993,613		576			4.750	4.780	OA...	35,625	144,083	09/22/2010	10/01/2020
53217V	AC	3			1	.2FE	3,991,840	111.697	4,467,882	4,000,000	3,993,016		645			6.000	6.027	SM.....	80,000	240,000	02/11/2010	03/01/2020
532457	AU	2			1	.1FE	1,128,743	101.081	1,010,810	1,000,000	1,003,851		(18,396)			6.000	4.088	SM15..	17,667	60,000	04/01/2004	03/15/2012
534187	AP	4			1	.2FE	9,859,770	103.857	10,385,690	10,000,000	9,963,240		16,047			4.750	4.934	AF15...	179,444	475,000	12/17/2004	02/15/2014
539830	AT	6			1	.1FE	4,907,950	105.998	5,299,890	5,000,000	4,923,678		7,926			4.250	4.482	NM15..	27,153	212,500	12/21/2009	11/15/2019
539830	AY	5			1	.1FE	7,972,980	99.386	7,950,910	8,000,000	7,973,400		720			3.350	3.390	SM15..	83,378		09/07/2011	09/15/2021
54323#	AB	9			2	.4FE	266,667	90.250	240,667	266,667	266,667					0.475	7.625	FMAN.....	4	438	02/27/2007	02/28/2014
54323M	AJ	7			2	.4FE	1,602,921	90.250	1,560,423	1,729,000	1,625,994		23,073			3.813	6.731	MJSD.....	2,014	33,506	06/20/2011	02/28/2014
544565	AA	2			1	.1FE	132,231	105.108	138,985	132,231	132,231					8.480	8.480	SM02..	3,707	11,213	06/16/1994	09/02/2015
548661	CN	5			1	.1FE	13,024,320	118.916	15,459,094	13,000,000	13,015,572		(2,233)			6.100	6.075	SM15..	233,494	793,000	09/13/2007	09/15/2017
55259P	AD	8			1	.1FE	12,931,270	105.107	13,663,924	13,000,000	12,965,366		5,873			5.000	5.060	JJ17...	296,111	650,000	12/20/2005	01/17/2017
55608J	AC	2		R	1	.1FE	6,993,770	94.085	6,585,981	7,000,000	6,994,721		498			6.000	6.012	JJ14...	194,833	420,000	01/07/2010	01/14/2020
55608J	AE	8		R	1	.1FE	8,904,690	95.205	8,568,456	9,000,000	8,911,495		6,805			6.250	6.395	JJ14...	260,938	281,250	01/06/2011	01/14/2021
55608X	AA	5		R	1	.1FE	8,982,450	91.647	8,248,198	9,000,000	8,983,386		936			6.625	6.652	OA07..	139,125	298,125	03/31/2011	04/07/2021
55907R	AA	6			2	.2FE	3,122,820	104.012	3,120,363	3,000,000	3,118,744		(4,076)			4.250	3.732	AF.....	53,125		08/17/2011	02/01/2021
559080	AB	2			1	.2FE	4,993,950	114.035	5,701,762	5,000,000	4,997,094		515			5.650	5.664	OA15..	59,639	282,500	10/07/2004	10/15/2016
559080	AE	6			1	.2FE	1,993,060	118.039	2,360,785	2,000,000	1,994,397		558			6.550	6.598	JJ15...	60,406	131,000	06/19/2009	07/15/2019
564759	QB	7			1	.1FE	6,000,000	93.664	5,619,844	6,000,000	6,000,000					5.629	5.629	DJ.....	28,145	337,740	11/28/2006	12/01/2021
56501R	AB	2		I	1	.1FE	7,987,520	102.670	8,213,571	8,000,000	7,988,811		1,007			4.900	4.920	SM17..	113,244	392,000	09/14/2010	09/17/2020
56585A	AD	4			2	.2FE	3,997,880	105.221	4,208,840	4,000,000	3,998,032		152			5.125	5.132	SM.....	68,333	119,583	01/27/2011	03/01/2021
570535	AH	7			1	.2FE	11,981,040	114.697	13,763,640	12,000,000	11,984,259		1,477			7.125	7.147	SM31..	216,125	855,000	09/17/2009	09/30/2019
571748	AE	2			2	.2FE	1,121,711	100.960	1,009,601	1,000,000	1,003,683		(17,564)			6.250	4.419	SM15..	18,403	62,500	04/01/2004	03/15/2012
571748	AJ	1			2	.2FE	5,881,980	103.292	6,197,521	6,000,000	5,982,642		14,675			4.850	5.119	AF15...	109,933	291,000	11/03/2003	02/15/2013
571748	AQ	5			1	.2FE	4,149,800	132.302	5,292,074	4,000,000	4,120,094		(11,501)			9.250	8.682	OA15..	78,111	370,000	03/19/2009	04/15/2019
571748	AR	3			1	.2FE	4,992,550	109.399	5,469,939	5,000,000	4,992,821		271			4.800	4.819	JJ15...	110,667		07/12/2011	07/15/2021
571903	AG	8			1	.2FE	8,955,090	115.083	10,357,442	9,000,000	8,971,979		4,166			6.375	6.444	DJ15...	25,500	573,750	06/20/2007	06/15/2017
573275	AN	4			1	.1FE	1,202,949	107.227	1,072,274	1,000,000	1,034,248		(25,249)			7.375	4.605	OA15..	15,569	73,750	04/01/2004	04/15/2013
573284	AK	2			1	.2FE	3,997,160	105.847	4,233,869	4,000,000	3,998,004		249			6.600	6.610	OA15..	55,733	264,000	04/16/2008	04/15/2018
577081	AT	9			1	.2FE	997,750	106.158	1,061,581	1,000,000	997,983		186			4.350	4.378	OA.....	10,875	43,863	09/23/2010	10/01/2020
579780	AH	0			1	.1FE	4,982,300	106.347	5,317,373	5,000,000	4,983,001		701			3.900	3.943	JJ15...	93,708		07/05/2011	07/15/2021
58013M	EJ	9			1	.1FE	3,984,080	108.000	4,320,009	4,000,000	3,986,017		1,380			3.500	3.548	JJ15...	64,556	133,389	07/28/2010	07/15/2020
580169	AM	2			1	.1FE	5,092,980	102.109	3,880,153	3,800,000	3,847,682		(186,449)			9.750	4.615	OA.....	92,625	370,500	04/01/2004	04/01/2012
580645	AE	9			1	.1FE	6,983,200	108.776	7,614,346	7,000,000	6,989,004		1,525			5.900	5.932	OA15..	87,189	413,000	10/30/2007	11/15/2017
581557	AU	9			1	.1FE	3,983,200	105.008	4,200,310	4,000,000	3,996,304		2,996			5.250	5.333	SM.....	70,000	210,000	02/28/2007	03/01/2013
581557	AW	5			1	.1FE	2,680,551	110.876	2,710,928	2,445,000	2,562,467		(51,955)			6.500	4.112	AF15...	60,038	158,925	09/01/2009	02/15/2014
581557	AX	3			1	.1FE	1,993,180	128.218	2,564,355	2,000,000	1,994,660		549			7.500	7.549	AF15...	56,667	150,000	02/09/2009	02/15/2019
58155Q	AD	5			1	.1FE	2,990,790	113.706	3,411,181	3,000,000	2,991,405		615			4.750	4.789	SM.....	47,500	72,438	02/23/2011	03/01/2021
582333	ZA	1			6Z		937,230	40.000	1,008,000	2,520,000	937,230		(70,770)			9.525	9.525	MJSD..	62,008	226,473	12/30/2010	12/31/2013
582839	AE	6			1	.2FE	3,985,960	110.046	4,401,832	4,000,000	3,988,440		1,182			4.900	4.945	NM.....	32,667	196,000	10/29/2009	11/01/2019

SCHEDULE D - PART 1

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

E10.24

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
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		F o r e i g n	Bond CHAR	NAIC Design- ation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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SCHEDULE D - PART 1

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

E10.25

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
650119	AA	8			1	1FE	7,648,325		114,829	8,675,352	7,555,000		(2,966)			5.236	5.132	JJ	197,790	395,580	09/28/2010	07/01/2032
651229	AK	2			1	2FE	4,998,000		105,992	5,299,592	5,000,000		163			4.700	4.705	AF15	88,778	238,264	08/02/2010	08/15/2020
651639	AL	0			1	2FE	6,965,140		110,468	7,732,748	7,000,000		2,912			5.125	5.189	OA	89,688	358,750	09/15/2009	10/01/2019
652478	AY	4				2FE	1,215,432		115,708	1,157,085	1,000,000		(19,864)			7.600	5.105	OA11	76,000	16,889	04/01/2004	10/11/2015
652482	AS	9				2FE	5,268,750		117,191	5,859,570	5,000,000		(3,729)			6.750	6.352	JJ09	161,250	337,500	10/12/2006	01/09/2038
65339K	AA	8			1	2FE	4,996,100		106,676	5,333,795	5,000,000		176			4.500	4.510	DJ	18,750	106,875	06/07/2011	06/01/2021
653522	DQ	2			1	1FE	3,000,000		105,065	3,151,964	3,000,000					3.553	3.553	OA	26,648	106,590	09/21/2009	10/01/2014
65364T	AA	7			1	1FE	2,925,000		113,129	3,309,012	2,925,000					5.469	5.469	JJ	79,984	159,969	12/04/2003	01/01/2018
65364U	AA	4			1	1FE	1,000,000		111,957	1,119,574	1,000,000					4.881	4.881	AF15	18,439	48,810	08/03/2009	08/15/2019
65463P	AD	9				2FE	7,170,660		111,336	7,793,487	7,000,000		(12,675)			7.820	7.538	SM15	161,179	547,400	01/13/2003	04/03/2017
65473Q	AQ	6			1	2FE	3,487,260		110,737	3,875,802	3,500,000		1,034			5.250	5.291	SM15	54,104	183,750	09/07/2005	09/15/2017
65473Q	AY	9			1	2FE	4,981,150		102,538	5,126,918	5,000,000		159			4.450	4.497	DJ	23,486		11/14/2011	12/01/2021
654902	AB	1		R	1	2FE	1,977,970		101,208	2,024,157	2,000,000		1,862			5.375	5.520	NM15	13,736	107,500	05/27/2009	05/15/2019
65504L	AB	3		R	1	2FE	2,000,000		104,085	2,081,694	2,000,000					3.450	3.450	AF	28,750	69,958	07/21/2010	08/01/2015
65504L	AC	1		R	1	2FE	997,250		105,845	1,058,455	1,000,000		223			4.900	4.935	AF	20,417	49,681	07/21/2010	08/01/2020
65504R	AG	9		R	1	2FE	5,990,520		92,023	5,521,375	6,000,000		1,751			4.875	4.911	AF05	118,625	292,500	07/30/2010	08/05/2015
65535H	AB	5		R	1	2FE	8,138,180		105,216	8,417,315	8,000,000		(10,844)			6.700	6.461	SM04	174,200	536,000	03/30/2010	03/04/2020
65548Q	AA	2			1	3FE	2,975,550		94,500	2,835,000	3,000,000		2,325			7.950	6.563	AF15	90,100	357,750	04/10/2007	02/15/2017
65557C	AD	5		R	1	1FE	16,139,260		103,321	16,531,408	16,000,000		(8,301)			4.875	4.762	JJ14	361,833	390,000	03/29/2011	01/14/2021
65557C	AJ	2		R	1	1FE	2,158,100		104,333	2,086,667	2,000,000		(14,520)			4.875	3.858	JJ27	41,708	97,510	09/27/2010	01/27/2020
65557F	AA	4		R	1	1FE	9,950,800		84,515	8,451,504	10,000,000		2,460			4.875	4.938	NM13	65,000	243,750	05/09/2011	05/13/2021
655664	AK	6			1	1FE	7,882,370		118,863	9,509,061	8,000,000		7,918,094			6.250	6.457	JJ15	230,556	500,000	05/29/2008	01/15/2018
655664	AP	5			1	1FE	3,993,120		105,168	4,206,738	4,000,000		126			4.000	4.021	OA15	35,556		10/05/2011	10/15/2021
655844	BC	1			1	2FE	3,990,000		121,040	4,841,588	4,000,000		827			5.900	5.933	DJ15	10,489	236,000	05/27/2009	06/15/2019
656569	AD	6		I		6	1,296,250		102,250	1,533,750	1,500,000		375,000					JAJO			09/19/2008	07/15/2011
659421	AD	3				2FE	17,485,560		102,084	16,843,905	16,500,000		(129,981)			5.875	5.032	AF15	366,208	969,375	10/14/2003	08/15/2012
665772	BW	8			1	1FE	500,000		104,648	523,241	500,000					8.000	8.000	AF29	13,667	40,000	08/22/2002	08/28/2012
665859	AM	6			1	1FE	5,493,875		102,487	5,636,777	5,500,000		185			3.375	3.388	AF23	66,516		08/17/2011	08/23/2021
66586G	CC	9			1	1FE	6,997,410		114,402	8,008,151	7,000,000		236			5.850	5.855	NM09	59,150	409,500	11/06/2007	11/09/2017
666807	BA	9			1	2FE	3,993,480		111,962	4,478,493	4,000,000		553			5.050	5.071	AF	84,167	202,000	07/27/2009	08/01/2019
666807	BB	7			1	2FE	1,996,280		105,162	2,103,235	2,000,000		727			3.700	3.741	AF	30,833	74,000	07/27/2009	08/01/2014
668074	AT	4			1	1FE	12,491,625		117,984	14,748,061	12,500,000		693			6.340	6.349	OA	198,125	792,500	03/23/2009	04/01/2019
668074	AT	4			1	1FE	499,665		117,984	589,922	500,000		28			6.340	6.349	OA	7,925	31,700	03/23/2009	04/01/2019
66988A	AC	8			1	1FE	5,994,900		109,949	6,596,910	6,000,000		961			4.650	4.669	NM	46,500	279,000	09/10/2009	11/01/2014
66989G	AA	8		R	1	1FE	2,946,026		117,509	3,313,740	2,820,000		(11,562)			5.125	4.542	AF10	56,606	144,525	08/03/2009	02/10/2019
66989H	AA	6			1	1FE	7,264,530		106,743	7,471,991	7,000,000		(57,503)			4.125	3.225	AF10	113,094	288,750	07/23/2009	02/10/2014
67019E	AB	3			1	1FE	2,975,010		110,694	3,320,825	3,000,000		2,126			4.500	4.605	NM15	17,250	135,000	11/12/2009	11/15/2019
67059T	AA	3			1	2FE	4,990,100		119,928	5,996,380	5,000,000		844			7.650	7.679	OA15	80,750	382,500	04/01/2008	04/15/2018
67059T	AB	1			1	2FE	4,990,350		104,131	5,206,548	5,000,000		781			4.800	4.824	SM	252,667		08/09/2010	09/01/2020
67103H	AB	3			1	2FE	8,984,340		104,776	9,429,862	9,000,000		354			4.625	4.647	SM15	117,938		09/14/2011	09/15/2021
67178K	AA	8			1	1FE	1,718,409		100,096	1,833,360	1,831,601		1,722,998			5.780	6.293	DJ15	4,705	105,866	01/28/2010	12/15/2032
674003	AA	6			1	1FE	7,899,840		104,504	8,360,334	8,000,000		7,774			6.750	6.925	DJ02	43,500	540,000	11/19/2009	12/02/2019

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
674599	CC	7			1	1FE	3,923,720	103.070	4,122,816	4,000,000	3,925,985		2,265			3.125	3.342	AF15	46,181		08/15/2011	02/15/2022
677050	AE	6			1	1FE	13,272,600	121.331	15,773,030	13,000,000	13,219,987		(25,006)			6.100	5.799	SM15	233,494	793,000	10/27/2009	03/15/2019
677347	CD	6			1	2FE	999,870	115.701	1,157,006	1,000,000	999,931		13			6.400	6.402	JJ15	29,511	64,000	06/21/2006	07/15/2016
67740Q	AG	1				2FE	996,910	111.371	1,113,711	1,000,000	996,962		52			6.625	6.653	NM	11,042	34,229	04/19/2011	05/01/2031
677415	CL	3			1	2FE	2,989,410	115.129	3,453,877	3,000,000	2,994,531		1,051			6.000	6.048	DJ	15,000	180,000	06/07/2006	06/01/2016
677415	CP	4			1	2FE	2,987,610	114.251	3,427,526	3,000,000	2,989,384		808			5.375	5.422	OA	40,313	161,250	09/21/2009	10/01/2021
678858	BB	6			1	1FE	16,433,151	122.656	18,790,853	15,320,000	15,986,547		(100,170)			6.500	5.576	JJ15	459,174	995,800	01/17/2007	07/15/2017
678858	BJ	9			1	1FE	4,982,250	123.713	6,185,628	5,000,000	4,986,959		1,526			6.350	6.399	SM	105,833	317,500	09/04/2008	09/01/2018
678858	BK	6			1	1FE	1,999,640	133.159	2,663,170	2,000,000	1,999,720		28			8.250	8.253	JJ15	76,083	165,000	12/09/2008	01/15/2019
679574	AG	8			1	1FE	9,802,277	115.884	10,671,020	9,208,333	9,765,197		(19,898)			6.210	5.643	DJ	47,653	571,838	02/05/2010	12/01/2028
679574	AH	6			1	1FE	2,124,972	112.089	2,381,863	2,124,972	2,124,972					5.676	5.676	DJ	10,051	120,614	07/23/2003	12/01/2028
681919	AS	5			1	2FE	15,996,090	111.756	17,880,909	16,000,000	15,999,839		(47)			5.900	5.899	OA15	199,289	944,000	12/27/2006	04/15/2016
68233D	AL	1			1	2FE	8,095,120	114.271	9,141,682	8,000,000	8,045,101		(13,230)			6.375	6.164	JJ15	235,167	510,000	02/01/2007	01/15/2015
68233D	AS	6			1	2FE	2,671,916	101.308	2,634,004	2,600,000	2,603,174		(9,202)			6.375	5.998	NM	27,625	165,750	07/12/2002	05/01/2012
68234K	AC	4			1	5FE	2,947,830	79.000	2,370,000	3,000,000	2,370,000		5,483	586,480		11.750	12.125	NM15	45,042	352,500	05/06/2010	05/15/2017
684065	BA	2			1	1FE	4,990,000	112.872	5,643,583	5,000,000	4,996,161		1,056			5.300	5.326	OA	66,250	265,000	03/28/2005	04/01/2015
690732	AC	6			1	2FE	1,998,780	108.685	2,173,696	2,000,000	1,999,384		121			6.350	6.358	OA15	26,811	127,000	04/04/2006	04/15/2016
69331C	AE	8			1	2FE	497,280	108.966	544,828	500,000	498,691		530			5.750	5.876	OA	7,188	28,750	03/09/2009	04/01/2014
693476	AT	0			1	1FE	1,494,270	108.701	1,630,511	1,500,000	1,497,752		511			5.250	5.293	NM15	10,063	78,750	10/27/2003	11/15/2015
69349L	AA	6			1	1FE	11,989,440	107.225	12,867,054	12,000,000	11,994,789		882			5.250	5.260	JJ15	290,500	630,000	12/01/2004	01/15/2017
69349L	AC	2			1	1FE	4,853,000	104.406	5,220,303	5,000,000	4,918,524		11,941			4.875	5.208	SM21	67,708	243,750	09/30/2005	09/21/2017
69349L	AD	0			1	1FE	2,493,125	108.458	2,711,447	2,500,000	2,495,441		622			6.000	6.037	DJ07	10,000	150,000	12/04/2007	12/07/2017
69351H	AA	0			1	2FE	4,984,600	102.797	5,139,848	5,000,000	4,993,829		1,612			5.125	5.165	DJ	21,354	256,250	05/31/2005	06/01/2015
69351U	AP	8			1	1FE	2,975,730	100.726	3,021,779	3,000,000	2,976,469		739			3.000	3.094	SM15	32,000		08/18/2011	09/15/2021
69352J	AG	2			1	2FE	6,998,600	108.405	7,588,321	7,000,000	6,998,733		25			5.700	5.701	OA15	84,233	399,000	10/20/2005	10/15/2035
69352J	AH	0			1	2FE	4,993,050	111.456	5,572,813	5,000,000	4,996,434		690			6.200	6.219	NM15	39,611	310,000	05/15/2006	05/15/2016
69352J	AL	1			1	2FE	996,610	113.571	1,135,710	1,000,000	997,631		293			6.500	6.546	NM	10,833	65,000	03/11/2008	05/01/2018
69352J	AN	7			1	2FE	2,999,040	101.801	3,054,024	3,000,000	2,999,043		3			4.600	4.604	DJ15	5,750		12/13/2011	12/15/2021
693627	AZ	4			1	2FE	3,552,865	115.102	4,932,116	4,285,000	3,799,688		84,691			6.050	9.207	DJ15	11,522	259,243	10/17/2008	06/15/2016
69362B	AW	2			1	2FE	5,974,320	111.780	6,706,802	6,000,000	5,977,888		2,089			5.125	5.180	OA15	64,917	307,500	03/29/2010	04/15/2020
69362B	AY	8			1	2FE	3,986,440	103.928	4,157,107	4,000,000	3,986,753		313			4.150	4.192	SM15	47,033		09/15/2011	09/15/2021
694308	GT	8			1	1FE	7,960,320	104.407	8,352,552	8,000,000	7,964,685		3,386			3.500	3.559	OA	70,000	292,448	09/08/2010	10/01/2020
694308	GV	3			1	1FE	9,991,900	108.902	10,890,160	10,000,000	9,992,318		418			4.250	4.260	NM15	54,306	214,861	05/10/2011	05/15/2021
695114	BW	7			1	1FE	1,997,680	106.802	2,136,045	2,000,000	1,999,512		266			5.450	5.465	SM15	32,094	109,000	09/03/2003	09/15/2013
695114	CK	2			1	1FE	4,967,250	117.923	5,896,126	5,000,000	4,975,185		2,808			5.500	5.586	JJ15	126,806	275,000	01/05/2009	01/15/2019
695629	AQ	8			1	1FE	1,246,479	109.924	1,099,236	1,000,000	1,062,453		(27,457)			7.625	4.505	AF15	28,806	76,250	04/01/2004	02/15/2014
696429	AC	3			1	2FE	4,973,250	112.639	5,631,930	5,000,000	4,976,546		2,173			5.000	5.069	DJ15	11,111	250,000	06/15/2010	06/15/2020
698455	AB	8			1	2FE	6,983,860	116.432	8,150,239	7,000,000	6,988,366		1,382			7.000	7.032	DJ15	21,778	490,000	06/10/2008	06/15/2018
70109H	AE	5			1	1FE	2,293,234	123.747	2,474,936	2,000,000	2,160,307		(20,195)			6.550	5.093	JJ15	60,406	131,000	04/01/2004	07/15/2018
70109H	AK	1			1	1FE	3,953,920	103.573	4,142,919	4,000,000	3,958,034		3,159			3.500	3.619	SM15	41,222	141,944	09/07/2010	09/15/2022
70213H	AB	4			1	1FE	5,648,251	101.363	5,727,011	5,650,000	5,648,256		5			3.443	3.447	JJ	6,484		12/09/2011	07/01/2021
705006	AB	0	R		2FE		15,002,230	109.283	16,392,456	15,000,000	15,001,185		(459)			5.700	5.696	DJ	71,250	855,000	03/23/2005	06/01/2014

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

E10.27

1	2				Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
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	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
708130	AB	5	JC PENNEY CORP 5.75 02-15-18 NC!		..		..3FE		3,680,820		100,500		4,020,000		4,000,000		3,774,294																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																

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	For eign	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
744542	AB	7	PUBLIC SERVICE C0 NM 5.35	10-01-21	.....	..	.....	..2FE	.....	2,995,710	103,255	3,097,638	3,000,000	2,995,783	.....	.....73	.....	.....5.350	5.369	OA	35,221	.....	10/06/2011	10/01/2021	
74456Q	AL	0	PUB SVC EL & GAS 5.375	09-01-13 NC	.....	..	.....	..1FE	.....	9,989,400	107,399	10,739,871	10,000,000	9,997,819	.....	.....1,220	.....	.....5.375	5.389	SM	179,167	537,500	09/03/2003	09/01/2013	
745332	BZ	8	PUGET SOUND ENERGY 6.75	01-15-16 NC	.....	..	.....	..1FE	.....	6,000,000	120,257	7,215,439	6,000,000	6,000,000	.....	.....	.....6.750	6.750	JJ15	186,750	405,000	01/20/2009	01/15/2016		
747262	AA	1	QVC INC 7.50	10-01-19	.....	..	.....	..2FE	.....	2,955,000	108,000	3,240,000	3,000,000	2,960,520	.....	.....3,604	.....	.....7.500	7.729	OA	56,250	225,000	06/15/2010	10/01/2019	
747262	AC	7	QVC INC 7.125	04-15-17 C04-13@103.56	.....	..	.....	..2FE	.....	1,000,000	105,875	1,058,750	1,000,000	1,000,000	.....	.....	.....7.125	7.125	OA15	15,042	71,250	03/17/2010	04/15/2017		
74819R	AG	1	QUEBECOR MEDIA 7.75	031516 C14@100 !	.....	..	.....	..4FE	.....	500,000	102,875	514,375	500,000	500,000	.....	.....	.....7.750	7.750	DJ15	1,722	38,750	01/11/2006	03/15/2016		
74819R	AK	2	QUEBECOR MEDIA 7.75	03-15-16 NC!	.....	..	.....	..4FE	.....	1,875,000	102,875	2,057,500	2,000,000	1,926,640	.....	.....13,858	.....	.....7.750	8.812	DJ15	6,889	155,000	09/26/2007	03/15/2016	
74834L	AM	2	QUEST DIAGNOSTIC 6.40	07-01-17 !	.....	..	.....	..2FE	.....	3,991,440	117,958	4,718,318	4,000,000	3,994,644	.....	.....789	.....	.....6.400	6.429	JJ	128,000	256,000	06/19/2007	07/01/2017	
749121	BV	0	QWEST COMMS INTL 7.50	02-15-14 C11!	.....	..	.....	..2FE	.....	8,010,000	100,375	8,030,000	8,000,000	8,003,385	.....	.....(6,615)	.....	.....7.500	7.145	AF15	226,667	.....	10/05/2011	02/15/2014	
750236	AH	4	RADIAN GROUP 5.625	02-15-13 NC	.....	..	.....	..5FE	.....	900,000	64,000	1,280,000	2,000,000	1,232,095	.....	.....332,095	.....	.....5.625	56.785	AF15	42,500	112,500	08/29/2003	02/15/2013	
751028	AF	8	RALCORP HOLDINGS 4.95	08-15-20 NC	.....	..	.....	..2FE	.....	6,531,200	101,576	6,602,410	6,500,000	6,527,614	.....	.....(2,530)	.....	.....4.950	4.889	AF15	121,550	338,731	07/22/2010	08/15/2020	
75405U	AF	3	RAS LAFFAN LNG 3 5.50	09-30-14 NC	.....	..	.....	..1FE	.....	1,995,340	107,000	2,140,000	2,000,000	1,997,370	.....	.....864	.....	.....5.500	5.552	SM31	27,806	110,000	07/16/2009	09/30/2014	
755111	BR	1	RAYTHEON CO 4.40	02-15-20 NC	.....	..	.....	..1FE	.....	5,003,850	109,977	5,498,840	5,000,000	5,003,210	.....	.....(323)	.....	.....4.400	4.391	AF15	83,111	220,000	12/21/2009	02/15/2020	
755920	AF	2	ROCS-NSC 98-1 7.90	5-15-17 A01-10-15	.....	..	.....	..2FE	.....	923,070	107,310	998,425	930,413	927,586	.....	.....423	.....	.....6.375	6.441	NM15	7,579	59,314	03/24/2003	05/15/2017	
75884R	AS	2	REGENCY CENTERS 4.8	04-15-21 NC	.....	..	.....	..2FE	.....	998,600	101,305	1,013,054	1,000,000	998,730	.....	.....106	.....	.....4.800	4.817	OA15	10,133	49,067	09/30/2010	04/15/2021	
759351	AF	6	REINSURANCE GRP 5.625	03-15-17 NC	.....	..	.....	..2FE	.....	788,750	108,680	1,086,799	1,000,000	851,781	.....	.....21,311	.....	.....5.625	9.281	SM15	16,563	56,250	09/26/2008	03/15/2017	
759351	AF	6	REINSURANCE GRP 5.625	03-15-17 NC	.....	..	.....	..2FE	.....	990,870	108,680	1,086,799	1,000,000	994,617	.....	.....865	.....	.....5.625	5.746	SM15	16,563	56,250	03/06/2007	03/15/2017	
759351	AJ	8	REINSURANCE GRP 5.00	06-01-21 NC	.....	..	.....	..2FE	.....	6,961,290	103,606	7,252,412	7,000,000	6,963,090	.....	.....1,800	.....	.....5.000	5.071	DJ	29,167	178,889	05/24/2011	06/01/2021	
760759	AM	2	REPUBLIC SERVICE 4.75	05-15-23 NC	.....	..	.....	..2FE	.....	7,978,880	108,941	8,715,294	8,000,000	7,979,736	.....	.....856	.....	.....4.750	4.779	NM15	48,556	196,333	05/02/2011	05/15/2023	
76126C	DE	9	CBBC-CCE 98-1 7.00	5-15-18 AL08-15		..				1	4,345,224	110,500	4,715,825	4,267,715	4,304,001		(4,487)		6.625	6.459	NM15	36,127	282,736	12/28/1998	05/15/2018
767201	AC	0	RIO TINTO FINANCE 6.50	07-15-18 NC!	.....	..	.....	..1FE	.....	7,895,420	120,448	9,635,803	8,000,000	7,923,729	.....	.....8,984	.....	.....6.500	6.681	JJ15	239,778	520,000	09/26/2008	07/15/2018	
767201	AF	3	RIO TINTO FINANCE 8.95	05-01-14 NC!	.....	..	.....	..1FE	.....	11,806,300	116,906	11,690,640	10,000,000	10,978,791	.....	.....(389,679)	.....	.....8.950	4.483	NM	149,167	895,000	10/27/2009	05/01/2014	
767201	AN	6	RIO TINTO FINANCE 4.125	05-20-21	.....	..	.....	..1FE	.....	19,987,000	107,233	21,446,598	20,000,000	19,987,655	.....	.....655	.....	.....4.125	4.133	NM20	93,958	412,500	05/17/2011	05/20/2021	
76972K	AC	3	ROADHOUSE FINANC 10.75	10-15-17 C13	.....	..	.....	..4FE	.....	2,000,000	95,500	1,910,000	2,000,000	2,000,000	.....	.....	.....10.750	10.750	OA15	45,389	221,569	09/27/2010	10/15/2017		
771196	AQ	5	ROCHE HLDGS INC 5.00	03-01-14 NC	.....	..	.....	..1FE	.....	1,556,616	108,369	1,699,223	1,568,000	1,562,728	.....	.....2,245	.....	.....5.000	5.166	SM	26,133	78,400	02/18/2009	03/01/2014	
771196	AS	1	ROCHE HLDGS INC 6.00	03-01-19 NC	.....	..	.....	..1FE	.....	3,444,980	121,523	4,253,308	3,500,000	3,457,382	.....	.....4,597	.....	.....6.000	6.213	SM	70,000	210,000	02/18/2009	03/01/2019	
771196	AS	1	ROCHE HLDGS INC 6.00	03-01-19 NC	.....	..	.....	..1FE	.....	492,140	121,523	607,615	500,000	493,912	.....	.....657	.....	.....6.000	6.213	SM	10,000	30,000	02/18/2009	03/01/2019	
774341	AB	7	ROCKWELL COLLINS 5.250	07-15-19 NC!	.....	..	.....	..1FE	.....	994,710	116,270	1,162,705	1,000,000	995,828	.....	.....440	.....	.....5.250	5.318	JJ15	24,208	52,500	05/01/2009	07/15/2019	
780097	AL	5	ROYAL BK SCOTLAND 5.00	10-01-14 NC	.....	..	.....	..3FE	.....	24,065,936	82,501	20,598,745	24,968,000	24,692,572	.....	.....90,557	.....	.....5.000	5.438	OA	312,100	1,248,400	08/25/2003	10/01/2014	
780255	ZZ	1	RPI FINANCE TRUST TL L+300	05-09-18	.....	..	.....	..2FE	.....	5,761,050	99,500	5,940,150	5,970,000	5,771,075	.....	.....10,025	.....	.....4.000	4.600	FMAN	663	83,596	08/23/2011	05/09/2018	
78355H	JP	5	RYDER SYSTEM INC 3.6	03-01-16 MTN NC	.....	..	.....	..2FE	.....	3,995,440	103,940	4,157,596	4,000,000	3,996,463	.....	.....773	.....	.....3.600	3.623	SM	48,000	143,600	08/26/2010	03/01/2016	
78390X	AA	9	SAIC INC 4.45	12-01-20 C20	.....	..	.....	..1FE	.....	3,985,480	106,468	4,258,708	4,000,000	3,986,705	.....	.....1,190	.....	.....4.450	4.496	DJ	14,833	168,689	12/13/2010	12/01/2020	
78442F	AG	3	SLM CORP 5.375	1-15-13 NC	.....	..	.....	..2FE	.....	1,998,580	100,794	2,015,884	2,000,000	1,999,817	.....	.....167	.....	.....5.375	5.376	JJ15	49,569	107,500	12/03/2002	01/15/2013	
78442F	BG	2	SLM CORP 5.00	10-01-13 NC	.....	..	.....	..2FE	.....	1,985,060	100,482	2,009,644	2,000,000	1,996,823	.....	.....1,696	.....	.....5.000	5.096	OA	25,000	100,000	09/17/2003	10/01/2013	
78442F	EK	0	SLM CORP 6.25	01-25-16 MTN	.....	..	.....	..2FE	.....	9,978,200	97,753	9,775,263	10,000,000	9,981,814	.....	.....3,614	.....	.....6.250	6.301	JJ25	270,833	331,597	01/12/2011	01/25/2016	
784635	AL	8	SPX CORP 7.625	12-15-14 NC	.....	..	.....	..3FE	.....	4,411,175	110,000	4,565,000	4,150,000	4,334,658	.....	.....(55,578)	.....	.....7.625	5.960	DJ15	14,064	316,438	08/11/2010	12/15/2014	
784635	AP	9	SPX CORP 6.875	09-01-17 NC	.....	..	.....	..3FE	.....	1,000,000	108,000	1,080,000	1,000,000	1,000,000	.....	.....	.....6.875	6.875	SM	22,917	71,615	08/10/2010	09/01/2017		
786514	BQ	1	SAFEWAY INC 6.25	03-15-14 NC!	.....	..	.....	..2FE	.....	13,600,916	110,760	13,712,081	12,380,000	13,018,617	.....	.....(272,729)	.....	.....6.250	3.789	SM15	227,826	773,750	10/26/2009	03/15/2014	
786514	BU	2	SAFEWAY INC 4.75	12-01-21 NC	.....	..	.....	..2FE	.....	8,995,910	102,585	9,232,657	9,000,000	8,995,933	.....	.....23	.....	.....4.750	4.756	DJ	30,875	.....	12/01/2011	12/01/2021	
790849	AE	3	ST JUDE MEDICAL 3.75	07-15-14 NC!	.....	..	.....	..1FE	.....	9,989,750	105,785	10,578,535	10,000,000	9,994,514	.....	.....2,022	.....	.....3.750	3.773	JJ15	172,917	375,000	08/07/2009	07/15/2014	
790849	AF	0	ST JUDE MEDICAL 4.875	07-15-19 NC!	.....	..	.....	..1FE	.....	2,961,900	113,963	3,418,877	3,000,000	2,969,516	.....	.....3,251	.....								

SCHEDULE D - PART 1

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

E10.29

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	For eign	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
80105N	AG 0	SANOFI-AVENTIS 4.00 03-29-21 NC.....				.....	R	.....	..1FE	7,918,080	110.778	8,862,265	8,000,000	7,923,178	.....	.....5,098	.....	.....	.....4.000	4.126	SM29..	81,778	160,000	03/22/2011	03/29/2021
803111	AS 2	SARA LEE CORP 4.10 09-15-20 NC.....				.....	..	.....1	..2FE	4,996,300	100.545	5,027,236	5,000,000	4,996,705	.....	.....309	.....	.....	.....4.100	4.109	SM15..	60,361	209,556	08/30/2010	09/15/2020
806605	AJ 0	SCHERING-PLOUGH 6.00 09-15-17 NC !.....				.....	..	.....1	..1FE	4,975,550	122.552	6,127,611	5,000,000	4,984,296	.....	.....2,243	.....	.....	.....6.000	6.066	SM15..	88,333	300,000	09/12/2007	09/15/2017
806854	AB 1	SCHLUMBERGER INV 3.30 09-14-21.....				.....	R	1	..1FE	2,990,370	102.466	3,073,983	3,000,000	2,990,613	.....	.....243	.....	.....	.....3.300	3.338	SM14..	29,425	.....	09/07/2011	09/14/2021
808513	AD 7	SCHWAB CHARLES 4.45 07-22-20 NC.....				.....	..	.....1	..1FE	6,700,927	106.550	6,899,087	6,475,000	6,700,676	.....	.....(388)	.....	.....	.....4.450	3.960	JJ22...	127,261	133,500	12/20/2011	07/22/2020
80851Q	DA 9	CHARLES SCHWAB 6.375 09-01-17 MTN NC.....				.....	..	.....	..1FE	8,936,424	117.641	10,587,691	9,000,000	8,944,290	.....	.....7,893	.....	.....	.....6.375	6.507	SM.....	191,250	573,750	09/11/2007	09/01/2017
80932R	AG 0	SCOTLAND INTL BV 4.25 05-23-13.....				.....	R	.....	..2FE	25,968,790	91.267	25,554,665	28,000,000	27,642,129	.....	.....241,285	.....	.....	.....4.250	5.208	NM23..	125,611	1,190,000	09/29/2003	05/23/2013
81013T	AB 7	SCOTTISH POWER 5.375 03-15-15 NC.....				.....	R	1	..1FE	4,999,650	105.142	5,257,081	5,000,000	4,999,867	.....	.....37	.....	.....	.....5.375	5.376	SM15..	79,132	268,750	03/15/2005	03/15/2015
81180R	AE 2	SEAGATE TECH HDD 6.8 10-01-16 NC.....				.....	R	.....	..3FE	5,025,000	107.250	5,362,500	5,000,000	5,023,514	.....	.....(1,486)	.....	.....	.....6.800	6.683	OA.....	85,000	170,000	08/24/2011	10/01/2016
812404	BJ 9	SEARS ROEBUCK AC 6.70 04-15-12 NC.....				.....	..	.....	..4FE	2,216,944	99.944	1,998,878	2,000,000	2,009,343	.....	.....(31,490)	.....	.....	.....6.700	5.042	OA15..	28,289	134,000	04/01/2004	04/15/2012
81683R	AB 0	SEMINOLE TRIBE 5.798 10-01-13 A13.....				.....	..	.....	..3FE	4,244,252	100.407	4,247,236	4,230,000	4,237,361	.....	.....(3,898)	.....	.....	.....5.798	5.692	OA.....	61,314	245,255	03/11/2010	10/01/2013
81683R	AJ 3	SEMINOLE TRIBE 7.804 10-01-20 NC A17.....				.....	..	.....1	..3FE	2,400,000	98.250	2,358,000	2,400,000	2,400,000	.....	.....	.....	.....	.....7.804	7.804	OA.....	46,824	187,296	09/27/2007	10/01/2020
816851	AF 6	SEMPRA ENERGY 6.00 02-01-13 NC.....				.....	..	.....	..2FE	8,692,780	104.785	8,906,755	8,500,000	8,527,746	.....	.....(24,250)	.....	.....	.....6.000	5.679	AF.....	212,500	510,000	10/15/2003	02/01/2013
822582	AJ 1	SHELL INTL FIN 4.30 09-22-19C.....				.....	R	1	..1FE	6,975,780	115.324	8,072,685	7,000,000	6,980,416	.....	.....2,093	.....	.....	.....4.300	4.343	SM22..	82,775	301,000	09/15/2009	09/22/2019
826200	AC 1	SIEMENS FINANCIAL 5.75 10-17-16 NC.....				.....	R	1	..1FE	24,122,670	115.376	27,690,305	24,000,000	24,067,333	.....	.....(11,911)	.....	.....	.....5.750	5.682	OA17...	283,667	1,380,000	09/28/2007	10/17/2016
826552	AA 9	SIGMA-ALDRICH 3.375 11-01-20 NC.....				.....	..	.....	..1FE	3,996,600	104.668	4,186,732	4,000,000	3,996,943	.....	.....292	.....	.....	.....3.375	3.385	NM.....	22,500	136,125	10/25/2010	11/01/2020
828732	AA 5	SIMMONS FOODS 10.50 11-01-17 C14.....				.....	..	.....	..6FE	2,025,000	83.000	1,660,000	2,000,000	1,660,000	.....	.....(362,162)	.....	.....	.....10.500	10.244	NM.....	35,000	208,833	10/29/2010	11/01/2017
828807	BW 6	SIMON PROP GP LP 5.25 12-01-16 C16.....				.....	..	.....1	..1FE	9,905,670	110.367	11,036,696	10,000,000	9,947,277	.....	.....9,142	.....	.....	.....5.250	5.373	DJ.....	43,750	525,000	12/08/2006	12/01/2016
828807	CD 7	SIMON PROP GP LP 5.65 02-01-20 NC.....				.....	..	.....	..1FE	2,988,630	114.289	3,428,668	3,000,000	2,990,358	.....	.....916	.....	.....	.....5.650	5.700	AF.....	70,625	169,500	01/19/2010	02/01/2020
828807	CF 2	SIMON PROP GP LP 4.375 03-01-21 NC.....				.....	..	.....1	..1FE	9,960,500	105.959	10,595,937	10,000,000	9,964,685	.....	.....3,065	.....	.....	.....4.375	4.422	SM.....	145,833	455,729	08/09/2010	03/01/2021
830445	ZZ 8	SKILLSOFT TL L+475 05-26-17.....				.....	R	2	..3FE	2,481,250	99.042	2,476,050	2,500,000	2,482,310	.....	.....1,060	.....	.....	.....6.500	6.655	MJSD...	451	61,389	08/10/2011	05/26/2017
830446	AA 8	SKILLSOFT TRANCHE C TL L+475 5-26-17.....				.....	..	.....2	..3FE	972,592	99.042	987,944	997,500	973,381	.....	.....788	.....	.....	.....6.500	7.036	MJSD...	180	11,707	10/14/2011	05/26/2017
83080P	AE 3	SKY FINANCIAL GP 5.35 04-01-13 NC.....				.....	..	.....	..2FE	3,000,000	102.505	3,075,139	3,000,000	3,000,000	.....	.....	.....	.....	.....5.350	5.350	OA.....	40,125	160,500	03/07/2003	04/01/2013
83082C	AA 8	SKY BANK 6.125 10-01-12 NC.....				.....	..	.....	..2FE	1,500,000	101.150	1,517,246	1,500,000	1,500,000	.....	.....	.....	.....	.....6.125	6.125	OA.....	22,969	91,875	09/20/2002	10/01/2012
83238P	AA 2	SMITHS GROUP PLC 6.05 05-15-14 NC!.....				.....	R	1	..2FE	2,495,850	107.533	2,688,326	2,500,000	2,497,878	.....	.....808	.....	.....	.....6.050	6.089	NM15..	19,326	151,250	05/07/2009	05/15/2014
83238P	AB 0	SMITHS GROUP PLC 7.2 05-15-19 NC!.....				.....	R	1	..2FE	1,498,200	122.987	1,844,802	1,500,000	1,498,558	.....	.....144	.....	.....	.....7.200	7.217	NM15..	13,800	108,000	05/07/2009	05/15/2019
833034	AE 1	SNAP-ON INC 5.50 01-15-17 NC !.....				.....	..	.....	..1FE	6,994,150	115.146	8,060,224	7,000,000	6,996,660	.....	.....561	.....	.....	.....5.500	5.511	JJ15...	177,528	385,000	01/11/2007	01/15/2017
833034	AJ 0	SNAP-ON INC 4.25 01-15-18 NC.....				.....	..	.....	..1FE	4,986,150	105.811	5,290,560	5,000,000	4,987,945	.....	.....1,716	.....	.....	.....4.250	4.296	JJ15...	97,986	124,549	12/09/2010	01/15/2018
833312	AA 9	SNOQUALMIE FR L+375 02-01-14 C09!.....				.....	..	.....1	..6FE	776,250	89.000	890,000	1,000,000	899,935	.....	.....39,778	.....	.....	.....4.179	12.547	AF.....	17,410	43,158	05/20/2008	02/01/2014
83367T	AD 1	SOCIETE GENERALE 3.10 09-14-15 NC.....				.....	R	.....	..1FE	6,997,760	87.310	6,111,693	7,000,000	6,998,309	.....	.....425	.....	.....	.....3.100	3.107	SM14..	64,497	217,000	09/07/2010	09/14/2015
83368R	AA 0	SOCIETE GENERALE 5.20 04-15-21 NC.....				.....	R	.....	..1FE	7,988,960	84.367	6,749,369	8,000,000	7,989,566	.....	.....606	.....	.....	.....5.200	5.218	OA15..	87,822	204,533	04/11/2011	04/15/2021
835495	AK 8	SONOCO PRODUCTS 4.375 11-01-21 !.....				.....	..	.....1	..2FE	3,981,720	103.638	4,145,500	4,000,000	3,981,982	.....	.....262	.....	.....	.....4.375	4.432	NM.....	31,112	.....	10/20/2011	11/01/2021
83614K	AA 7	SOURCE GAS 5.90 04-01-17 NC.....				.....	..	.....	..2FE	2,851,200	106.000	3,180,000	3,000,000	2,897,071	.....	.....15,123	.....	.....	.....5.900	6.635	JAJO...	44,250	177,000	09/26/2008	04/01/2017
842400	ER 0	SOUTHERN CAL ED 5.00 01-15-14 NC.....				.....	..	.....	..1FE	2,995,320	108.213	3,246,404	3,000,000	2,998,849	.....	.....523	.....	.....	.....5.000	5.020	JJ15...	69,167	150,000	01/07/2004	01/15/2014
842638	AC 2	SOUTHERN CONN 7.50 12-15-18 NC.....				.....	..	.....1	..1FE	7,000,000	124.926	8,744,845	7,000,000	7,000,000	.....	.....	.....</								

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	g n	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
845437 BG 6	SOUTHWESTERN ELEC 4.90 07-01-15 NC.....	.....	..	.....1	.2FE	7,993,040	.....	107,509	.....	8,600,719	.....	8,000,000	7,997,174	.....	.....723	.....	.....	.....	4.900	4.911	JJ.....	196,000	392,000	06/23/2005	07/01/2015
845437 BH 4	SOUTHWESTERN ELEC PR 5.55 011517 NC.....	.....	..	.....1	.2FE	7,976,880	.....	111,852	.....	8,948,139	.....	8,000,000	7,986,781	.....	.....2,215	.....	.....	.....	5.550	5.588	JJ15.....	204,733	444,000	01/08/2007	01/15/2017
845437 BJ 0	SOUTHWESTN EL PR 5.875 03-01-18 NC.....	.....	..	.....1	.2FE	3,985,440	.....	114,867	.....	4,594,682	.....	4,000,000	3,990,222	.....	.....1,280	.....	.....	.....	5.875	5.923	SM.....	78,333	235,000	11/29/2007	03/01/2018
845743 BM 4	SOUTHWESTERN PUB 8.75 12-01-18 NC.....	.....	..	.....1	.2FE	6,942,180	.....	136,034	.....	9,522,370	.....	7,000,000	6,955,118	.....	.....4,536	.....	.....	.....	8.750	8.876	DJ.....	51,042	612,500	11/14/2008	12/01/2018
84755T AD 9	SPECTRA ENERGY 5.65 03-01-20 NC.....	.....	..	.....1	.2FE	1,995,760	.....	110,687	.....	2,213,749	.....	2,000,000	1,996,502	.....	.....329	.....	.....	.....	5.650	5.677	SM.....	37,667	113,000	08/25/2009	03/01/2020
84756N AB 5	SPECTRA ENERGY 4.60 06-15-21.....	.....	..	.....1	.2FE	3,998,680	.....	104,884	.....	4,195,343	.....	4,000,000	3,998,739	.....	.....59	.....	.....	.....	4.600	4.604	DJ15.....	8,178	95,067	06/06/2011	06/15/2021
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14.....	.....	..	.....1	.4FE	2,000,000	.....	99,500	.....	1,990,000	.....	2,000,000	2,000,000	.....	.....11,000	.....	.....	.....	11.000	11.000	NM.....	36,667	120,389	04/11/2011	05/01/2017
852061 AD 2	SPRINT NEXTEL 6.00 12-01-16 NC.....	.....	..	.....1	.4FE	4,980,900	.....	83,500	.....	4,175,000	.....	5,000,000	4,989,221	.....	.....1,832	.....	.....	.....	6.000	6.051	DJ.....	25,000	300,000	11/16/2006	12/01/2016
852891 AA 8	STANCORP FINL 6.875 10-01-12 NC.....	.....	..	.....1	.2FE	6,961,430	.....	102,723	.....	7,190,638	.....	7,000,000	6,996,123	.....	.....4,884	.....	.....	.....	6.875	6.952	OA.....	120,313	481,250	09/20/2002	10/01/2012
854502 AC 5	STANLEY BLACK 3.4 12-01-21 !.....	.....	..	.....1	.1FE	6,992,860	.....	101,475	.....	7,103,264	.....	7,000,000	6,992,925	.....	.....65	.....	.....	.....	3.400	3.412	DJ.....	25,783	.....	11/17/2011	12/01/2021
855030 AJ 1	STAPLES INC 9.75 01-15-14 NC!.....	.....	..	.....1	.2FE	2,000,000	.....	113,875	.....	2,277,500	.....	2,000,000	2,000,000	.....	.....	.....	.....	.....	9.750	9.750	JJ15.....	89,917	195,000	01/12/2009	01/15/2014
855707 AB 1	STATE AUTO FINCL 6.25 11-15-13 NC.....	.....	..	.....1	.3FE	3,979,440	.....	98,509	.....	3,940,364	.....	4,000,000	3,995,125	.....	.....2,382	.....	.....	.....	6.250	6.320	NM17.....	30,556	250,000	11/06/2003	11/15/2013
85744N AA 9	STATE ST BK & TR 5.30 01-15-16 NC.....	.....	..	.....1	.1FE	18,266,215	.....	112,407	.....	20,734,592	.....	18,446,000	18,343,934	.....	.....5,452	.....	.....	.....	5.300	5.452	JJ15.....	450,800	977,638	05/05/2008	01/15/2016
857477 AG 8	STATE STREET CORP 4.375 03-07-21 NC.....	.....	..	.....1	.1FE	9,965,500	.....	109,652	.....	10,965,165	.....	10,000,000	9,967,791	.....	.....2,291	.....	.....	.....	4.375	4.418	SM07.....	138,542	218,750	03/02/2011	03/07/2021
85771S AA 4	STATOILHYDRO ASA 5.25 04-15-19 NC.....	.....	R	1	.1FE	1,497,135	.....	115,496	.....	1,732,433	.....	1,500,000	1,497,767	.....	.....245	.....	.....	.....	5.250	5.275	OA15.....	16,625	78,750	04/16/2009	04/15/2019
863667 AB 7	STRYKER CORP 4.375 01-15-20 NC.....	.....	..	.....1	.1FE	3,073,250	.....	111,829	.....	3,354,857	.....	3,000,000	3,072,258	.....	.....(2,042)	.....	.....	.....	4.375	4.010	JJ15.....	60,521	87,500	08/25/2011	01/15/2020
86722T AA 0	SUNCOR ENERGY INC 6.10 06-01-18 NC.....	.....	I	1	.2FE	12,955,220	.....	118,104	.....	15,353,484	.....	13,000,000	12,968,155	.....	.....3,928	.....	.....	.....	6.100	6.147	DJ.....	66,083	793,000	06/12/2008	06/01/2018
86764P AE 9	SUNOCO INC 9.625 04-15-15 NC.....	.....	..	.....1	.3FE	497,145	.....	112,098	.....	560,490	.....	500,000	498,247	.....	.....433	.....	.....	.....	9.625	9.752	OA15.....	10,160	48,125	03/26/2009	04/15/2015
86765B AG 4	SUNOCO LOGISTICS 5.50 02-15-20 NC.....	.....	..	.....1	.2FE	2,990,160	.....	108,250	.....	3,247,495	.....	3,000,000	2,991,629	.....	.....797	.....	.....	.....	5.500	5.543	AF15.....	62,333	165,000	02/09/2010	02/15/2020
86765B AJ 8	SUNOCO LOGISTICS 4.65 02-15-22 NC.....	.....	..	.....1	.2FE	2,998,440	.....	101,899	.....	3,056,976	.....	3,000,000	2,998,488	.....	.....48	.....	.....	.....	4.650	4.656	AF15.....	57,738	.....	07/28/2011	02/15/2022
86787E AM 9	SUNTRUST BANKS 7.25 03-15-18 NC.....	.....	..	.....1	.2FE	5,463,865	.....	112,163	.....	6,168,965	.....	5,500,000	5,474,624	.....	.....3,129	.....	.....	.....	7.250	7.344	SM15.....	117,410	398,750	03/12/2008	03/15/2018
86787E AM 9	SUNTRUST BANKS 7.25 03-15-18 NC.....	.....	..	.....1	.2FE	1,986,860	.....	112,163	.....	2,243,260	.....	2,000,000	1,990,772	.....	.....1,138	.....	.....	.....	7.250	7.344	SM15.....	42,694	145,000	03/12/2008	03/15/2018
86787G AD 4	SUNTRUST BANKS 5.20 01-17-17 NC.....	.....	..	.....1	.2FE	2,486,468	.....	102,292	.....	2,551,164	.....	2,494,000	2,490,285	.....	.....628	.....	.....	.....	5.200	5.234	JJ17.....	59,080	129,688	12/01/2004	01/17/2017
867914 AZ 6	SUNTRUST BANKS 6.00 09-11-17 NC.....	.....	..	.....1	.2FE	4,999,600	.....	110,536	.....	5,526,776	.....	5,000,000	4,999,744	.....	.....37	.....	.....	.....	6.000	6.001	SM11.....	91,667	300,000	09/05/2007	09/11/2017
867914 AZ 6	SUNTRUST BANKS 6.00 09-11-17 NC.....	.....	..	.....1	.2FE	499,960	.....	110,536	.....	552,678	.....	500,000	499,974	.....	.....4	.....	.....	.....	6.000	6.001	SM11.....	9,167	30,000	09/05/2007	09/11/2017
870537 AA 5	SWEETWATER INVES 5.875 05-15-14 A13.....	.....	..	.....1	2	1,869,490	.....	103,403	.....	1,902,204	.....	1,839,596	1,864,172	.....	.....(5,317)	.....	.....	.....	5.875	5.264	NM15.....	13,810	81,057	06/14/2011	05/15/2014
870836 AB 9	SWISS BK CORP NY 7.375 07-15-15 NC.....	.....	R	1	.1FE	3,846,477	.....	106,419	.....	3,299,000	.....	3,100,000	3,376,442	.....	.....(70,371)	.....	.....	.....	7.375	4.615	JJ15.....	105,422	228,625	04/01/2004	07/15/2015
87151Q AA 4	SYMETRA FINL 6.125 04-01-16 NC.....	.....	..	.....1	.2FE	36,301,263	.....	102,142	.....	36,888,619	.....	36,115,000	36,212,950	.....	.....(19,874)	.....	.....	.....	6.125	6.050	OA.....	553,011	2,212,044	12/11/2006	04/01/2016
87151Q AB 2	SYMETRA FINL 8.3/VR 10-15-37 C17@100.....	.....	..	.....1	.3FE	2,496,600	.....	91,750	.....	2,293,750	.....	2,500,000	2,496,733	.....	.....36	.....	.....	.....	8.300	8.312	OA15.....	43,806	207,500	10/04/2007	10/15/2037
87158X AA 2	SYNCREON GLOBAL 9.50 05-01-18 C05-14.....	.....	..	.....1	.4FE	1,495,000	.....	96,221	.....	1,443,310	.....	1,500,000	1,495,754	.....	.....469	.....	.....	.....	9.500	9.561	NM.....	23,750	142,500	05/06/2010	05/01/2018
87161C AG 0	SYNOVUS FINL 5.125 06-15-17 NC.....	.....	..	.....1	.4FE	9,026,020	.....	84,500	.....	7,866,950	.....	9,310,000	9,141,645	.....	.....25,735	.....	.....	.....	5.125	5.219	DJ15.....	21,206	477,138	01/24/2007	06/15/2017
871829 AM 9	SYSICO CORP 5.375 03-17-19!.....	.....	..	.....1	.1FE	3,476,235	.....	118,800	.....	4,158,012	.....	3,500,000	3,481,635	.....	.....2,029	.....	.....	.....	5.375	5.464	SM17.....	54,347	188,125	03/12/2009	03/17/2019
871829 AM 9	SYSICO CORP 5.375 03-17-19!.....	.....	..	.....1	.1FE	496,605	.....	118,800	.....	594,002	.....	500,000	497,376	.....	.....290	.....	.....	.....	5.375	5.464	SM17.....	7,764	26,875	03/12/2009	03/17/2019
871928 AJ 6	IBM-TIERS 97 7.35 6-01-17 AL 111714.....	.....	..	.....1	.1FE	5,594,971	.....	112,481	.....	6,206,031	.....	5,517,390	5,554,788	.....	.....(5,559)	.....	.....	.....	7.350	7.192	DJ.....	33,794	405,528	03/07/2002	06/01/2017
87233Q AA 6	TC PIPELINES 4.65 06-15-21 NC.....	.....	..	.....1	.2FE	2,995,020	.....	104,872	.....	3,146,170	.....	3,000,000	2,995,234	.....	.....214	.....	.....	.....	4.650	4.671	DJ15.....	6,200	68,975	06/14/2011	06/15/2021
872540 AM 1	TJX COS INC 6.95 04-15-19!.....	.....	..	.....1	.1FE	998,120	.....	124,577	.....	1,245,771	.....	1,000,000	998,513	.....	.....152	.....	.....	.....	6.950	6.976	OA15.....	14,672	69,500	04/02/2009	04/15/2019
87305Q BH 3	TTX CO 7.07 7-01-29 P14100 MTN.....	.....	..	.....1	.2FE	15,826,875	.....	127,354	.....	18,466,388	.....	14,500,000	15,593,657	.....	.....(34,227)	.....	.....	.....	7.070	6.341	DJ.....	85,429	1,025,150	06/30/2004	07/01/2029
873144 AA 7	TXU AUSTRALIA LP 6.15 11-15-13 NC.....	.....	R	1	.1FE	9,999,100	.....	106,118	.....	10,611,792	.....	10,000,000	9,999,787	.....	.....104	.....	.....	.....	6.150	6.151	NM15.....	78,583	615,000	12/03/2003	11/15/2013
87425E AG 8	TALISMAN ENERGY 5.125 05-15-15 NC.....	.....	I	1	.2FE	6,993,980	.....	108,130	.....	7,569,076	.....	7,000,000	6,997,623	.....	.....630	.....	.....	.....	5.125	5.136	NM15.....	45,840	358,750	05/09/2005	05/15/2015
87425E AL 7	TALISMAN ENERGY 7.75 06-01-19 NC.....	.....	I	1	.2FE	1,991,920	.....	123,288	.....	2,465,759	.....	2,000,000	1,993,457	.....	.....631	.....	.....	.....	7.						

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
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SCHEDULE D - PART 1

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

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1		2			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		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
90269Q AE 9	UGI UTILITIES 7.25 11-01-17 MTN.....				.1FE	3,299,285	121,455		3,339,999	2,750,000	3,032,909		(40,579)			7.250	5.184	NM15..	25,476	199,375	04/01/2004	11/01/2017
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12-15-21.....				.1FE	3,000,000	99,833		2,994,990	3,000,000	3,000,000					3.853	3.853	DJ15...	9,954		11/23/2011	12/15/2021
90333W AC 2	US BANK NA 4.80 04-15-15 BKNT.....				.1FE	7,698,640	109,027		8,722,153	8,000,000	7,891,219		29,576			4.800	5.256	OA15...	81,067	384,000	04/21/2004	04/15/2015
904851 AA 0	UNIONBANCAL CORP 5.250 12-16-13 NC.....				.1FE	18,766,310	103,105		19,590,007	19,000,000	18,938,652		28,835			5.250	5.423	DJ16...	41,563	997,500	09/28/2007	12/16/2013
90520G AA 4	UNION BANK CALIF 5.95 05-11-16 NC.....				.1FE	7,910,410	108,277		8,391,460	7,750,000	7,836,826		(17,115)			5.950	5.656	NM11..	64,045	461,125	05/18/2007	05/11/2016
906548 CF 7	UNION ELEC CO 6.00 04-01-18 NC.....			1	.1FE	5,981,880	118,609		7,116,523	6,000,000	5,987,436		1,612			6.000	6.041	OA.....	90,000	360,000	04/01/2008	04/01/2018
906548 CG 5	UNION ELECTRIC 6.70 02-01-19 NC.....			1	.1FE	3,988,280	121,466		4,858,659	4,000,000	3,991,311		930			6.700	6.739	AF.....	111,667	268,000	06/12/2008	02/01/2019
907818 DA 3	UNION PACIFIC CORP 5.70 08-15-18 NC!			1	.2FE	4,983,050	118,419		5,920,940	5,000,000	4,988,199		1,428			5.700	5.743	AF15...	107,667	285,000	01/31/2008	08/15/2018
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC.....				.1	7,363,636	105,762		7,787,908	7,363,636	7,363,636					4.710	4.710	NM15...	44,317	346,827	06/16/2005	05/15/2020
90919U AA 2	UNISON LEASE FND 5.349 04-15-17.....			1	.1FE	8,970,000	102,996		9,269,634	9,000,000	8,973,652		3,652			5.349	5.413	MON...	21,396	427,921	02/18/2011	04/15/2017
911312 AH 9	UNITED PARCEL SERV 5.50 01-15-18 NC.....			1	.1FE	7,984,160	120,257		9,620,558	8,000,000	7,989,428		1,439			5.500	5.526	JJ15...	202,889	440,000	01/10/2008	01/15/2018
91159H HA 1	US BANCORP 4.125 05-24-21 C21.....			1	.1FE	6,973,330	110,394		7,727,605	7,000,000	6,974,647		1,317			4.125	4.172	NM24..	29,677	144,375	05/19/2011	05/24/2021
912920 AG 0	US WEST COMM 7.125 11-15-43 C28@100.....			1	.2FE	738,750	98,000		980,000	1,000,000	742,219		1,178			7.125	9.770	NM15...	9,104	71,250	09/26/2008	11/15/2043
913017 BQ 1	UNITED TECH CORP 6.125 02-01-19 NC.....			1	.1FE	2,240,100	123,549		2,470,985	2,000,000	2,188,507		(22,096)			6.125	4.553	AF.....	51,042	122,500	08/04/2009	02/01/2019
913017 BR 9	UNITED TECH CORP 4.50 04-15-20 NC.....			1	.1FE	4,975,050	112,287		5,614,345	5,000,000	4,978,795		2,063			4.500	4.562	OA15...	47,500	225,000	02/23/2010	04/15/2020
91324P BJ 0	UNITEDHEALTH GRP 6.00 02-15-18!			1	.1FE	9,903,060	118,631		11,863,098	10,000,000	9,930,062		8,810			6.000	6.133	AF15...	226,667	600,000	09/26/2008	02/15/2018
91324P BM 3	UNITEDHEALTH GRP 3.875 10-15-20.....			1	.1FE	2,989,950	106,272		3,188,174	3,000,000	2,990,951		848			3.875	3.916	OA15...	24,542	113,021	10/20/2010	10/15/2020
913275 AC 7	UNITRIN INC 6.00 05-15-17 NC.....			1	.2FE	12,381,360	106,246		13,811,964	13,000,000	12,582,573		60,794			6.000	6.695	NM15...	99,667	780,000	06/12/2008	05/15/2017
91359P AF 7	UNIVERSAL HOSP 8.5/9.25 6-01-15 C11!.....			1	.4FE	500,000	101,500		507,500	500,000	500,000					8.500	8.500	DJ.....	3,542	42,500	05/22/2007	06/01/2015
91412N AA 8	UNIV OF CHICAGO 4.66 10-01-22 NC.....			1	.1FE	3,497,900	116,897		4,091,390	3,500,000	3,498,112		133			4.660	4.666	OA.....	40,775	163,100	05/12/2010	10/01/2022
91529Y AH 9	UNUM GROUP 5.625 09-15-20 NC.....			1	.2FE	8,041,200	103,823		8,305,870	8,000,000	8,037,025		(3,247)			5.625	5.557	SM15...	132,500	450,000	09/09/2010	09/15/2020
918204 AV 0	VF CORP 3.50 09-01-21 NC.....				.1FE	3,987,600	103,529		4,141,145	4,000,000	3,987,968		368			3.500	3.537	SM.....	49,389		08/17/2011	09/01/2021
91820U AB 6	VFH PARENT LLC TL L+600 07-08-16.....			2	.3FE	940,306	100,063		955,227	954,625	941,171		864			7.500	7.869	FMAN...	199	13,596	08/25/2011	07/08/2016
91911T AJ 2	VALE OVERSEAS LTD 5.625 09-15-19 NC.....		R	1	.2FE	992,320	109,870		1,098,698	1,000,000	993,721		633			5.625	5.727	SM15...	16,563	56,250	09/08/2009	09/15/2019
91911T AL 7	VALE OVERSEAS 4.625 09-15-20 NC.....		R	1	.2FE	5,941,800	103,436		6,206,145	6,000,000	5,947,894		4,735			4.625	4.748	SM15...	81,708	277,500	09/08/2010	09/15/2020
91913Y AR 1	VALERO ENERGY 6.125 02-01-20 NC.....			1	.2FE	2,981,070	111,076		3,332,278	3,000,000	2,983,841		1,499			6.125	6.211	AF.....	76,563	183,750	02/03/2010	02/01/2020
91914C AA 5	VALERO LOGISTICS 6.875 07-15-12 NC!			1	.2FE	3,515,685	102,532		3,588,607	3,500,000	3,501,135		(2,003)			6.875	6.812	JJ15...	110,955	240,625	07/15/2002	07/15/2012
91979N AA 3	VALLEY NATL BANK 5.00 07-15-15NC.....				.2FE	8,000,000	106,774		8,541,946	8,000,000	8,000,000					5.000	5.000	JJ15...	184,444	400,000	07/07/2005	07/15/2015
920355 AF 1	VALSPAR CORP 7.25 06-15-19 NC!			1	.2FE	3,982,960	120,926		4,837,058	4,000,000	3,986,203		1,350			7.250	7.311	DJ15...	12,889	290,000	06/16/2009	06/15/2019
92239M AD 3	VECTREN UTILITY 5.25 08-01-13 NC.....			1	.1FE	3,989,840	106,331		4,253,238	4,000,000	3,998,020		1,169			5.250	5.283	AF.....	87,500	210,000	07/24/2003	08/01/2013
92239M AE 1	VECTREN UTILITY 5.75 08-01-18 NC.....			1	.1FE	2,975,310	111,524		3,345,716	3,000,000	2,986,541		1,635			5.750	5.833	AF.....	71,875	172,500	07/24/2003	08/01/2018
92276M AW 5	VENTAS REALTY LP 4.75 06-01-21 NC.....				.2FE	7,930,560	96,649		7,731,918	8,000,000	7,933,967		3,407			4.750	4.860	DJ.....	31,667	204,778	05/10/2011	06/01/2021
92334N AB 9	VEOLIA ENVRNMT 6.00 06-01-18 NC.....		R	1	.1FE	5,977,200	110,756		6,645,342	6,000,000	5,983,877		2,003			6.000	6.051	DJ.....	30,000	360,000	05/21/2008	06/01/2018
92344S AP 5	VERIZON WIRELESS 5.55 02-01-14 NC!			1	.1FE	12,946,840	108,742		13,049,070	12,000,000	12,457,278		(207,671)			5.550	3.634	AF.....	277,500	666,000	08/07/2009	02/01/2014
92532B AB 5	VERSO PAPER HLDGS 11.50 07-01-14 C12.....			1	.3FE	2,316,300	102,000		2,250,120	2,206,000	2,303,056		(13,244)			11.500	9.482	JJ.....	126,845		08/11/2011	07/01/2014
92553P AB 8	VIACOM INC 6.125 10-05-17 NC !.....			1	.2FE	3,977,740	115,682		4,627,287	4,000,000	3,985,556		2,030			6.125	6.200	OA05...	58,528	245,000	10/03/2007	10/05/2017
92553P AE 2	VIACOM INC 4.375 09-15-14 NC!			1	.2FE	6,950,370	107,118		7,498,243	7,000,000	6,972,048		9,508			4.375	4.534	SM15...	90,174	306,250	08/19/2009	09/15/2014
92553P AJ 1	VIACOM INC 3.875 12-15-21 NC.....				.2FE	2,950,830	102,495		3,074,835	3,000,000	2,951,043		213			3.875	4.076	DJ15...	6,135		12/07/2011	12/15/2021
92554* AA 5	VIANIX DELAWARE LLC 10.00 10-25-10.....				.6Z	4,980,022			4,980,022						1,322,860			JAJO...			10/21/2005	03/31/2011
92658T AG 3	VIDEOTRON LTEE 6.875 01-15-14 C12!		I	1	.3FE	914,514	100,375		926,461	923,000	920,809		968			6.875	7.002	JJ15...	29,260	63,457	10/02/2003	01/15/2014
92658T AK 4	VIDEOTRON LTEE 6.375 12-15-15 C13!		I	1	.3FE	497,500	101,750		508,750	500,000	498,840		250			6.375	6.442	DJ15...	1,417	31,875	09/09/2005	12/15/2015
92769V AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13.....		R	1	.3FE	2,675,000	112,250		2,806,250	2,500,000	2,663,628		(11,372)			9.500	7.786	AF15...	89,722	71,250	08/11/2011	08/15/2016

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
92769X AF 2	VIRGIN MEDIA SEC 5.25 01-15-21 NC.....		.....	R	.....	.2FE	5,998,420	106.088	6,365,285	6,000,000	5,998,512	.....	.....92	.....	.....	5.250	5.253	JJ15...	145,250	115,500	02/24/2011	01/15/2021
927804 EZ 3	VIRGINIA ELEC & PWR 5.40 01-15-16 NC.....		.....	..	.....	.1FE	4,987,000	115.174	5,758,712	5,000,000	4,993,904	.....	.....1,316	.....	.....	5.400	5.434	JJ15...	124,500	270,000	01/10/2006	01/15/2016
92849T AL 7	VITERRA INC 5.95 08-01-20 NC.....		.....	I.	.....	.2FE	7,461,075	102.870	7,715,231	7,500,000	7,465,272	.....	.....3,013	.....	.....	5.950	6.020	AF.....	185,938	442,531	07/30/2010	08/01/2020
92852E AJ 9	VIVENDI 6.675 04-14-18 NC!.....		.....	R	.....	.1FE	11,961,000	115.125	13,814,960	12,000,000	11,972,710	.....	.....3,415	.....	.....	6.625	6.670	OA04...	192,125	795,000	04/01/2008	04/04/2018
92857W AD 2	VODAFONE GROUP 5.375 01-30-15 NC.....		.....	R	.....	.1FE	17,627,250	110.903	21,071,513	19,000,000	18,420,488	.....	.....164,982	.....	.....	5.375	6.484	JJ31...	428,358	1,021,250	06/22/2006	01/30/2015
92857W AK 6	VODAFONE GROUP 5.75 03-15-16 NC.....		.....	R	.....	.1FE	9,953,080	116.048	11,604,823	10,000,000	9,975,867	.....	.....4,884	.....	.....	5.750	5.814	SM15...	169,306	575,000	12/08/2006	03/15/2016
92857W AP 5	VODAFONE GROUP 5.625 02-27-17 NC.....		.....	R	.....	.1FE	4,981,500	115.973	5,798,643	5,000,000	4,989,184	.....	.....1,761	.....	.....	5.625	5.674	AF27...	96,875	281,250	02/21/2007	02/27/2017
92886A AG 1	VOLVO TREAS AB 5.95 04-01-15 NC.....		.....	R	.....	.2FE	10,080,240	106.143	10,614,275	10,000,000	10,050,816	.....	.....(13,896)	.....	.....	5.950	5.775	OA.....	148,750	595,000	10/23/2009	04/01/2015
929043 AA 2	VORNADO RLTY LP 5.00 01-15-22.....		.....	..	.....	.2FE	8,956,940	102.474	9,222,660	9,000,000	8,957,161	.....	.....221	.....	.....	5.000	5.061	JJ15...	30,000	.....	12/01/2011	01/15/2022
929160 AF 6	VULCAN MATERIALS 6.40 11-30-17 NC!.....		.....	..	.....	.1FE	13,000,520	101.500	13,195,000	13,000,000	13,000,359	.....	.....(49)	.....	.....	6.400	6.399	NM31...	71,644	832,000	06/05/2008	11/30/2017
92936M AA 5	WPP FINANCE 2010 4.75 11-21-21 !.....		.....	R	.....	.2FE	4,478,865	99.804	4,491,179	4,500,000	4,479,051	.....	.....186	.....	.....	4.750	4.810	NM21...	23,750	.....	11/09/2011	11/21/2021
93884P CQ 1	WASH GAS LIGHT 6.49 09-27-27 MTN.....		.....	..	.....	.1FE	7,269,925	124.583	8,097,877	6,500,000	7,100,762	.....	.....(23,310)	.....	.....	6.490	5.599	SM15...	124,211	421,850	01/21/2003	09/27/2027
93933W AA 4	WASHINGTON MUTUAL 6.875 06-15-11 NC.....		.....	..	.....	.6	1,166,477	0.010	100	1,000,000	50	.....	.....	.....	.....	.....	.....	JUNE...	.....	.....	04/01/2004	06/15/2011
939653 AL 5	WASHINGTON REIT 4.95 10-01-20 NC.....		.....	..	.....	.2FE	1,983,980	104.432	2,088,633	2,000,000	1,985,579	.....	.....1,282	.....	.....	4.950	5.053	OA.....	24,750	99,275	09/23/2010	10/01/2020
947075 AF 4	WEATHERFORD INTL 9.625 03-01-19 NC!.....		.....	..	.....	.1FE	2,984,850	129.450	3,883,515	3,000,000	2,987,915	.....	.....1,124	.....	.....	9.625	9.704	SM.....	96,250	288,750	01/05/2009	03/01/2019
94707V AA 8	WEATHERFORD INTL 5.125 09-15-20 NC.....		.....	..	.....	.1FE	8,016,280	104.637	8,370,928	8,000,000	8,014,622	.....	.....(1,311)	.....	.....	5.125	5.099	SM15...	120,722	400,889	09/16/2010	09/15/2020
94973V AM 9	WELLPOINT INC 5.875 06-15-17 NC!.....		.....	..	.....	.1FE	6,928,040	115.710	8,099,682	7,000,000	6,955,247	.....	.....6,748	.....	.....	5.875	6.014	DJ15...	18,278	411,250	07/18/2007	06/15/2017
94973V AR 8	WELLPOINT INC 7.00 02-15-19!.....		.....	..	.....	.1FE	2,995,200	121.338	3,640,127	3,000,000	2,996,269	.....	.....392	.....	.....	7.000	7.022	AF15...	79,333	210,000	02/02/2009	02/15/2019
94973V AW 7	WELLPOINT INC A 3.70 08-15-21 C15.....		.....	..	.....	.1FE	7,990,720	101.827	8,146,142	8,000,000	7,991,013	.....	.....293	.....	.....	3.700	3.714	AF15...	111,822	.....	08/10/2011	08/15/2021
949893 AC 5	WELLS OPERATING II 5.875 04-01-18 NC.....		.....	..	.....	.2FE	1,985,900	102.348	2,046,961	2,000,000	1,987,138	.....	.....1,238	.....	.....	5.875	6.000	OA.....	29,375	57,771	03/28/2011	04/01/2018
950840 AA 6	WESFARMERS LTD 6.998 04-10-13!.....		.....	R	.....	.2FE	4,000,000	106.576	4,263,023	4,000,000	4,000,000	.....	.....	.....	.....	6.998	6.998	OA10...	62,982	279,920	04/03/2008	04/10/2013
955278 BH 8	WEST PENN POWER 5.95 12-15-17 NC.....		.....	..	.....	.1FE	4,986,150	118.805	5,940,259	5,000,000	4,990,801	.....	.....1,252	.....	.....	5.950	5.987	DJ15...	13,222	297,500	12/06/2007	12/15/2017
95709T AA 8	WESTAR ENERGY 6.00 07-01-14 NC.....		.....	..	.....	.2FE	1,988,920	109.708	2,194,157	2,000,000	1,996,591	.....	.....1,227	.....	.....	6.000	6.075	JJ.....	60,000	120,000	06/14/2004	07/01/2014
95709T AG 5	WESTAR ENERGY 8.625 12-01-18 NC.....		.....	..	.....	.2FE	3,966,960	129.876	5,195,029	4,000,000	3,974,362	.....	.....2,604	.....	.....	8.625	8.750	DJ.....	28,750	345,000	11/18/2008	12/01/2018
960394 AP 9	WESTINGHOUSE CR CBS 8.875 6-14-14 NC.....		.....	..	.....	.2FE	4,101,848	115.647	4,105,451	3,550,000	3,700,445	.....	.....(54,463)	.....	.....	8.875	6.965	DJ14...	14,878	315,063	03/25/2002	06/14/2014
961548 AS 3	WESTVACO CORP 7.50 06-15-27 A12!8.....		.....	..	.....	.3FE	3,974,102	110.783	4,348,221	3,925,000	3,967,155	.....	.....(1,427)	.....	.....	7.500	7.382	DJ15...	13,083	294,375	04/05/2006	06/15/2027
962166 AV 6	WEYERHAEUSER CO 6.95 08-01-17 NC.....		.....	..	.....	.3FE	909,975	109.412	873,106	798,000	854,743	.....	.....(8,484)	.....	.....	6.950	5.455	AF.....	23,109	55,461	04/01/2004	08/01/2017
96647K AE 2	WHITMAN CORP 7.625 06-15-15 NC.....		.....	..	.....	.1FE	3,426,732	120.736	3,622,079	3,000,000	3,162,068	.....	.....(41,170)	.....	.....	7.625	5.875	DJ15...	10,167	228,750	04/01/2004	06/15/2015
96647K AG 7	WHITMAN CORP 7.44 09-15-26.....		.....	..	.....	.1FE	4,640,000	144.457	5,778,279	4,000,000	4,495,266	.....	.....(20,263)	.....	.....	7.440	6.149	SM15...	87,627	297,600	01/07/2003	09/15/2026
966629 AA 5	WHITNEY NATL BK 5.875 04-01-17 NC.....		.....	..	.....	.2FE	9,933,000	102.073	10,207,277	10,000,000	9,955,744	.....	.....6,873	.....	.....	5.875	5.972	OA.....	146,875	587,500	09/26/2008	04/01/2017
97063P AB 0	WILLIS GRP HLDGS 5.75 03-15-21 NC.....		.....	R	.....	.2FE	6,936,650	106.800	7,475,996	7,000,000	6,940,438	.....	.....3,788	.....	.....	5.750	5.871	SM15...	118,514	199,014	03/14/2011	03/15/2021
970648 AD 3	WILLIS NORTH AMER 6.20 03-28-17 NC.....		.....	..	.....	.1FE	2,994,030	109.872	3,296,158	3,000,000	2,996,421	.....	.....562	.....	.....	6.200	6.227	SM28...	48,050	186,000	03/23/2007	03/28/2017
971807 AC 6	WILMINGTON TRUST 4.875 04-15-13 NC.....		.....	..	.....	.2FE	7,449,075	102.413	7,680,980	7,500,000	7,491,665	.....	.....6,121	.....	.....	4.875	4.965	OA15...	77,188	365,625	09/29/2003	04/15/2013
971807 AD 4	WILMINGTON TRUST 8.50 04-02-18 NC.....		.....	..	.....	.2FE	9,000,000	119.119	10,720,740	9,000,000	9,000,000	.....	.....	.....	.....	8.500	8.500	OA.....	191,250	765,000	03/27/2008	04/02/2018
976656 CD 8	WISC ELEC POWER 2.95 09-15-21.....		.....	..	.....	.1FE	2,969,190	101.993	3,059,802	3,000,000	2,969,986	.....	.....796	.....	.....	2.950	3.070	SM15...	26,550	.....	09/07/2011	09/15/2021
976826 BG 1	WISCONSIN P&L 5.00 07-15-19 NC.....		.....	..	.....	.1FE	2,981,550	115.835	3,475,035	3,000,000	2,985,288	.....	.....1,566	.....	.....	5.000	5.079	JJ15...	69,167	150,000	07/07/2009	07/15/2019
976826 BH 9	WISCONSIN P&L 4.60 06-15-20 NC.....		.....	..	.....	.1FE	4,991,650	114.467	5,723,360	5,000,000	4,992,704	.....	.....691	.....	.....	4.600	4.621	DJ15...	10,222	230,000	06/10/2010	06/15/2020
980236 AJ 2	WOODSIDE FINANCE 4.50 11-10-14 NC!.....		.....	R	.....	.2FE	4,964,000	105.258	5,262,885	5,000,000	4,978,419	.....	.....6,906	.....	.....	4.500	4.663	NM10...	31,875	225,000	11/03/2009	11/10/2014
980236 AL 7	WOODSIDE FINANCE 4.60 05-10-21 C21.....		.....	R	.....	.2FE	3,996,840	102.522	4,100,867	4,000,000	3,997,003	.....	.....163	.....	.....	4.600	4.610	NM10...	26,067	92,000	05/03/2011	05/10/2021
980888 AD 3	WOOLWORTHS LTD 4.00 09-22-20 NC.....		.....	R	.....	.1FE	13,021,900	102.780	13,361,427	13,000,000	13,019,551	.....	.....(1,850)	.....	.....	4.000	3.979	SM22...	143,000	520,000	09/14/2010	09/22/2020
980888 AF 8	WOOLWORTHS LTD 4.55 04-12-21 NC.....		.....	R	.....	.1FE	9,973,800	109.286	10,928,571	10,000,000	9,975,318	.....	.....1,518	.....	.....	4.550	4.583	OA12...	99,847	227,500	04/05/2011	04/12/2021

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			F o r e i g n	Bond CHAR	NAIC Designation		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
981811	AD 4			1	2FE		3,995,600	114,620	4,584,809	4,000,000	3,996,170			339			6.500	6.515	OA15..	54,889	260,000	04/08/2010	04/15/2020	
983024	AE 0			1	1FE		8,504,060	109,570	9,313,434	8,500,000	8,497,684			1,013			5.500	5.514	AF.....	194,792	467,500	12/20/2005	02/01/2014	
98310W	AB 4			1	2FE		7,931,680	108,000	8,640,000	8,000,000	7,961,123			6,592			6.000	6.116	DJ.....	40,000	480,000	12/27/2006	12/01/2016	
98417E	AK 6				2FE		9,517,510	102,150	9,704,281	9,500,000	9,517,314			(196)			4.950	4.926	NM15..	66,619		11/04/2011	11/15/2021	
98419M	AC 4				2FE		1,996,180	103,449	2,068,974	2,000,000	1,996,378			198			3.550	3.592	SM20..	19,919		09/15/2011	09/20/2016	
98419M	AE 0				2FE		999,350	106,375	1,063,750	1,000,000	999,364			14			4.875	4.883	OA.....	13,678		09/15/2011	10/01/2021	
984851	AC 9				2FE	R	2,984,670	122,790	3,683,699	3,000,000	2,987,534			1,189			7.875	7.950	DJ11..	13,125	236,250	06/04/2009	06/11/2019	
988498	AC 5				2FE		5,975,520	117,044	7,022,618	6,000,000	5,983,558			2,107			6.250	6.304	SM15..	110,417	375,000	10/16/2007	03/15/2018	
988498	AG 6				2FE		3,994,680	102,253	4,090,120	4,000,000	3,995,267			441			3.875	3.891	NM.....	25,833	181,264	08/24/2010	11/01/2020	
988498	AH 4				2FE		4,977,990	101,432	5,071,608	5,000,000	4,978,599			609			3.750	3.803	NM.....	63,542		08/22/2011	11/01/2021	
98883*	ZZ 2				4Z		4,366,767	99,500	4,388,356	4,410,408	4,383,529			16,763			11.500	12.890	MJSD.....	1,501	380,608	04/20/2011	12/31/2012	
989701	AM 9				3FE		9,969,500	99,000	9,900,000	10,000,000	9,111,058						5.500	6.037	NM16..	68,750	550,000	01/31/2006	11/16/2015	
L4017#	AA 4				2FE	F	9,000,000	100,698	9,062,776	9,000,000	9,000,000						7.165	7.165	MJSD.....	163,004	483,638	03/19/2007	03/15/2012	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							5,856,918,630	XXX.....	6,264,320,755	5,861,488,915	5,793,359,745		(291,264)	597,993	4,471,339	0	XXX.....	XXX.....	XXX.....	83,043,446	276,866,985	XXX.....	XXX.....

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

000292	AA 0	AAA 2007-2 A1 SEQ FLT 01-46.....		.....	..	.....2	..1FE	6,469,368	74,000	6,672,240	9,016,541	6,692,483	206,350	0.307	7.613	MON...	770	25,068	11/04/2010	01/27/2046
00077B	4W 0	AMAC 2002-9 A30 NAS 5.75 12-25-32.....		.....	..	.....2	..1FM	114,419	98,750	112,043	113,461	113,499	(1)	5.750	5.746	MON...	1,088	5,961	02/03/2003	12/25/2032
000780	NL 6	AMAC 2003-12 2A SEQ 5.50 12-25-33.....		.....	..	.....2	..1FM	256,151	102,500	259,034	252,716	253,731	(34)	5.500	5.455	MON...	1,158	13,891	01/21/2004	12/25/2033
00438Q	AB 0	ACCR 2007-1 A2 SEQ FLT 02-37.....		.....	..	.....2	..3AM	4,331,791	98,000	4,326,273	4,414,564	4,325,449	(6,342)	0.384	6.754	MON...	330	2,823	11/10/2011	02/25/2037
00441Y	AC 6	ACE 2006-0P2 A2B SEQ FLT 08-36.....		.....	..	.....2	..1FM	5,456,766	85,625	5,332,237	6,227,408	5,547,217	90,451	0.404	7.683	MON...	489	14,209	05/13/2011	08/25/2036
004421	HR 7	ACE 2004-HE3 M2 MEZ FLT 11-34.....		.....	..	.....2	..1FM	4,134,834	77,000	4,134,689	4,850,245	4,179,305	38,468	1.299	3.283	MON...	1,225	60,687	11/22/2010	11/25/2034
007036	SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11-35.....		.....	..	.....2	..1FM	3,185,041	66,000	3,024,643	4,582,792	3,179,195	(5,847)	0.564	5.311	MON...	431	8,111	09/19/2011	11/25/2035
00703A	AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 0637.....		.....	..	.....2	..6FM	663,616	15,000	137,775	918,499	98,483	(56,888)	5.504	66.139	MON...	4,286	50,789	05/08/2008	06/25/2037
00703P	AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 36RE.....		.....	..	.....2	..1FM	1,114,343	86,735	1,164,490	1,342,582	1,158,062	12,814	4.933	7.946	MON...	5,554	66,381	05/14/2008	05/25/2036
02146T	AL 1	CWALT 2006-24CB A11 SEQ 5.75 6-25-36.....		.....	..	.....2	..1FM	2,189,039	67,000	2,176,855	3,249,038	1,842,331	(8,755)	5.750	17.102	MON...	15,568	187,255	07/23/2008	06/25/2036
02660L	AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46.....		.....	..	.....2	..1FM	1,224,571	42,136	687,978	1,632,761	1,176,207	(4,760)	0.484	2.369	MON...	154	6,953	05/20/2008	10/25/2046
02660T	DH 3	AHM 2005-1 6A SEQ FLT 06-45.....		.....	..	.....2	..1FM	4,039,460	75,000	3,477,297	4,636,396	4,050,364	10,908	2.801	3.788	MON...	9,784	96,259	02/28/2011	06/25/2045
03072S	JC 0	AMSI 2003-8 AF4 SEQ STP 10-25-33.....		.....	..	.....2	..1FM	3,244,595	101,600	3,296,825	3,244,900	3,244,900	.....	.....5.820	5.320	MON...	15,738	188,854	07/25/2003	10/25/2033
03072S	RC 1	AMSI 2004-FR1W A6 SEQ STP 05-34 RE.....		.....	..	.....2	..1FM	2,425,000	82,250	2,056,250	2,500,000	2,432,576	7,010	5.440	5.888	MON...	11,333	123,376	11/16/2010	05/25/2034
03215P	BN 8	AMRES 1997-1 A7 SEQ 7.61 03-25-27.....		.....	..	.....2	..1FM	385,626	99,344	383,513	386,047	386,104	(18)	7.610	7.636	MON...	2,448	31,562	04/01/2004	03/25/2027
03215P	DM 8	AMRES 1998-1 A5 SEQ STP 10-25-27.....		.....	..	.....2	..1FM	3,908,172	99,991	3,905,369	3,905,731	3,905,731	.....	.....7.570	7.570	MON...	24,639	295,664	02/25/1999	10/25/2027
04544P	AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07-36.....		.....	..	.....2	..1FM	11,827,859	52,753	9,602,065	18,202,000	12,015,530	187,671	0.434	3.584	MON...	1,536	52,456	07/12/2011	07/25/2036
05530P	AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT FB.....		.....	..	.....2	..1FM	694,863	93,360	710,934	699,955	5,091	.....	.....0.394	10.571	MON...	58	704	10/18/2011	02/25/2047
05531R	AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE.....		.....	..	.....2	..1FM	4,575,173	100,125	4,990,710	4,984,480	4,718,639	61,369	5.002	8.055	MON...	21,767	259,326	03/26/2010	04/26/2037
05531U	AF 7	BCAP 2009-RR5 3A2 RR SUB 5.5 0836RE.....		.....	..	.....2	..1FM	3,071,423	78,500	3,214,756	4,095,230	3,196,588	72,932	5.500	11.975	MON...	18,770	225,234	03/08/2010	08/26/2036
05531U	AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE.....		.....	..	.....2	..1FM	6,868,054	100,875	7,087,621	7,026,142	6,890,326	11,271	5.500	5.920	MON...	32,203	428,828	12/10/2009	06/26/2035
05532C	AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE.....		.....	..	.....2	..1FM	13,767,527	100,125	14,664,613	14,646,305	13,936,703	74,166	5.985	7.338	MON...	74,207	891,763	08/26/2009	11/26/2036
05532E	AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE.....		.....	..	.....2	..1FM	10,303,929	103,375	10,952,891	10,595,300	10,343,502	17,878	6.000	6.467	MON...	52,977	635,717	09/02/2009	06/27/2037
05532E	AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.0 37RE.....		.....	..	.....2	..1FM	6,658,082	103,125	7,069,392	6,855,168	6,692,005	15,316	6.000	6.582	MON...	34,276	411,311	09/09/2009	06/26/2037
05532E	BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE.....		.....	..	.....2	..1FM	7,110,803	101,375	7,318,352	7,219,090	7,126,948	10,262	5.500	5.848	MON...	33,087	397,051	05/11/2010	03/26/2036
05532E	CE 3	BCAP 2009-RR10 9A2 RR MEZ 6.0 37RE.....		.....	..	.....2	..1FM	1,263,233	48,000	2,288,120	4,766,917	1,286,118	11,642	6.000	23.262	MON...	23,835	285,921	09/09/2009	06/26/2037
05532E	CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 RE.....		.....	..	.....2	..1FM	4,307,479	103,375	4,593,533	4,443,563	4,325,254	8,025	6.000	6.510	MON...	22,218	266,614	09/24/2009	03/26/2037

SCHEDULE D - PART 1

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

E10.35

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05532F AB	8	BCAP 2009-RR11 1A2 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	1,869,908	87.340	1,770,382	2,027,000	1,886,350	.....	.....16,443	.....	.....	.....5.499	7.107	MON...	9,327	83,725	03/08/2011	03/26/2037
05532K AP	6	BCAP 2009-RR13 18A1 SEQ SSNR 37RE.....	.....	..	.....2	.1FM	88,423	101.875	92,748	91,041	88,856	.....	.....252	.....	.....	.....5.250	5.931	MON...	398	4,780	03/03/2010	07/26/2037
05532L AL	3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE.....	.....	..	.....2	.1FM	8,960,943	102.375	9,243,088	9,028,658	9,009,859	.....	.....2,424	.....	.....	.....6.000	6.064	MON...	7,524	541,718	12/18/2009	12/26/2036
05532M AG	2	BCAP 2009-RR15 4A2 MEZ 6.0 0536 RE.....	.....	..	.....2	.1FM	7,332,837	51.000	6,925,457	13,579,327	7,485,359	.....	.....132,093	.....	.....	.....6.000	12.774	MON...	67,897	775,717	10/01/2010	05/26/2036
05532T AN	2	BCAP 2010-RR1 3A2 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	2,966,494	94.000	2,946,900	3,135,000	2,970,327	.....	.....3,834	.....	.....	.....6.213	7.080	MON...	32,468	32,601	09/07/2011	12/20/2035
05532T FD	9	BCAP 2010-RR1 3A13 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	4,345,110	99.000	4,345,110	4,389,000	4,341,522	.....	.....(3,588)	.....	.....	.....5.250	5.025	MON...	38,404	38,251	09/22/2011	12/20/2035
05533C BN	7	BCAP 2010-RR6 3A3 SUB SSNR 5.5 35 RE.....	.....	..	.....2	.1FM	1,633,050	98.540	1,693,903	1,719,000	1,637,408	.....	.....4,358	.....	.....	.....5.500	6.354	MON...	7,879	47,466	06/21/2011	10/26/2035
05533C BP	2	BCAP 2010-RR6 3A4 SEQ SSNR 5.5 35 RE.....	.....	..	.....2	.1FM	1,564,290	96.000	1,650,240	1,719,000	1,570,873	.....	.....6,583	.....	.....	.....5.500	6.911	MON...	7,879	47,466	06/21/2011	10/26/2035
05533C FJ	2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR RE.....	.....	..	.....2	.1FM	3,536,963	95.000	3,486,500	3,670,000	3,567,740	.....	.....30,778	.....	.....	.....5.196	6.528	MON...	16,356	146,022	03/21/2011	01/26/2037
05533C MC	9	BCAP 2010-RR6 20A8 SEQ WAC 11-35 RE.....	.....	..	.....2	.1AM	2,548,942	91.641	2,595,408	2,832,157	2,553,196	.....	.....4,254	.....	.....	.....5.308	10.059	MON...	12,527	12,527	11/09/2011	11/26/2035
05533F AK	7	BCAP 2011-R11 2A1 SEQ 5.5 12-35 RE.....	.....	..	.....2	..4Z	13,171,468	99.250	13,171,468	13,271,000	13,172,198	.....	.....730	.....	.....	.....5.500	5.665	MON...	121,651	.....	11/04/2011	12/26/2035
05533F LR	0	BCAP 2011-R11 32A5 SEQ SSNR CSTR RE.....	.....	..	.....2	..4Z	19,081,569	96.000	19,081,569	19,876,635	19,086,896	.....	.....5,327	.....	.....	.....2.794	3.567	MON...	46,277	46,277	11/28/2011	02/26/2036
05533G CN	7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE.....	.....	..	.....2	.1FM	8,348,553	93.000	8,194,358	8,811,137	8,354,537	.....	.....5,982	.....	.....	.....6.000	7.015	MON...	44,056	349,972	04/20/2011	10/26/2035
05535D BG	8	BCF 1997-R2 3-B1 MEZ 7.00 12-25-35.....	.....	..	.....2	.1FM	1,677,030	92.791	1,613,743	1,739,124	1,691,671	.....	.....696	.....	.....	.....7.000	7.411	MON...	10,145	121,732	06/19/1997	12/25/2035
05536G AJ	5	BCAP 2011-RR7 2A1 SEQ SSNR 3-37 RE.....	.....	..	.....2	.1FM	19,202,977	100.000	19,143,154	19,143,154	19,303,055	.....	.....100,080	.....	.....	.....5.636	5.862	MON...	92,554	457,596	07/22/2011	03/26/2037
05536K BL	0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FBRE.....	.....	..	.....2	.1FM	15,299,993	93.000	15,279,456	16,429,522	15,312,830	.....	.....12,838	.....	.....	.....4.390	6.153	MON...	130,863	65,770	10/14/2011	01/26/2047
05570W AE	8	BNPP 2009-1 A5 SUB 6.0 08-37 RE.....	.....	..	.....2	.1FE	7,320,000	91.500	7,320,000	8,000,000	7,320,000	.....	.....	.....	.....	.....6.000	7.542	MON...	.....	.....	12/28/2011	08/27/2037
05946X R7	0	BAFC 2005-7 2A2 IO INV 11-25-35.....	.....	..	.....234	.3FE	1,109,187	12.500	3,492,240	.....	.....	.....	.....	.....	.....	.....4.666	99.000	MON...	21,726	1,449,880	03/05/2008	11/25/2035
05948K ZF	9	BOAA 2005-4 CB6 SEQ FLT 5-25-35.....	.....	..	.....2	.1FM	2,594,605	64.804	2,072,624	3,198,281	2,353,246	.....	.....1,875	148,464	.....	.....0.694	4.219	MON...	370	20,157	04/07/2008	05/25/2035
05948X SS	6	BOAMS 2004-C 2A1 SEQ CSTR 04-34 FB.....	.....	..	.....2	.1FM	2,247,269	89.377	2,259,953	2,528,572	2,226,802	.....	.....(20,467)	.....	.....	.....2.890	5.355	MON...	6,089	6,089	11/02/2011	04/25/2034
05948X GY	1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 0633.....	.....	..	.....2	.1FM	279,125	99.610	273,928	275,000	277,026	.....	.....(79)	.....	.....	.....5.500	5.430	MON...	15,125	15,125	06/10/2003	06/25/2033
05948X HA	2	BOAMS 2003-4 1A59 NAS SSUP 5.50 0633.....	.....	..	.....2	.2FM	503,129	99.000	487,734	492,660	497,176	.....	.....(161)	.....	.....	.....5.500	5.395	MON...	2,258	27,097	06/03/2003	06/25/2033
05948X HH	7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 0633.....	.....	..	.....2	.1FM	261,604	100.500	260,309	259,014	259,590	.....	.....(48)	.....	.....	.....5.500	5.454	MON...	1,187	14,245	06/03/2003	06/25/2033
05948X NE	7	BOAMS 2003-5 2A4 IO INV 7-25-18.....	.....	..	.....234	.1FE	117,048	11.137	108,107	.....	.....36,408	.....	.....(22,012)	.....	.....	.....7.256	197.570	MON...	87,044	.....	07/02/2003	07/25/2018
05948X WD	9	BOAMS 2003-8 1A13 NAS 5.50 11-25-33.....	.....	..	.....2	.1FM	6,381,557	106.156	6,729,210	6,338,967	6,372,107	.....	.....(1,141)	.....	.....	.....5.500	5.441	MON...	29,054	348,641	01/12/2005	11/25/2033
05949C GW	0	BOAMS 2005-8 A9 PAC 5.50 9-25-35.....	.....	..	.....2	.1FM	5,740,256	88.020	5,188,779	5,895,000	5,473,927	.....	.....(13,652)	224,734	.....	.....5.500	5.490	MON...	27,019	324,225	10/13/2005	09/25/2035
05949C KS	4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35.....	.....	..	.....2	.1FM	543,586	96.800	595,407	615,090	583,279	.....	.....12,911	.....	.....	.....2.762	7.952	MON...	1,564	18,664	09/10/2008	11/25/2035
05950F AD	7	BAFC 2006-4 A4 IO INV 7-25-36.....	.....	..	.....234	.4FE	306,757	1.006	22,563	.....	.....	.....	.....	.....	.....	.....5.206	99.000	MON...	1,947	330,714	03/12/2008	07/25/2036
05950R BG	3	BAFC 2006-6 3A2 IO INV 8-25-36.....	.....	..	.....234	.6FE	201,617	4.188	152,868	.....	.....	.....	.....	.....	.....	.....5.106	99.000	MON...	3,107	269,351	10/24/2008	08/25/2036
05950T AC	9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11-46.....	.....	..	.....2	.1FM	4,689,797	72.062	4,071,737	5,650,358	4,290,010	.....	.....(162,465)	239,025	.....	.....2.776	3.363	MON...	22,227	285,348	11/17/2010	11/20/2046
05951F AB	0	BAFC 2007-1 TA1B SEQ AFC 1-25-37.....	.....	..	.....2	.1FM	331,296	57.000	198,778	348,732	252,148	.....	.....11,098	32,211	.....	.....5.846	7.500	MON...	1,699	20,375	05/13/2008	01/25/2037
05951U AC	5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36.....	.....	..	.....2	.3FM	114,320	59.893	72,073	120,337	91,952	.....	.....4,628	17,706	.....	.....5.791	6.400	MON...	581	6,965	04/30/2008	10/25/2036
05952X AJ	3	BAFC 2010-R4 2A2 SUB SSNR SSUP 5.5RE.....	.....	..	.....2	.1FM	1,615,000	97.090	1,650,530	1,700,000	1,632,810	.....	.....14,365	.....	.....	.....5.500	6.638	MON...	7,792	93,498	09/30/2010	03/26/2037
05952X AK	0	BAFC 2010-R4 2A3 SUB SSNR SSUP 5.5RE.....	.....	..	.....2	.1FM	1,445,000	96.820	1,645,940	1,700,000	1,490,407	.....	.....36,722	.....	.....	.....5.500	8.857	MON...	7,792	93,498	09/30/2010	03/26/2037
05952X AL	8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 RE.....	.....	..	.....2	.1FM	6,539,573	83.400	7,561,856	9,066,974	6,839,754	.....	.....243,405	.....	.....	.....5.500	11.067	MON...	41,557	498,673	09/30/2010	03/26/2037
05953Y AH	4	BAFC 2007-4 TA1B SEQ STP 5-25-37.....	.....	..	.....2	.1FM	1,473,292	65.000	1,094,446	1,683,762	1,261,789	.....	.....(11,606)	196,651	.....	.....5.774	8.411	MON...	8,102	97,138	04/25/2008	05/25/2037
05954D AL	0	BAFC 2007-E 6A1 PT SSNR CSTR 092037.....	.....	..	.....2	.1FM	1,270,730	70.000	1,022,426	1,460,609	1,063,900	.....	.....(43,910)	.....	.....	.....5.660	9.818	MON...	7,002	83,387	04/24/2008	09/20/2037
05954U AB	4	BAFC 2009-R9 1A2 RR SEQ 1036 RE.....	.....	..	.....2	.1FM	553,738	103.530	682,482	659,212	567,432	.....	.....7,729	.....	.....	.....6.000	8.395	MON...	39,553	32,296	02/26/2010	10/26/2036
05955D AA	3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE.....	.....	..	.....2	.1FM	6,435,991	102.798	6,616,088	6,435,991	6,435,991	.....	.....	.....	.....	.....6.000	6.000	MON...	32,180	386,158	01/06/2010	09/26/2037
05955D AF	2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 37 RE.....	.....	..	.....2	.1FM	431,232	98.091	464,833	473,881	442,991	.....	.....6,036	.....	.....	.....4.034	7.169	MON...	2,071	24,484	10/21/2009	01/26/2037
05955Q AA	4	BAFC 2009-R17 1A1 SEQ SSNR 6.0 37 RE.....	.....	..	.....2	.1FM	25,642,977	104.190	28,123,597	26,992,607	25,916,541	.....	.....127,438	.....	.....	.....6.000	6.824	MON...	134,963	1,619,352	11/24/2009	08/26/2037
05955Q AC	0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE.....	.....	..	.....2	.1FM	34,760,781	103.770	36,760,523	35,425,000	34,993,612	.....	.....120,147	.....	.....	.....6.000	6.429	MON...	177,125	2,125,229	12/08/2009	10/26/2036

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05955V	AB	1	BAFC 2010-R1 1A2 SUB SSNR SSUP 5.5RE.....	.....	..	.....2	.1FM	1,444,915	96.890	1,465,946	1,513,000	1,452,376	.....	.....6,428	.....	.....	.....5.500	6.187	MON...	6,935	83,193	10/04/2010	01/26/2036
05955V	AG	0	BAFC 2010-R1 1A3 SUB SSNR SSUP 5.5RE.....	.....	..	.....2	.1FM	1,308,745	90.440	1,368,357	1,513,000	1,326,955	.....	.....15,705	.....	.....	.....5.500	7.503	MON...	6,935	83,193	10/04/2010	01/26/2036
05955V	AH	8	BAFC 2010-R1 1A4 SEQ SSNR 5.5 0136RE.....	.....	..	.....2	.1FM	1,202,835	79.030	1,195,724	1,513,000	1,231,631	.....	.....25,262	.....	.....	.....5.500	8.908	MON...	6,935	83,193	10/04/2010	01/26/2036
05956D	AC	8	BAFC 2010-R5 1A2 SUB SSNR 6.0 1037RE.....	.....	..	.....2	.1FM	6,321,715	88.000	5,764,880	6,551,000	6,340,882	.....	.....19,167	.....	.....	.....6.000	6.667	MON...	32,755	294,795	03/22/2011	10/26/2037
05956G	AK	3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9-37RE.....	.....	..	.....2	.1FM	1,192,795	95.697	1,195,251	1,249,000	1,195,815	.....	.....3,020	.....	.....	.....5.000	6.000	MON...	5,204	20,817	08/19/2011	09/26/2037
05956J	AK	7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 1235RE.....	.....	..	.....2	.1FM	1,672,000	99.900	1,670,328	1,672,000	1,672,000	.....	.....	.....	.....	.....5.500	5.500	MON...	7,663	76,633	02/16/2011	12/26/2035
05956T	AC	3	BAFC 2011-R1 A2 SEQ SSNR CSTR 0836RE.....	.....	..	.....2	.1FM	4,865,058	95.857	4,870,514	5,081,000	4,880,248	.....	.....15,190	.....	.....	.....5.900	7.403	MON...	24,983	74,949	09/27/2011	08/26/2036
05990H	AA	1	BAFC 2010-R2 1A1 SEQ SSNR 6.0 0837RE.....	.....	..	.....2	.1FM	20,011,631	105.290	20,991,529	19,936,868	19,993,554	.....	.....(9,523)	.....	.....	.....6.000	5.927	MON...	99,684	1,296,065	02/10/2010	08/26/2037
05990H	AB	9	BAFC 2010-R2 1A2 SEQ 6.0 08-37 RE.....	.....	..	.....2	.1FM	1,775,480	101.470	1,931,989	1,904,000	1,789,288	.....	.....11,143	.....	.....	.....6.000	7.031	MON...	9,520	123,746	09/23/2010	08/26/2037
05990H	AH	6	BAFC 2010-R2 1A3 MEZ 6.0 0837 RE.....	.....	..	.....2	.1FM	7,812,683	59.740	8,122,250	13,596,000	7,923,682	.....	.....90,052	.....	.....	.....6.000	11.504	MON...	67,980	883,639	09/23/2010	08/26/2037
05990H	AT	0	BAFC 2010-R2 4A3 MEZ SSUP 6.25 36 RE.....	.....	..	.....2	.1FM	4,339,718	60.180	3,602,265	5,985,818	4,403,936	.....	.....59,518	.....	.....	.....6.250	9.920	MON...	31,176	405,830	11/12/2010	08/26/2036
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41.....	.....	..	.....2	.1FM	1,683,531	98.500	1,658,298	1,683,551	1,683,551	.....	.....	.....	.....	.....5.483	5.483	MON...	7,692	92,319	01/27/2006	02/28/2041
07325N	CQ	3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41.....	.....	..	.....2	.1FM	1,122,354	98.500	1,105,532	1,122,368	1,122,368	.....	.....	.....	.....	.....5.483	5.483	MON...	5,128	61,548	01/27/2006	02/28/2041
073870	AG	2	BALTA 2007-2 2A1 SEQ SSNR CSTR 37.....	.....	..	.....2	.1FM	271,942	50.000	228,523	457,045	178,236	.....	.....(18,884)	.....	.....	.....4.280	12.442	MON...	1,810	21,417	09/15/2008	04/25/2037
073871	AX	3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8-36.....	.....	..	.....2	.1FM	104,954	90.337	108,980	120,637	102,149	.....	.....(1,444)	.....	.....	.....2.796	5.958	MON...	485	4,416	09/26/2008	08/25/2036
073879	GN	2	BSABS 2004-AC5 A2 SEQ FLT 10-34.....	.....	..	.....2	.1AM	2,801,931	74.911	2,807,974	3,748,403	2,799,989	.....	.....(1,942)	.....	.....	.....0.694	7.345	MON...	434	2,050	12/05/2011	10/25/2034
09774X	BF	8	BCM 1999-B A5 SEQ 7.44 12-15-29.....	.....	..	.....2	.6FE	2,837,481	62.500	1,773,426	2,837,481	1,530,512	.....	.....(44,555)	.....	.....	.....7.440	13.793	MON...	17,592	211,108	08/26/1999	12/15/2029
12489W	EL	4	CBASS 2002-CB1 B1 SUB FLT 08-30.....	.....	..	.....2	.1FM	721,600	88.185	723,114	820,000	721,600	.....	.....	.....	.....	.....3.369	8.685	MON...	537	2,429	12/02/2011	08/25/2030
1248MB	AG	0	CBASS 2007-CB2 A2A SEQ AFC 022537.....	.....	..	.....2	.1FM	2,883,121	98.712	2,913,726	2,951,750	2,909,992	.....	.....26,869	.....	.....	.....5.811	9.603	MON...	14,449	87,590	05/27/2011	02/25/2037
125431	AH	9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....	.....	..	.....2	.1FM	3,227,545	62.218	2,049,107	3,293,413	1,829,707	.....	.....(73,103)	.....	.....	.....3.031	5.759	MON...	11,825	119,287	08/29/2007	06/20/2036
12543X	AD	8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01-37.....	.....	..	.....2	.1FM	12,028,084	87.198	11,952,462	13,707,219	12,080,563	.....	.....52,479	.....	.....	.....6.000	8.292	MON...	68,536	274,435	08/19/2011	01/25/2037
12544B	AE	3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 0937.....	.....	..	.....2	.1FM	1,964,091	73.550	2,222,444	3,021,678	2,019,098	.....	.....17,809	.....	.....	.....5.872	10.545	MON...	15,009	179,744	08/13/2008	09/25/2037
125585	AF	6	CIT 1995-1 A5 SUB 9.05 8-15-20.....	.....	..	.....2	.6FE	6,275,892	95.500	5,989,734	6,271,972	5,371,905	.....	.....(160,531)	.....	.....	.....9.050	10.566	MON...	25,227	567,615	02/14/1995	08/15/2020
12558M	AG	7	CITHE 2002-1 AF6 SEQ STP 02-30.....	.....	..	.....2	.1FM	2,486,739	98.250	2,386,541	2,429,049	2,476,812	.....	.....(9,928)	.....	.....	.....6.200	5.122	MON...	12,550	125,500	02/07/2011	02/25/2030
12639M	AN	5	CSMC 2010-15R 2A2 SUB SSNR 3.5 RE.....	.....	..	.....2	.1FM	849,225	86.390	875,995	1,014,000	860,149	.....	.....10,924	.....	.....	.....3.500	5.861	MON...	2,958	23,660	03/29/2011	05/26/2036
12639M	ED	3	CSMC 2010-15R 6A2 SUB SSNR 3.5 RE.....	.....	..	.....2	.1FM	1,019,030	88.000	990,880	1,126,000	1,031,956	.....	.....12,926	.....	.....	.....3.500	5.739	MON...	3,284	26,273	04/05/2011	10/26/2046
12639M	EF	8	CSMC 2010-15R 6A3 SUB SSNR 3.5 RE.....	.....	..	.....2	.1FM	974,855	83.000	935,410	1,127,000	990,440	.....	.....15,585	.....	.....	.....3.500	6.400	MON...	3,287	26,297	04/05/2011	10/26/2046
12641P	AA	2	CSMC 2009-6R 1A1 SEQ SSNR 5.75 RE.....	.....	..	.....2	.1FM	14,000,000	102.000	14,280,000	14,000,000	14,000,000	.....	.....	.....	.....	.....5.750	5.750	MON...	67,083	804,906	05/29/2009	01/26/2036
12641P	AD	6	CSMC 2009-6R 1A2 SUB SSUP 5.75 36 RE.....	.....	..	.....2	.1FM	2,200,000	68.000	1,496,000	2,200,000	2,200,000	.....	.....	.....	.....	.....5.750	5.750	MON...	10,542	126,485	05/29/2009	01/26/2036
12641P	AE	4	CSMC 2009-6R 1A3 SUB SSUP 5.75 36RE.....	.....	..	.....2	.2FM	1,200,000	44.000	528,000	1,200,000	1,200,000	.....	.....	.....	.....	.....5.750	5.750	MON...	6,133	68,992	05/29/2009	01/26/2036
12641P	AF	1	CSMC 2009-6R 1A4 SUB SSUP 5.75 36 RE.....	.....	..	.....2	.1FM	1,000,000	39.000	390,000	1,000,000	159,595	.....	.....4,412	.....	.....472,236	5.750	38.844	MON...	4,792	57,493	05/29/2009	01/26/2036
12641P	AG	9	CSMC 2009-6R 1A5 SUB SSUP 5.75 36 RE.....	.....	..	.....2	.1FM	800,000	33.000	264,000	800,000	40,000	.....	.....(44)	.....	.....152,052	5.750	99.000	MON...	3,833	45,995	05/29/2009	01/26/2036
12641P	AH	7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 36 RE.....	.....	..	.....2	.1FM	445,141	27.000	216,000	800,000	24,000	.....	.....(5,003)	.....	.....114,831	5.750	99.000	MON...	3,833	45,995	05/29/2009	01/26/2036
12641P	AJ	3	CSMC 2009-6R 2A1 SEQ SSNR 5.5 RE.....	.....	..	.....2	.1FM	19,811,680	100.875	19,985,032	19,811,680	19,811,680	.....	.....	.....	.....	.....5.500	5.500	MON...	90,804	1,091,042	05/29/2009	10/26/2035
12641P	AM	6	CSMC 2009-6R 2A2 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	3,128,160	64.500	2,017,663	3,128,160	3,128,160	.....	.....	.....	.....	.....5.500	5.500	MON...	14,337	172,270	05/29/2009	10/26/2035
12641P	AN	4	CSMC 2009-6R 2A3 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	2,085,440	57.125	1,191,308	2,085,440	2,085,440	.....	.....	.....	.....	.....5.500	5.500	MON...	9,558	114,847	05/29/2009	10/26/2035
12641P	AP	9	CSMC 2009-6R 2A4 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	1,191,680	50.750	604,778	1,191,680	1,132,096	.....	.....	.....	.....59,584	5.500	5.860	MON...	5,462	65,627	05/29/2009	10/26/2035
12641P	AQ	7	CSMC 2009-6R 2A5 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	1,787,520	44.750	799,915	1,787,520	546,386	.....	.....(12,345)	.....	.....1,181,716	5.500	18.682	MON...	8,193	98,440	05/29/2009	10/26/2035
12641P	AR	5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	1,555,195	34.625	618,929	1,787,520	35,750	.....	.....(13,846)	.....	.....336,806	5.500	99.000	MON...	8,193	98,440	05/29/2009	10/26/2035
12641P	AX	2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 35 RE.....	.....	..	.....2	.1FM	4,758,320	100.750	4,794,007	4,758,320	4,758,320	.....	.....	.....	.....	.....5.500	5.500	MON...	21,809	261,881	05/29/2009	11/26/2035
12641P	AY	0	CSMC 2009-6R 4A2 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.1FM	934,670	63.875	597,020	934,670	934,670	.....	.....	.....	.....	.....5.500	5.500	MON...	4,284	51,441	05/29/2009	11/26/2035
12641P	AZ	7	CSMC 2009-6R 4A3 SUB SSUP 5.50 35 RE.....	.....	..	.....2	.2FM	849,700	58.000	492,826	849,700	849,700	.....	.....	.....	.....	.....5.500	5.500	MON...	3,894	46,764	05/29/2009	11/26/2035

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12641P BA	1	CSMC 2009-6R 4A4 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	679,760	.....	52.000	353,475	679,760	521,121	.....	.....(1,659)	156,980	.....	.....5.500	6.587	MON...	3,116	37,412	05/29/2009	11/26/2035
12641P BB	9	CSMC 2009-6R 4A5 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	748,021	.....	42.500	325,010	764,730	45,294	.....	.....(1,761)	267,843	.....	.....5.500	99.000	MON...	3,505	42,088	05/29/2009	11/26/2035
12641P BC	7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	154,980	.....	34.375	175,251	509,820	9,457	.....	.....(739)	.....	.....	.....5.500	99.000	MON...	2,337	28,059	05/29/2009	11/26/2035
12641P BJ	2	CSMC 2009-6R 6A1 SEQ SSNR 5.5 RE.....	.....	..	.....	2	1FM	9,087,210	.....	101.500	9,223,518	9,087,210	9,087,210	.....	.....	.....	.....	.....5.500	5.500	MON...	41,650	501,066	05/29/2009	09/26/2035
12641P BM	5	CSMC 2009-6R 6A2 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	1,491,930	.....	66.875	997,728	1,491,930	1,491,930	.....	.....	.....	.....	.....5.500	5.500	MON...	6,838	82,265	05/29/2009	09/26/2035
12641P BN	3	CSMC 2009-6R 6A3 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	949,410	.....	59.750	567,272	949,410	949,410	.....	.....	.....	.....	.....5.500	5.500	MON...	4,351	52,350	05/29/2009	09/26/2035
12641P BP	8	CSMC 2009-6R 6A4 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	813,780	.....	52.625	428,252	813,780	691,523	.....	.....(1,782)	120,475	.....	.....5.500	6.087	MON...	3,730	44,872	05/29/2009	09/26/2035
12641P BQ	6	CSMC 2009-6R 6A5 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	542,520	.....	45.000	244,134	542,520	202,047	.....	.....82,541	353,555	.....	.....5.500	.....	MON...	2,487	29,914	05/29/2009	09/26/2035
12641P BR	4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	661,096	.....	38.250	259,392	678,150	62,845	.....	.....(10,949)	92,566	.....	.....5.500	44.414	MON...	3,108	37,393	05/29/2009	09/26/2035
12641P BX	1	CSMC 2009-6R 8A1 SEQ SSNR 5.5 RE.....	.....	..	.....	2	1FM	12,580,000	.....	102.000	12,831,600	12,580,000	12,580,000	.....	.....	.....	.....	.....5.500	5.500	MON...	61,502	691,899	05/29/2009	10/26/2035
12641P CA	0	CSMC 2009-6R 8A2 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	1,700,000	.....	58.125	988,125	1,700,000	1,700,000	.....	.....	.....	.....	.....5.500	5.500	MON...	8,311	93,500	05/29/2009	10/26/2035
12641P CB	8	CSMC 2009-6R 8A3 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	1,020,000	.....	48.000	489,600	1,020,000	1,020,000	.....	.....	.....	.....	.....5.500	5.500	MON...	4,987	56,100	05/29/2009	10/26/2035
12641P CC	6	CSMC 2009-6R 8A4 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	2FM	850,000	.....	42.875	364,438	850,000	850,000	.....	.....	.....	.....	.....5.500	5.500	MON...	4,156	46,750	05/29/2009	10/26/2035
12641P CD	4	CSMC 2009-6R 8A5 SUB SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	340,000	.....	32.750	111,350	340,000	199,893	.....	.....	.....140,107	.....	.....5.500	9.539	MON...	1,662	18,700	05/29/2009	10/26/2035
12641P CE	2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 35 RE.....	.....	..	.....	2	1FM	365,213	.....	27.000	137,700	510,000	7,468	.....	.....(1,027)	258,973	.....	.....5.500	99.000	MON...	2,493	28,050	05/29/2009	10/26/2035
12641P CF	9	CSMC 2009-6R 9A1 SEQ SSNR 6.0 CSTR 36 RE.....	.....	..	.....	2	1FM	361,080	.....	101.875	367,850	361,080	361,080	.....	.....	.....	.....	.....5.535	5.755	MON...	1,711	20,375	05/29/2009	04/26/2036
12641P CG	7	CSMC 2009-6R 9A2 SUB SSUP CSTR 36 RE.....	.....	..	.....	2	1FM	260,840	.....	91.125	237,690	260,840	260,840	.....	.....	.....	.....	.....5.535	5.755	MON...	1,236	14,719	05/29/2009	04/26/2036
12641P CH	5	CSMC 2009-6R 9A3 SUB SSUP CSTR 36 RE.....	.....	..	.....	2	1FM	118,580	.....	67.500	80,042	118,580	118,580	.....	.....	.....	.....	.....5.535	5.755	MON...	562	6,691	05/29/2009	04/26/2036
12641P CJ	1	CSMC 2009-6R 9A4 SUB SSUP CSTR 36 RE.....	.....	..	.....	2	1FM	118,580	.....	52.375	62,106	118,580	56,628	.....	.....(1,966)	59,986	.....	.....5.535	4.821	MON...	562	6,691	05/29/2009	04/26/2036
12641P CK	8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 36 RE.....	.....	..	.....	2	1FM	118,264	.....	37.375	44,319	118,580	5,944	.....	.....(2,158)	21,717	.....	.....5.535	76.259	MON...	562	6,691	05/29/2009	04/26/2036
12641P CL	6	CSMC 2009-6R 10A1 SEQ SSNR CSTR 35RE.....	.....	..	.....	2	1FM	5,160,000	.....	103.125	5,321,250	5,160,000	5,160,000	.....	.....	.....	.....	.....2.742	4.978	MON...	13,537	157,599	05/29/2009	10/26/2035
12641P CM	4	CSMC 2009-6R 10A2 SUB SSUP CSTR 35RE.....	.....	..	.....	2	1FM	774,000	.....	71.875	556,313	774,000	774,000	.....	.....	.....	.....	.....2.742	4.978	MON...	2,031	23,640	05/29/2009	10/26/2035
12641P CN	2	CSMC 2009-6R 10A3 SUB SSUP CSTR 35RE.....	.....	..	.....	2	1FM	268,976	.....	66.500	457,520	688,000	374,189	.....	.....98,874	.....	.....	.....2.742	44.509	MON...	1,805	21,013	05/29/2009	10/26/2035
12641P CP	7	CSMC 2009-6R 10A4 SUB SSUP CSTR 35RE.....	.....	..	.....	2	1FM	315,975	.....	58.500	553,410	946,000	438,266	.....	.....116,077	.....	.....	.....2.742	47.868	MON...	2,482	28,893	05/29/2009	10/26/2035
12641P CQ	5	CSMC 2009-6R 10A5 SUB SSUP CSTR 35RE.....	.....	..	.....	2	1FM	144,222	.....	47.500	245,100	516,000	201,475	.....	.....57,248	.....	.....	.....2.742	54.945	MON...	1,354	15,760	05/29/2009	10/26/2035
12641P CR	3	CSMC 2009-6R 10A6 MEZ SSUP CSTR 35RE.....	.....	..	.....	2	1FM	116,095	.....	41.875	216,075	516,000	164,070	.....	.....51,111	.....	.....	.....2.742	64.308	MON...	1,354	15,760	05/29/2009	10/26/2035
12641P CS	1	CSMC 2009-6R 11A1 SEQ SSNR 5.5 36 RE.....	.....	..	.....	2	1FM	14,952,630	.....	102.625	15,345,137	14,952,630	14,952,630	.....	.....	.....	.....	.....5.500	5.500	MON...	68,533	822,317	05/29/2009	01/26/2036
12641P CV	4	CSMC 2009-6R 11A2 SUB SSUP 5.50 36RE.....	.....	..	.....	2	1FM	1,747,710	.....	69.125	1,208,105	1,747,710	1,747,710	.....	.....	.....	.....	.....5.500	5.500	MON...	8,010	96,115	05/29/2009	01/26/2036
12641P CW	2	CSMC 2009-6R 11A3 SUB SSUP 5.50 36RE.....	.....	..	.....	2	2FM	1,359,330	.....	59.500	808,801	1,359,330	1,359,330	.....	.....	.....	.....	.....5.500	5.500	MON...	6,230	74,756	05/29/2009	01/26/2036
12641P CX	0	CSMC 2009-6R 11A4 SUB SSUP 5.50 36RE.....	.....	..	.....	2	1FM	776,760	.....	49.750	386,438	776,760	528,073	.....	.....6,450	.....	.....	.....5.500	10.692	MON...	3,560	42,718	05/29/2009	01/26/2036
12641P CY	8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 36RE.....	.....	..	.....	2	1FM	242,242	.....	39.125	227,931	582,570	152,157	.....	.....(12,018)	.....	.....	.....5.500	12.780	MON...	2,670	32,038	05/29/2009	01/26/2036
12641P CZ	5	CSMC 2009-6R 12A1 SEQ SSNR 5.0 35 RE.....	.....	..	.....	2	1FM	20,501,378	.....	101.375	20,821,411	20,539,000	20,515,554	.....	.....4,840	.....	.....	.....5.000	5.042	MON...	85,579	1,027,068	05/29/2009	04/26/2035
12641P DD	5	CSMC 2009-6R 12A2 SUB SSUP 5.0 35 RE.....	.....	..	.....	2	1FM	2,642,885	.....	64.125	1,732,978	2,702,500	2,653,872	.....	.....4,778	.....	.....	.....5.000	5.253	MON...	11,260	135,141	05/29/2009	04/26/2035
12641P DE	3	CSMC 2009-6R 12A3 SUB SSUP 5.0 35 RE.....	.....	..	.....	2	1FM	1,582,702	.....	56.250	912,094	1,621,500	1,588,239	.....	.....2,346	.....	.....	.....5.000	5.242	MON...	6,756	81,084	05/29/2009	04/26/2035
12641P DF	1	CSMC 2009-6R 12A4 SUB SSUP 5.0 35 RE.....	.....	..	.....	2	1FM	789,837	.....	48.125	390,173	810,750	792,179	.....	.....1,002	.....	.....	.....5.000	5.236	MON...	3,378	40,542	05/29/2009	04/26/2035
12641P DG	8	CSMC 2009-6R 12A5 SUB SSUP 5.0 35 RE.....	.....	..	.....	2	1FM	423,290	.....	39.750	214,849	540,500	445,770	.....	.....8,891	.....	.....	.....5.000	8.383	MON...	2,252	27,028	05/29/2009	04/26/2035
12641P DH	6	CSMC 2009-6R 12A6 MEZ SSUP 5.0 35 RE.....	.....	..	.....	2	1FM	196,889	.....	34.375	278,695	810,750	246,057	.....	.....63,729	.....	.....	.....5.000	29.424	MON...	3,378	40,542	05/29/2009	04/26/2035
12641Q AA	0	CSMC 2009-7R 3A3 MEZ 6.0 092637RE.....	.....	..	.....	2	1FM	285,593	.....	57.250	297,411	519,496	304,494	.....	.....9,510	.....	.....	.....6.000	10.085	MON...	5,195	28,585	06/24/2009	09/26/2037
12641Q AB	2	CSMC 2009-7R 4A1 SEQ SSNR 6.0 0737RE.....	.....	..	.....	2	1FM	8,424,358	.....	90.125	7,592,452	8,424,358	8,424,358	.....	.....	.....	.....	.....6.000	6.000	MON...	42,009	506,821	06/24/2009	07/26/2037
12641Q AC	9	CSMC 2009-7R 4A2 SUB 6.0 072637RE.....	.....	..	.....	2	1FM	1,821,700	.....	23.875	434,931	1,821,700	1,477,215	.....	.....(7,577)	336,908	.....	.....6.000	7.514	MON...	18,193	100,319	06/24/2009	07/26/2037
12641Q AD	7	CSMC 2009-7R 4A3 SUB 6.0 0737RE.....	.....	..	.....	2	1FM	910,850	.....	19.625	178,754	910,850	330,297	.....	.....(5,036)	267,179	.....	.....6.000	15.477	MON...	9,096	50,160	06/24/2009	07/26/2037
12641Q AE	5	CSMC 2009-7R 4A4 SUB 6.0 0737RE.....	.....	..	.....	2	1FM	910,850	.....	18.625	169,646	910,850	136,628	.....	.....(5,225)	131,402	.....	.....6.000	43.485	MON...	9,096	50,160	06/24/2009	07/26/2037

SCHEDULE D - PART 1

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

E10.38

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	For eig n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.0 0737RE.....	.....	..	.....	2	1FM	1,171,923	13.625	468,660	3,439,706	267,452		(91,135)	84,029		6.000	40.808	MON...	34,851	188,937	06/24/2009	07/26/2037
12641Q AN 2	CSMC 2009-7R 5A1 SEQ SSNR 5.5 35RE.....	.....	..	.....	2	1FM	12,750,000	103.125	13,148,438	12,750,000	12,750,000					5.500	5.500	MON...	116,872	644,137	06/24/2009	11/26/2035
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.5 1135RE.....	.....	..	.....	2	1FM	1,360,000	41.500	564,400	1,360,000	1,360,000					5.500	5.500	MON...	12,466	68,708	06/24/2009	11/26/2035
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.5 1135RE.....	.....	..	.....	2	2FM	680,000	28.125	191,250	680,000	680,000					5.500	5.500	MON...	6,233	34,354	06/24/2009	11/26/2035
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 1135RE.....	.....	..	.....	2	1FM	1,020,000	27.750	283,050	1,020,000	342,820		(5,449)	671,731		5.500	16.932	MON...	9,350	51,531	06/24/2009	11/26/2035
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 1135RE.....	.....	..	.....	2	1FM	909,280	22.125	263,288	1,190,000	48,974		(5,012)	133,695		5.500	99.000	MON...	10,908	60,119	06/24/2009	11/26/2035
12641Q AW 2	CSMC 2009-7R 6A1 SEQ SSNR 5.50 35RE.....	.....	..	.....	2	1FM	23,404,750	95.375	22,322,280	23,404,750	23,404,750					5.500	5.500	MON...	106,769	1,290,687	06/24/2009	09/26/2035
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 0935RE.....	.....	..	.....	2	1FM	1,652,100	19.500	322,160	1,652,100	1,415,574			236,526		5.500	6.505	MON...	15,109	83,487	06/24/2009	09/26/2035
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.5 0935RE.....	.....	..	.....	2	1FM	1,548,009	14.875	368,625	2,478,150	693,882		(9,430)	877,461		5.500	20.464	MON...	22,663	125,230	06/24/2009	09/26/2035
12641Q BC 5	CSMC 2009-7R 7A1 SEQ SSNR FLT 36RE.....	.....	..	.....	2	1FM	4,809,093	102.875	4,986,964	4,847,595	4,768,090		(32,364)			6.000	6.429	MON...	28,279	266,499	06/24/2009	12/26/2036
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 1236RE.....	.....	..	.....	2	1FM	2,057,258	99.375	2,495,269	2,510,963	2,149,542		42,032			6.000	9.015	MON...	14,647	138,108	06/24/2009	12/26/2036
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 1236RE.....	.....	..	.....	2	1FM	856,172	92.500	1,161,320	1,255,481	913,933		25,202			6.000	11.312	MON...	7,323	69,054	06/24/2009	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 1236RE.....	.....	..	.....	2	1FM	592,735	48.500	1,826,725	3,766,444	622,345		16,768			6.000	42.089	MON...	21,971	207,162	06/24/2009	12/26/2036
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 0536RE.....	.....	..	.....	2	1FM	1,265,968	58.625	894,037	1,525,010	502,346		(369,037)			5.852	10.614	MON...	7,437	77,954	06/24/2009	05/26/2036
12641Q BU 5	CSMC 2009-7R 9A1 SEQ SSNR 5.25 35RE.....	.....	..	.....	2	1FM	6,735,400	102.150	6,880,211	6,735,400	6,735,400					5.250	5.250	MON...	58,934	324,078	06/24/2009	08/26/2035
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 0835RE.....	.....	..	.....	2	1FM	1,154,640	64.900	749,361	1,154,640	1,154,640					5.250	5.250	MON...	10,103	55,556	06/24/2009	08/26/2035
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 0835RE.....	.....	..	.....	2	1FM	577,320	53.150	306,846	577,320	577,320					5.250	5.250	MON...	5,052	27,778	06/24/2009	08/26/2035
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 0835RE.....	.....	..	.....	2	1FM	1,061,298	27.775	320,701	1,154,640	789,773		(824)	205,438		5.250	7.799	MON...	10,104	55,556	06/24/2009	08/26/2035
12641Q CB 6	CSMC 2009-7R 10A1 SEQ SSNR CSTR 36RE.....	.....	..	.....	2	1FM	325,646	99.875	325,239	325,646	325,646					2.765	5.175	MON...	795	9,006	06/24/2009	01/26/2036
12641Q CC 4	CSMC 2009-7R 10A2 SUB CSTR 0136RE.....	.....	..	.....	2	1FM	289,380	97.750	282,869	289,380	276,980		4,719			2.765	4.748	MON...	1,360	7,405	06/24/2009	01/26/2036
12641Q CD 2	CSMC 2009-7R 10A3 MEZ CSTR 0136RE.....	.....	..	.....	2	1FM	225,833	79.625	432,034	542,586	297,442		41,880			2.765	20.575	MON...	2,549	13,884	06/24/2009	01/26/2036
12641Q CH 3	CSMC 2009-7R 11A1 SEQ SSNR 5.5 35 RE.....	.....	..	.....	2	1FM	14,000,000	98.375	13,772,500	14,000,000	14,000,000					5.500	5.500	MON...	128,334	705,833	06/24/2009	02/26/2035
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 0235RE.....	.....	..	.....	2	1FM	1,679,251	54.375	1,087,500	2,000,000	1,394,880		3,433	203,664		5.500	8.017	MON...	18,334	100,833	06/24/2009	02/26/2035
12641Q CN 0	CSMC 2009-7R 12A1 SEQ SSNR 5.75 36RE.....	.....	..	.....	2	1FM	3,285,474	100.000	3,261,699	3,261,699	3,272,133		(5,029)			5.750	5.412	MON...	15,607	187,443	06/24/2009	01/26/2036
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 0136RE.....	.....	..	.....	2	1FM	1,088,793	99.125	1,079,266	1,088,793	1,088,793					5.750	5.750	MON...	10,427	57,362	06/24/2009	01/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 0136RE.....	.....	..	.....	2	1FM	544,397	92.375	502,887	544,397	544,397					5.750	5.750	MON...	5,214	28,681	06/24/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 0136RE.....	.....	..	.....	2	1FM	544,397	67.000	364,746	544,397	544,397					5.750	5.750	MON...	5,214	28,681	06/24/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 0136RE.....	.....	..	.....	2	1FM	1,149,282	44.500	511,430	1,149,282	607,039		(10,517)	267,487		5.750	11.136	MON...	11,006	60,548	06/24/2009	01/26/2036
12641Q CW 0	CSMC 2009-7R 13A1 SEQ SSNR 6. 0637RE.....	.....	..	.....	2	1FM	2,723,477	98.625	2,686,029	2,723,477	2,723,477					6.000	6.000	MON...	13,617	163,366	06/24/2009	06/26/2037
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.0 0637RE.....	.....	..	.....	2	1FM	536,680	82.000	440,078	536,680	536,680					6.000	6.000	MON...	5,366	29,513	06/24/2009	06/26/2037
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.0 0637RE.....	.....	..	.....	2	1FM	254,175	50.125	134,505	268,340	123,243		85	132,019		6.000	11.201	MON...	2,684	14,756	06/24/2009	06/26/2037
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.0 0637RE.....	.....	..	.....	2	1FM	395,272	42.625	228,760	536,680	215,282		62,775	134,514		6.000	2.587	MON...	5,366	29,513	06/24/2009	06/26/2037
12641Q DM 1	CSMC 2009-7R 15A1 SEQ SSNR FLT 37RE.....	.....	..	.....	2	1FM	2,965,743	92.500	3,082,148	3,332,052	2,934,659		62,955			6.000	8.654	MON...	2,777	199,895	06/24/2009	04/26/2037
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 0437RE.....	.....	..	.....	2	1FM	120,982	41.125	144,406	351,139	129,551		4,122			6.000	20.246	MON...	2,049	19,310	06/24/2009	04/26/2037
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 0437RE.....	.....	..	.....	2	1FM	48,393	32.875	57,718	175,569	50,555		1,100			6.000	23.986	MON...	1,024	9,655	06/24/2009	04/26/2037
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 0437RE.....	.....	..	.....	2	1FM	35,286	26.250	46,087	175,569	35,493		190			6.000	31.565	MON...	1,024	9,655	06/24/2009	04/26/2037
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 0437RE.....	.....	..	.....	2	6FM	22,180	20.000	35,114	175,569	21,732		(123)			6.000	51.099	MON...	1,024	9,655	06/24/2009	04/26/2037
12641Q DV 1	CSMC 2009-7R 16A1 SEQ SSNR 5.75 36RE.....	.....	..	.....	2	1FM	5,788,502	99.250	5,752,876	5,796,348	5,764,160		(880)	26,120		5.750	5.852	MON...	27,774	333,289	06/24/2009	02/26/2036
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 0236RE.....	.....	..	.....	2	1FM	781,874	23.625	203,131	859,815	191,284		(41,508)	289,232		5.750		MON...	8,240	45,319	06/24/2009	02/26/2036
12641Q EA 6	CSMC 2009-7R 17A1 SEQ SSNR FLT 37RE.....	.....	..	.....	2	1FM	2,100,000	55.750	1,170,750	2,100,000	1,839,594		50,388			0.444	2.849	MON...	846	6,725	06/24/2009	03/26/2037
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 0337RE.....	.....	..	.....	2	1FM	1,020,000	30.875	314,925	1,020,000	80,074		18,713	336,840		0.444	19.511	MON...	411	3,266	06/24/2009	03/26/2037
12641Q EC 2	CSMC 2009-																					

SCHEDULE D - PART 1

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

E10.39

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation	Actual Cost 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
12641Q	ED 0	CSMC 2009-7R 17A4 SUB FLT 0337RE	.....	..	.....	2	1FM	540,000	2.500	13,500	540,000	7,427	(673)	.....	.....	.....0.444	21.733	MON...	218	1,729	06/24/2009	03/26/2037
12641Q	EE 8	CSMC 2009-7R 17A5 SUB FLT 0337RE	.....	..	.....	2	1FM	451,086	0.675	4,050	600,000	4,082	(418)	.....	.....	.....0.444	45.985	MON...	241	1,921	06/24/2009	03/26/2037
12641Q	EF 5	CSMC 2009-7R 17A6 MEZ FLT 0337RE	.....	..	.....	2	1FM	151,666	0.200	2,400	1,200,000	4,927	(501)	.....	.....	.....0.444	88.988	MON...	484	3,843	06/24/2009	03/26/2037
12641Q	EK 4	CSMC 2009-7R 18A1 SEQ SSNR STP 37RE	.....	..	.....	2	1FM	2,100,000	69.875	1,467,375	2,100,000	2,100,000	.....	.....	.....	.....5.880	5.880	MON...	20,580	97,413	06/24/2009	03/26/2037
12641Q	EL 2	CSMC 2009-7R 18A2 SUB STP 0337RE	.....	..	.....	2	3FM	1,020,000	52.750	538,050	1,020,000	1,020,000	.....	.....	.....	.....5.880	5.880	MON...	9,996	47,315	06/24/2009	03/26/2037
12641Q	EM 0	CSMC 2009-7R 18A3 SUB STP 0337RE	.....	..	.....	2	5FM	540,000	24.375	131,625	540,000	394,155	19,786	111,631	.....	.....5.880	.....	MON...	5,292	25,049	06/24/2009	03/26/2037
12641Q	EN 8	CSMC 2009-7R 18A4 SUB STP 0337RE	.....	..	.....	2	1FM	540,000	14.500	78,300	540,000	75,600	326,520	(13,610)	331,810	5.880	45.851	MON...	5,292	25,049	06/24/2009	03/26/2037
12641Q	EP 3	CSMC 2009-7R 18A5 SUB STP 0337RE	.....	..	.....	2	1FM	600,000	4.750	28,500	600,000	48,000	(3,807)	49,293	.....	.....5.880	85.717	MON...	5,880	27,832	06/24/2009	03/26/2037
12641Q	EQ 1	CSMC 2009-7R 18A6 MEZ STP 0337RE	.....	..	.....	2	1FM	307,196	0.425	5,100	1,200,000	1	(6,359)	.....	.....	.....5.880	99.000	MON...	11,760	55,664	06/24/2009	03/26/2037
12641Q	EV 0	CSMC 2009-7R 1A1 SEQ SSNR 5.75 36 RE	.....	..	.....	2	1FM	10,238,250	96.625	9,892,709	10,238,250	10,238,250	.....	.....	.....	.....5.750	5.750	MON...	98,116	539,641	06/24/2009	03/26/2036
12641Q	EW 8	CSMC 2009-7R 1A2 SUB 5.75 032636RE	.....	..	.....	2	2FM	722,700	25.875	186,999	722,700	722,700	.....	.....	.....	.....5.750	5.750	MON...	6,926	38,092	06/24/2009	03/26/2036
12641Q	EX 6	CSMC 2009-7R 1A3 SUB 5.75 032636RE	.....	..	.....	2	1FM	361,350	23.625	85,369	361,350	64,096	235	237,386	.....	.....5.750	34.686	MON...	3,462	19,046	06/24/2009	03/26/2036
12641Q	EY 4	CSMC 2009-7R 1A4 MEZ 5.75 032636RE	.....	..	.....	2	1FM	401,593	20.000	144,540	722,700	35,643	3,637	53,187	.....	.....5.750	99.000	MON...	6,926	38,092	06/24/2009	03/26/2036
12641Q	FC 1	CSMC 2009-7R 2A1 SEQ SSNR 5.5 35RE	.....	..	.....	2	1FM	5,639,200	103.000	5,808,376	5,639,200	5,639,200	.....	.....	.....	.....5.500	5.500	MON...	51,658	284,134	06/24/2009	08/26/2035
12641Q	FD 9	CSMC 2009-7R 2A2 SUB 5.5 082635RE	.....	..	.....	2	1FM	563,920	38.000	214,290	563,920	563,920	.....	.....	.....	.....5.500	5.500	MON...	5,166	28,413	06/24/2009	08/26/2035
12641Q	FE 7	CSMC 2009-7R 2A3 MEZ 5.50 082635RE	.....	..	.....	2	1FM	681,586	27.000	228,388	845,880	562,695	31	.....	.....	.....5.500	8.485	MON...	7,749	42,620	06/24/2009	08/26/2035
12641Q	FJ 6	CSMC 2009-7R 3A1 SEQ SSNR 6.0 37RE	.....	..	.....	2	1FM	1,780,947	101.125	1,822,755	1,802,477	1,792,700	4,870	.....	.....	.....6.000	6.637	MON...	9,016	108,171	06/24/2009	09/26/2037
12641Q	FK 3	CSMC 2009-7R 3A2 SUB 6.0 0937 RE	.....	..	.....	2	1FM	271,511	82.125	284,424	346,331	278,321	4,484	.....	.....	.....6.000	7.587	MON...	3,464	19,057	06/24/2009	09/26/2037
12641R	BN 9	CSMC 2009-8R 5A1 SEQ SSNR CSTR RE	.....	..	.....	2	1FM	8,211,694	102.000	8,543,514	8,375,994	8,243,739	15,506	.....	.....	.....5.728	6.184	MON...	40,723	483,519	10/19/2010	05/26/2037
12642L	AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.0 37 RE	.....	..	.....	2	1FM	643,754	101.000	652,866	646,402	644,514	116	.....	.....	.....6.000	6.058	MON...	3,232	38,785	08/05/2010	09/26/2037
12642N	BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR RE	.....	..	.....	2	1FM	5,890,360	100.281	6,121,168	6,104,000	5,930,203	23,301	.....	.....	.....5.371	5.935	MON...	27,526	329,162	03/01/2010	03/26/2036
12645B	BF 7	CSMC 2010-17R 3A2 SUB SSNR 3.50 RE	.....	..	.....	2	1FM	3,931,250	90.470	3,844,979	4,250,000	3,980,968	49,718	.....	.....	.....3.500	5.033	MON...	12,396	111,563	03/09/2011	05/26/2036
12645B	BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 RE	.....	..	.....	2	1FM	3,708,125	91.162	3,874,382	4,250,000	3,760,273	52,148	.....	.....	.....3.500	5.850	MON...	12,396	111,563	03/09/2011	05/26/2036
12645B	BX 8	CSMC 2010-17R 4A3 SUB 3.5 11-35 RE	.....	..	.....	2	1FM	1,016,816	82.000	976,620	1,191,000	1,033,818	17,002	.....	.....	.....3.500	6.560	MON...	3,474	27,790	04/04/2011	11/26/2035
12645D	CW 5	CSMC 2010-19R 5A2 SUB 3.25 08-36 RE	.....	..	.....	2	1FM	6,226,400	88.000	6,054,400	6,880,000	6,310,441	84,041	.....	.....	.....3.250	5.359	MON...	18,633	149,066	03/31/2011	08/27/2036
12645D	CY 1	CSMC 2010-19R 5A3 SUB 3.25 0836 RE	.....	..	.....	2	1FM	7,141,440	83.000	6,852,480	8,256,000	7,254,666	113,226	.....	.....	.....3.250	5.943	MON...	22,360	178,880	04/01/2011	08/27/2036
12645D	DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 RE	.....	..	.....	2	1FM	2,712,600	88.000	2,652,320	3,014,000	2,744,169	31,569	.....	.....	.....3.250	5.221	MON...	8,163	65,291	04/04/2011	11/27/2036
12645D	DQ 7	CSMC 2010-19R 6A3 SUB SSNR 3.25 RE	.....	..	.....	2	1FM	3,231,060	82.000	3,089,760	3,768,000	3,277,940	46,880	.....	.....	.....3.250	5.794	MON...	10,205	81,624	04/04/2011	11/27/2036
12645E	DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP RE	.....	..	.....	2	1FM	6,147,379	92.080	6,315,767	6,859,000	6,237,588	90,209	.....	.....	.....3.500	5.629	MON...	20,005	200,054	02/22/2011	07/27/2035
126670	AC 2	CWL 2005-10 AF3 SEQ 4.638 02-36	.....	..	.....	2	1FM	798,969	88.209	777,667	881,621	819,070	18,558	.....	.....	.....4.638	10.047	MON...	3,407	40,889	11/05/2010	02/25/2036
126670	CJ 5	CWL 2005-11 AF4 SEQ 5.21 2-25-36	.....	..	.....	2	1FM	1,999,930	51.455	1,029,104	2,000,000	1,248,202	13,142	.....	.....	.....5.210	9.593	MON...	8,683	104,200	09/12/2005	02/25/2036
126670	NY 0	CWL 2005-16 2AF3 SEQ 5.669 5-25-36	.....	..	.....	2	1FM	999,984	54.094	540,938	1,000,000	504,628	(19,642)	.....	.....	.....5.377	10.200	MON...	4,595	54,590	12/08/2005	05/25/2036
126670	SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05-36	.....	..	.....	2	1FM	4,145,514	83.719	4,165,728	4,975,860	4,168,704	23,190	.....	.....	.....0.634	10.524	MON...	613	7,606	10/06/2011	05/25/2036
126671	D4 5	CWL 2003-3 2A2 SEQ FLT 11-33	.....	..	.....	2	1FM	200,198	74.250	199,526	268,722	204,060	3,569	.....	.....	.....0.894	5.079	MON...	47	2,261	11/22/2010	11/25/2033
12667F	4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04-35	.....	..	.....	2	1FM	12,561,120	87.969	12,682,767	14,417,355	12,527,812	(33,309)	.....	.....	.....5.500	7.075	MON...	66,080	199,344	09/14/2011	04/25/2035
12667F	EG 6	CWALT 2004-J2 3A3 PAC 5.50 42534	.....	..	.....	2	1FM	8,830,338	104.000	9,335,249	8,976,201	8,865,937	3,436	.....	.....	.....5.500	5.637	MON...	41,141	493,833	04/29/2004	04/25/2034
12667F	LG 8	CWALT 2004-J5 1A6 NAS 5.687 72534	.....	..	.....	2	1FM	2,330,051	101.875	2,373,802	2,330,113	2,330,113	.....	.....	.....	.....5.687	5.687	MON...	11,043	132,513	06/16/2004	07/25/2034
12667F	WY 7	CWALT 2004-27CB A5 IO INV 12-25-34	.....	..	.....	234	4FE	708,276	21.262	1,440,708	226,454	.....	.....(105,947)	.....	.....	.....7.256	200.000	MON...	.....	.....519,451	04/11/2008	12/25/2034
12667G	AC 7	CWALT 2005-13CB A3 SEQ 5.5 5-25-35	.....	..	.....	2	1FM	5,903,889	85.894	5,598,749	6,518,230	5,707,462	(432,415)	117,102	.....	.....5.500	7.205	MON...	29,875	225,608	02/19/2008	05/25/2035
12668A	4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 0136	.....	..	.....	2	5FM	3,958,671	30.000	1,730,141	5,767,138	1,529,150	(499,116)	.....	.....	.....0.644	2.919	MON...	722	33,910	07/08/2008	01/25/2036
12668B	YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	.....	..	.....	2	1FM	1,044,953	60.643	732,595	1,208,038	753,585	14,057	33,617	.....	.....6.000	7.161	MON...	6,040	72,940	03/25/2008	05/25/2036
12669D	FZ 6	CWHL 2002-26 A5 IO INV 12-25-17	.....	..	.....	234	1FE	86,381	11.500	71,894	.....	.....	.....	.....	.....	.....7.706	99.000	MON...	803	63,078	09/30/2004	12/25/2017

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
12669D	P5	1	CWHL 2003-3 A2 SEQ 5.00 4-25-18.....	.....	..	.....2	1FM	3,283,383	101,250	3,425,863	3,383,568	3,346,427	7,774	.....	.....	.....5.000	5.321	MON...	14,098	169,178	02/21/2003	04/25/2018
12669D	US	5	CWHL 2002-39 A18 PAC 5.75 2-25-33.....	.....	..	.....2	1FM	11,142,076	102,970	11,534,478	11,201,785	11,158,909	1,427	.....	.....	.....5.750	5.795	MON...	53,675	644,103	12/02/2002	02/25/2033
12669E	JR	8	CWHL 2003-J5 1A6 SEQ 5.50 7-25-33.....	.....	..	.....2	1FM	262,264	100,813	258,419	256,336	257,971	(57)	.....	.....	.....5.500	5.427	MON...	1,175	14,125	05/15/2003	07/25/2033
12669E	JS	6	CWHL 2003-J5 1A7 SEQ 5.50 7-25-33.....	.....	..	.....2	1FM	3,461,625	100,906	3,430,813	3,400,000	3,429,655	(1,187)	.....	.....	.....5.500	5.417	MON...	15,583	187,281	05/20/2003	07/25/2033
12669E	QV	1	CWHL 2003-J6 2A3 SEQ 4.75 7-25-18.....	.....	..	.....2	1FM	1,313,865	99,892	1,412,901	1,414,422	1,373,859	7,809	.....	.....	.....4.750	5.540	MON...	5,599	67,185	08/11/2003	07/25/2018
12669E	Z9	0	CWALT 2003-J1 3A1 SEQ 5.0 10-25-18.....	.....	..	.....2	1FM	1,968,639	101,000	2,041,926	2,021,709	1,986,995	4,534	.....	.....	.....5.000	5.536	MON...	8,424	101,112	10/05/2007	10/25/2018
12669G	FH	9	CWHL 2004-J9 2A3 IO INV 1-25-35.....	.....	..	.....234	3FE	167,078	4,250	51,792	.....	.....43,542	(51,854)	.....	.....	.....6.806	121,490	MON...	.....	.....126,897	07/24/2008	01/25/2035
12670F	AC	4	CWL 2007-9 2A2 SEQ FLT 06-47.....	.....	..	.....2	1FM	7,702,040	81,344	7,503,148	9,224,000	8,130,439	428,399	.....	.....	.....0.424	9.804	MON...	760	21,875	05/03/2011	06/25/2047
144531	FL	9	CARR 2006-OPT1 A3 SEQ FLT 02-36.....	.....	..	.....2	1FM	7,403,736	76,000	6,828,234	8,984,519	7,519,119	115,384	.....	.....	.....0.474	5.887	MON...	828	24,137	07/26/2011	02/25/2036
152314	KJ	8	CXHE 2004-C AF5 SEQ STP 06-25-34.....	.....	..	.....2	1FM	3,990,000	89,651	3,586,024	4,000,000	3,990,490	373	.....	.....	.....5.390	5.412	MON...	18,860	221,534	08/11/2010	06/25/2034
161546	CW	4	CFAB 2002-3 1A5 SEQ 5.407 06-25-32.....	.....	..	.....2	2FM	4,094,988	94,070	3,852,401	4,095,250	4,095,250	.....	.....	.....	.....5.407	5.407	MON...	18,453	221,318	09/10/2002	06/25/2032
16162W	PV	5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 36.....	.....	..	.....2	1FM	904,220	74,850	769,101	1,027,523	776,391	(58,381)	.....	.....	.....2.765	8.223	MON...	2,403	28,658	09/05/2008	01/25/2036
16162X	AD	9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136.....	.....	..	.....2	1FM	2,206,822	89,000	2,251,085	2,529,309	2,206,013	11,603	.....	.....	.....6.000	8.074	MON...	2,529	151,727	02/27/2008	11/25/2036
172973	3L	1	CMSI 2005-7 1A7 VADM 5.50 10-25-35.....	.....	..	.....2	1FM	10,045,928	96,500	9,786,065	10,141,000	10,003,416	3,423	92,967	.....	.....5.500	5.600	MON...	46,480	557,655	10/25/2005	10/25/2035
17307G	AL	2	CMLTI 2003-UST1 PO1 0 12-25-18.....	.....	..	.....2	1FM	14,562	87,549	16,998	.....	.....13,541	(1,809)	.....	.....	.....	.....16,330	MON...	.....	.....	01/25/2008	12/25/2018
17307G	ED	6	CMLTI 2004-HYB2 3A SEQ CSTR 03-34.....	.....	..	.....2	1FM	8,362,265	90,590	8,370,581	9,240,072	8,364,042	1,776	.....	.....	.....2.760	5.304	MON...	21,212	63,620	09/22/2011	03/25/2034
17307G	FM	5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	5,700,664	99,810	6,109,887	6,121,518	5,738,048	20,716	.....	.....	.....4.705	5.397	MON...	24,049	288,297	02/17/2010	05/25/2034
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8-25-35.....	.....	..	.....2	1FM	374,663	80,954	364,330	450,045	375,778	1,115	.....	.....	.....5.249	7.624	MON...	1,969	9,842	07/07/2011	08/25/2035
17309L	AD	7	CMLTI 2006-HE2 A2C SEQ FLT 08-36.....	.....	..	.....2	1FM	11,902,570	75,755	10,899,312	14,387,581	12,307,145	377,527	.....	.....	.....0.444	6.816	MON...	1,242	47,793	05/12/2011	08/25/2036
17309N	AC	5	CRMSI 2006-1 A3 SEQ STP 7-25-36.....	.....	..	.....2	1FM	968,775	100,000	986,972	986,972	981,699	2,243	.....	.....	.....5.706	6.211	MON...	4,693	56,319	01/29/2008	07/25/2036
17309N	AD	3	CRMSI 2006-1 A4 SEQ 5.939 7-25-36.....	.....	..	.....2	2FM	12,632,440	94,693	12,310,064	13,000,000	12,745,525	55,361	.....	.....	.....5.939	6.879	MON...	64,339	772,071	05/12/2010	07/25/2036
17310E	AD	0	CRMSI 2006-2 A4 SEQ 5.775 9-25-36.....	.....	..	.....2	1FM	6,677,281	97,036	6,990,572	7,204,079	6,902,157	64,877	.....	.....	.....5.775	7.119	MON...	34,670	384,690	02/15/2011	09/25/2036
17312F	AB	9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37.....	.....	..	.....2	4FM	665,186	76,167	520,981	683,996	392,752	(77,282)	.....	.....	.....6.000	10.341	MON...	3,420	41,013	09/27/2007	04/25/2037
17312H	AF	6	CRMSI 2007-2 A6 NAS 6.265 06-37.....	.....	..	.....2	2FM	12,949,910	93,950	12,639,103	13,453,010	12,968,735	19,162	.....	.....	.....6.265	6.746	MON...	70,236	768,214	04/12/2011	06/25/2037
17312V	AA	6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 37.....	.....	..	.....2	1FM	207,656	49,812	291,374	584,947	220,059	5,145	.....	.....	.....2.325	13.578	MON...	1,380	14,231	11/18/2008	03/25/2037
17314Q	AC	1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	3,816,769	101,107	3,873,547	3,831,136	3,820,264	1,698	.....	.....	.....6.000	6.104	MON...	19,156	229,871	11/13/2009	01/25/2036
17314Q	AD	9	CMLTI 2009-11 2A2 RR MEZ CSTR 0136RE.....	.....	..	.....2	1FM	868,116	61,413	1,568,043	2,553,283	908,197	21,453	.....	.....	.....6.000	19.499	MON...	12,766	153,200	11/13/2009	01/25/2036
17314Q	BF	3	CMLTI 2009-11 7A2 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	6,029,100	99,000	6,029,100	6,090,000	6,029,100	.....	.....	.....	.....5.283	5.432	MON...	26,762	80,256	09/22/2011	10/25/2035
17315C	AC	1	CMLTI 2009-3 1A3 MEZ SSNR 5.25 RE.....	.....	..	.....2	1FM	9,834,688	94,250	9,834,688	10,434,682	9,876,863	42,175	.....	.....	.....5.250	8.660	MON...	45,652	45,662	11/04/2011	09/25/2035
17315C	AP	2	CMLTI 2009-3 5A2 SUB SSNR 6.0 0237RE.....	.....	..	.....2	1FM	6,203,125	100,284	6,267,763	6,250,000	6,214,280	10,323	.....	.....	.....6.000	6.206	MON...	31,250	374,936	11/15/2010	02/25/2037
17315G	AA	6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	4,446,238	102,500	4,732,663	4,617,233	4,493,035	22,380	.....	.....	.....5.278	6.426	MON...	21,121	251,750	09/21/2010	06/25/2037
17315J	AP	7	CMLTI 2009-6 7A2 SUB 6.0 8-37 RE.....	.....	..	.....2	1FM	4,706,033	103,576	4,838,040	4,671,000	4,700,340	(4,587)	.....	.....	.....6.000	5.862	MON...	23,355	280,220	09/29/2010	08/25/2037
17315J	AY	8	CMLTI 2009-6 12A1 SEQ CSTR 0736 RE.....	.....	..	.....2	1FM	964,050	98,000	1,002,223	1,022,676	976,324	6,047	.....	.....	.....2.730	4.150	MON...	4,170	37,841	08/10/2010	07/25/2036
17315N	AD	5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE.....	.....	..	.....2	2FM	10,691,040	100,745	10,770,731	10,691,040	10,691,040	.....	.....	.....	.....6.100	6.100	MON...	54,346	436,305	04/07/2011	04/25/2037
17315X	AD	3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	21,154,158	97,491	21,482,643	22,035,581	21,300,955	62,201	.....	.....	.....5.293	6.032	MON...	98,682	1,175,671	08/31/2009	11/25/2035
17315X	AE	1	CMLTI 2009-9 2A2 RR SUB CSTR 11-35RE.....	.....	..	.....2	1FM	991,428	75,467	3,306,981	4,382,000	991,428	.....	.....	.....	.....5.293	26.213	MON...	19,624	233,794	08/31/2009	11/25/2035
17316A	AQ	3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE.....	.....	..	.....2	1FM	13,977,882	102,068	14,484,208	14,190,743	14,021,486	17,458	.....	.....	.....6.000	6.246	MON...	70,954	851,421	10/27/2009	05/25/2037
17316H	BG	9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE.....	.....	..	.....2	1FM	8,521,479	100,237	8,555,042	8,534,815	8,523,580	1,159	.....	.....	.....5.500	5.533	MON...	39,118	469,564	02/18/2010	12/25/2035
17317E	BN	0	CMLTI 2010-7 9A2 SUB SSNR 6.0 1037RE.....	.....	..	.....2	1FM	3,569,475	94,375	3,455,069	3,661,000	3,577,411	7,936	.....	.....	.....6.000	6.501	MON...	18,305	164,746	03/23/2011	10/25/2037
21075W	CJ	2	CONHE 1996-1 A7 SEQ 7.00 3-15-27.....	.....	..	.....2	1FM	573,853	80,000	459,442	574,302	330,158	(34,146)	.....	.....	.....7.000	12.176	MON...	3,350	40,200	02/02/1996	03/15/2027
22540V	HJ	4	CSFB 2001-MH29 A SEQ 5.6 09-25-31.....	.....	..	.....2	1FE	505,160	100,750	509,108	505,318	505,194	1	.....	.....	.....5.600	5.603	MON...	2,358	28,297	11/13/2001	09/25/2031
22541Q	FV	9	CSFB 2003-17 1A4 NAS 5.50 6-25-33.....	.....	..	.....2	1FM	8,662,058	104,358	8,979,601	8,604,582	8,649,238	(1,580)	.....	.....	.....5.500	5.440	MON...	39,438	473,252	01/07/2005	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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08-34.....		.....	..	.....2	.1FM	1,617,027	65.000	1,240,198	1,907,997	1,646,039	.....	.....29,011	.....	.....	.....1.944	6.336	MON...	721	33,438	01/21/2011	08/25/2034
22541S UP 1	CSFB 2004-4 3A3 IO INV 8-25-34.....		.....	..	.....234	.1FE	17,441	2.313	1,352	.....	.....	.....	.....	.....	.....	.....7.356	99.000	MON...	72	10,620	09/09/2004	08/25/2034
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7-25-35.....		.....	..	.....2	.1FM	7,519,471	102.500	7,672,691	7,485,552	7,512,143	.....	.....(1,316)	.....	.....	.....5.500	5.463	MON...	34,309	411,689	07/07/2005	07/25/2035
225458 QM 3	CSFB 2005-4 3A15 PAC 5.50 6-25-35.....		.....	..	.....2	.3FM	9,465,363	102.094	9,627,441	9,430,000	9,399,517	.....	.....(16,431)	43,089	.....	.....5.500	5.217	MON...	43,221	518,480	07/05/2005	06/25/2035
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 7-25-2035.....		.....	..	.....2	.1FM	6,270,528	94.305	5,886,507	6,242,000	6,250,413	.....	.....(3,629)	.....	.....	.....5.500	5.433	MON...	28,609	343,055	07/11/2005	07/25/2035
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.0 12-33.....		.....	..	.....2	.1FM	925,002	103.250	921,654	892,643	923,852	.....	.....(1,065)	.....	.....	.....7.000	6.575	MON...	5,207	62,488	11/02/2010	02/25/2033
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR RE.....		.....	..	.....2	.1FM	3,630,901	101.000	3,847,108	3,809,018	3,676,219	.....	.....23,781	.....	.....	.....5.358	6.855	MON...	17,859	210,998	03/23/2010	07/27/2037
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 37 RE.....		.....	..	.....2	.1FM	2,242,510	100.000	2,410,292	2,410,292	2,296,768	.....	.....27,506	.....	.....	.....5.030	7.831	MON...	10,700	126,344	10/21/2010	06/26/2037
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46.....		.....	..	.....2	.1FM	3,380,684	66.460	3,404,256	5,122,248	3,447,702	.....	.....67,018	.....	.....	.....0.444	8.647	MON...	442	11,451	05/27/2011	04/25/2046
23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37.....		.....	..	.....2	.1FM	1,900,196	40.910	777,371	1,900,199	518,746	.....	.....29,530	.....	.....	.....5.674	27.292	MON...	9,403	110,921	07/24/2006	01/25/2037
23245G AB 7	CWALT 2006-0C9 A2A SEQ SSNR FLT 1246.....		.....	..	.....2	.1FM	2,562,348	46.517	1,558,068	3,349,475	2,116,935	.....	.....(18,014)	273,216	.....	.....0.454	2.785	MON...	296	13,241	05/13/2008	12/25/2046
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05-47.....		.....	..	.....2	.1FM	2,787,035	58.730	2,640,041	4,495,218	2,781,782	.....	.....(5,252)	.....	.....	.....0.584	7.261	MON...	510	11,840	06/29/2011	05/25/2047
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08-15-30.....		.....	..	.....2	.1FM	354,868	85.492	303,413	354,902	354,891	.....	.....3	.....	.....	.....7.030	7.032	MON...	2,079	23,791	05/27/1999	08/15/2030
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6-25-35.....		.....	..	.....2	.1FM	9,510,974	70.176	8,892,469	12,671,757	8,919,266	.....	.....2,307	630,693	.....	.....0.594	6.194	MON...	1,255	67,451	01/06/2011	06/25/2035
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36.....		.....	..	.....2	.1FM	1,452,242	61.906	899,029	1,452,243	1,004,308	.....	.....(15,947)	142,164	.....	.....5.431	6.253	MON...	6,573	74,488	01/25/2006	02/25/2036
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36.....		.....	..	.....2	.1FM	1,037,316	61.906	642,164	1,037,317	717,363	.....	.....(11,390)	101,546	.....	.....5.431	6.253	MON...	4,695	53,207	01/25/2006	02/25/2036
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 6-25-34.....		.....	..	.....234	.2FE	431,676	4.936	821,519	.....	.....105,344	.....	.....(78,503)	.....	.....	.....2.072	165.170	MON...	5,748	397,802	04/25/2008	06/25/2034
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03-35.....		.....	..	.....2	.1FM	1,841,900	63.750	1,440,750	2,260,000	1,918,724	.....	.....76,824	.....	.....	.....0.784	5.402	MON...	345	16,505	01/18/2011	03/25/2035
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 36.....		.....	..	.....2	.1FM	1,076,375	70.000	1,195,972	1,708,532	1,114,937	.....	.....14,394	.....	.....	.....2.667	7.012	MON...	6,707	52,488	08/12/2008	05/25/2036
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 0435 FB RE.....		.....	..	.....2	.1FM	4,670,124	68.625	4,661,633	6,792,908	4,653,566	.....	.....(16,557)	.....	.....	.....0.794	6.855	MON...	899	12,759	10/18/2011	04/25/2035
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR FB.....		.....	..	.....2	.1FM	6,932,194	60.722	6,775,652	11,158,462	6,875,304	.....	.....(56,890)	.....	.....	.....5.857	8.653	MON...	54,462	54,439	11/04/2011	11/25/2037
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02-36.....		.....	..	.....2	.1FM	6,471,119	76.874	6,450,017	8,390,430	6,536,877	.....	.....65,759	.....	.....	.....0.564	11.896	MON...	789	11,059	09/22/2011	02/25/2036
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12-25-28.....		.....	..	.....2	.3FM	544,475	97.594	514,762	527,454	536,531	.....	.....(242)	.....	.....	.....7.170	6.837	MON...	3,152	35,287	04/01/2004	12/25/2028
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE.....		.....	..	.....2	.1FM	2,299,004	97.000	2,347,699	2,420,308	2,330,681	.....	.....18,883	.....	.....	.....3.096	4.881	MON...	6,589	77,004	05/04/2011	07/25/2035
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE.....		.....	..	.....2	.1FM	31,654,439	102.250	33,367,695	32,633,443	31,822,388	.....	.....78,766	.....	.....	.....5.974	6.603	MON...	162,447	1,949,402	10/27/2009	01/26/2037
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2-25-34.....		.....	..	.....2	.1FM	4,190,289	102.000	4,297,260	4,213,000	4,202,923	.....	.....2,060	.....	.....	.....5.500	5.564	MON...	19,310	231,715	10/04/2004	02/25/2034
36242D LY 7	GSR 2004-13F 4A2 IO INV 11-25-34.....		.....	..	.....234	.3FE	1,763,337	15.750	1,917,155	1,152,978	1,152,978	.....	.....(414,437)	.....	.....	.....7.406	178.330	MON...	796,163	.....	06/27/2011	11/25/2034
393505 HU 9	GT 1995-6 B1 SUB 7.70 9-15-26.....		.....	..	.....2	.4AM	607,562	103.500	623,468	602,385	602,385	.....	.....	.....	.....	.....7.700	22.980	MON...	2,061	46,384	01/27/1999	09/15/2026
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29.....		.....	..	.....2	.1FE	398,114	104.500	403,560	386,182	386,182	.....	.....	.....	.....	.....7.070	6.820	MON...	2,351	27,287	08/29/2002	01/15/2029
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE.....		.....	..	.....2	.2AM	2,811,855	86.847	2,454,289	2,825,985	2,814,370	.....	.....383	.....	.....	.....5.180	5.225	MON...	12,101	145,619	01/28/2005	09/25/2034
40431H AD 9	HALO 2006-2 1A4 IO INV 12-25-36.....		.....	..	.....234	.6FE	1,089,438	12.731	2,954,756	.....	.....	.....	.....	.....	.....	.....5.106	99.000	MON...	19,751	1,318,762	03/07/2008	12/25/2036
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 0836.....		.....	..	.....2	.1FM	412,020	56.333	329,223	584,426	400,730	.....	.....(10,122)	.....	.....	.....0.477	11.717	MON...	85	2,485	04/03/2008	07/21/2036
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 1135.....		.....	..	.....2	.1FM	2,724,442	58.500	2,268,752	3,878,209	2,638,100	.....	.....(1,532)	136,138	.....	.....0.595	3.655	MON...	833	21,166	07/09/2008	11/19/2035
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 0845.....		.....	..	.....2	.1FM	1,949,855	63.500	1,762,496	2,775,594	1,988,555	.....	.....5,684	.....	.....	.....0.595	11.665	MON...	596	15,150	07/09/2008	08/19/2045
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 0946.....		.....	..	.....2	.1FM	687,725	54.982	532,572	968,626	657,733	.....	.....(9,182)	37,127	.....	.....0.485	3.060	MON...	170	4,211	04/02/2008	09/19/2046
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11-25-36.....		.....	..	.....2	.1FM	197,125	18.508	62,903	339,870	40,442	.....	.....(16,540)	.....	.....	.....5.671	26.529	MON...	321	11,767	01/14/2008	11/25/2036
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 0734 FB.....		.....	..	.....2	.1FM	5,356,550	88.000	5,418,119	6,156,954	5,364,919	.....	.....8,369	.....	.....	.....0.814	4.693	MON...	975	8,458	10/31/2011	07/25/2034
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9-25-34.....		.....	..	.....2	.1FM	3,252,734	97.250	3,288,665	3,381,660	3,263,948	.....	.....2,156	.....	.....	.....4.905	5.358	MON...	14,480	169,568	06/22/2007	09/25/2034
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435.....		.....	..	.....2	.3FM	5,796,269	53.906	3,719,704	6,900,320	5,889,979	.....	.....20,899	.....	.....	.....0.914	5.397	MON...	1,226	59,573	02/11/2008	04/25/2035
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35.....		.....	..	.....2	.4FM	1,210,428	26.018	605,633	2,327,747	529,465	.....	.....(119,844)	43,290	.....	.....0.924	.....	MON...	418	20,362	05/20/2008	08/25/2035
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5-25-36.....		.....	..	.....2	.1FM	154,887	82.391	182,305	221,267	159,051	.....	.....2,023	.....	.....	.....0.644	3.771	MON...	28	1,300	12/01/2009	05/25/2036

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
456606	HK	1	INDYL 2005-L2 A1 SEQ FLT 10-25-13.....	.....	..	.....2	6*	449,741	29.000	160,031	551,829	40,066	(31,176)	.....	.....	.....0.514	7.074	MON...	55	1,359	05/21/2008	10/25/2013
45660L	PK	9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635.....	.....	..	.....2	3FM	768,344	36.000	468,820	1,302,278	484,196	(47,391)	225,752	.....	.....5.500	22.194	MON...	5,969	71,626	08/19/2008	06/25/2035
45660N	KZ	7	RAST 2002-A14J A10 SSNRNAS 5.75 0133.....	.....	..	.....2	1FM	3,105,286	101.000	3,099,532	3,068,844	3,095,728	(976)	.....	.....	.....5.750	5.647	MON...	14,705	175,823	04/08/2003	01/25/2033
45660N	LD	5	RAST 2002-A14J B1 MEZ 5.75 1-25-33.....	.....	..	.....2	1FM	615,577	90.000	642,341	713,712	625,059	2,831	.....	.....	.....5.750	7.383	MON...	3,420	40,898	06/03/2008	01/25/2033
45660N	X9	1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 1034.....	.....	..	.....2	1FM	1,247,982	53.069	807,665	1,521,930	1,258,743	2,110	.....	.....	.....2.566	10.894	MON...	3,511	40,789	05/30/2008	10/25/2034
45661E	EM	2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 0536.....	.....	..	.....2	1FM	463,331	9.102	87,406	960,271	25,182	(96,320)	.....	.....	.....5.116	12.100	MON...	4,225	49,873	05/08/2008	05/25/2036
45661F	AB	7	INDYL 2006-L2 A2 SEQ FLT 6-25-39.....	.....	..	.....2	6FE	518,129	45.000	306,787	681,748	9,538	(100,226)	.....	.....	.....0.444	99.000	MON...	292	2,095	05/15/2008	06/25/2039
46627M	AD	9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235.....	.....	..	.....2	4FM	4,193,897	71.190	3,102,945	4,358,711	3,959,512	(38,172)	.....	.....	.....6.000	0.496	MON...	21,794	261,520	02/07/2008	12/25/2035
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336.....	.....	..	.....2	1FM	1,471,549	52.390	767,347	1,464,683	1,052,802	(1,518)	.....	.....	.....2.661	4.572	MON...	3,990	40,363	02/07/2006	03/25/2036
46627M	EC	7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36.....	.....	..	.....2	3FM	2,666,680	73.330	2,088,626	2,848,256	2,388,652	(53,118)	250,225	.....	.....5.750	5.402	MON...	13,648	163,744	01/31/2008	03/25/2036
466285	AN	3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136.....	.....	..	.....2	3FM	2,477,335	85.590	2,846,109	3,325,282	2,776,250	(49,065)	.....	.....	.....5.950	5.790	MON...	16,488	197,855	05/01/2008	11/25/2036
46628G	AE	9	JPALT 2006-A2 1A5 SEQ SSUP FLT 0536.....	.....	..	.....2	1FM	2,427,903	17.650	843,790	4,780,681	577,398	(340,108)	.....	.....	.....0.544	26.400	MON...	433	23,290	09/26/2008	05/25/2036
46629H	AB	2	JPMAC 2006-NC2 A1B SEQ FLT 07-36.....	.....	..	.....2	1FM	6,002,679	72.323	5,477,979	7,574,359	6,036,869	34,190	.....	.....	.....0.474	7.655	MON...	698	20,532	05/11/2011	07/25/2036
466300	AL	4	JPMRR 2009-11 2A1 SEQ 6.0 11-36 RE.....	.....	..	.....2	1FM	10,236,176	103.120	10,269,913	9,959,186	10,225,573	(10,603)	.....	.....	.....6.000	5.054	MON...	49,796	200,241	08/22/2011	11/26/2036
46630P	AP	0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37.....	.....	..	.....2	3FM	397,187	96.120	392,320	408,156	408,156	27,602	.....	.....	.....5.587	21.443	MON...	1,962	23,419	06/23/2008	04/25/2037
46632T	AA	3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	18,999,795	90.000	21,329,152	23,699,057	19,542,817	108,502	.....	.....	.....5.137	7.278	MON...	108,178	1,269,393	12/28/2009	07/27/2037
46632Y	AA	2	JPMMT 2008-R3 1A1 SEQ CSTR 6-26-36RE.....	.....	..	.....2	1FM	13,520,558	90.860	14,105,236	15,524,142	13,871,181	122,619	.....	.....	.....2.757	4.932	MON...	63,621	561,558	11/19/2008	06/26/2036
46632Y	AB	0	JPMMT 2008-R3 1A2 RR MEZ CSTR 0636RE.....	.....	..	.....2	1FM	609,003	12.440	594,196	4,776,494	606,157	.....	.....	.....	.....2.757	21.699	MON...	30,560	183,703	11/19/2008	06/26/2036
46632Y	AC	8	JPMMT 2008-R3 2A1 SEQ 6.25 8-26-37RE.....	.....	..	.....2	1FM	20,735,467	87.490	20,733,098	23,697,677	20,668,202	(123,942)	280,020	.....	.....6.250	7.819	MON...	123,425	1,481,046	11/19/2008	08/26/2037
46632Y	AD	6	JPMMT 2008-R3 2A2 RR SUB 6.25 0837RE.....	.....	..	.....2	1FM	1,189,980	10.310	247,852	2,404,000	430,335	(64,410)	309,153	.....	.....6.250	14.487	MON...	25,042	137,724	11/19/2008	08/26/2037
46632Y	AF	1	JPMMT 2008-R3 2A3 RR MEZ 6.25 0837RE.....	.....	..	.....2	1FM	418,760	3.920	172,793	4,407,997	200,591	(62,037)	147,131	.....	.....6.250	67.543	MON...	45,916	275,489	11/19/2008	08/26/2037
46633A	AA	3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	3,609,151	98.910	4,658,808	4,710,149	3,818,070	73,935	.....	.....	.....2.248	7.151	MON...	17,089	130,764	12/18/2008	03/26/2037
46633A	AC	9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE.....	.....	..	.....2	1FM	2,893,736	91.890	3,428,273	3,730,845	3,492,799	205,723	.....	.....	.....7.335	26.680	MON...	47,247	257,114	12/18/2008	11/26/2036
46633A	AG	0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	4,263,037	104.110	6,100,685	5,859,845	4,681,747	145,537	.....	.....	.....9.500	18.660	MON...	44,354	546,943	12/18/2008	06/26/2037
46633K	AN	3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 37 RE.....	.....	..	.....2	1FM	2,779,717	98.009	2,917,710	2,976,979	2,832,098	28,641	.....	.....	.....4.294	6.597	MON...	12,389	147,445	11/05/2010	01/26/2037
46633K	AY	9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE.....	.....	..	.....2	1FM	9,666,453	101.870	10,375,331	10,184,874	9,788,073	52,863	.....	.....	.....5.453	6.766	MON...	47,971	568,985	03/24/2011	05/26/2037
46633M	AL	3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 35 RE.....	.....	..	.....2	1FM	6,150,977	99.240	6,581,380	6,631,781	6,249,297	40,425	.....	.....	.....2.863	4.352	MON...	16,327	191,473	06/11/2009	04/26/2035
46633M	AM	1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....	.....	..	.....2	1FM	120,595	30.750	913,465	2,970,618	120,595	.....	.....	.....	.....2.863	4.107	MON...	7,308	27,907	06/11/2009	04/26/2035
46633P	AC	6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 37RE.....	.....	..	.....2	1FM	3,001,112	98.500	2,926,827	2,971,398	2,998,262	(2,852)	.....	.....	.....6.000	5.587	MON...	14,857	163,425	01/03/2011	02/27/2037
46633P	BQ	4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	8,640,443	100.246	9,329,320	9,306,435	8,823,131	81,037	.....	.....	.....2.248	4.311	MON...	34,385	258,001	08/18/2009	03/27/2037
46633T	AA	2	JPMRR 2009-8 A1 SEQ CSTR 4-20-36 RE.....	.....	..	.....2	1FM	4,916,984	99.000	4,976,538	5,026,806	4,942,225	11,552	.....	.....	.....5.007	5.701	MON...	21,773	257,985	12/16/2010	04/20/2036
46634B	BY	7	JPMRR 2009-12 4A1 SEQ 5.75 12-35 RE.....	.....	..	.....2	1FM	10,140,130	106.930	10,966,211	10,255,504	10,154,356	7,502	.....	.....	.....5.750	5.944	MON...	49,141	588,635	01/05/2010	12/26/2035
46634D	AE	8	JPMRR 2010-1 1A5 MEZ 6.0 02-37 RE.....	.....	..	.....2	1FM	5,779,385	97.920	5,864,429	5,989,000	5,819,364	.....	.....	.....	.....6.000	6.789	MON...	29,945	390,582	10/06/2010	02/26/2037
46634D	AW	8	JPMRR 2010-1 3A1 SEQ SSNR 6.0 RE.....	.....	..	.....2	1FM	16,000,000	108.050	17,288,000	16,000,000	16,000,000	.....	.....	.....	.....6.000	6.000	MON...	80,000	1,039,980	02/17/2010	04/26/2037
46634D	AX	6	JPMRR 2010-1 3A2 RR MEZ 6.0 RE.....	.....	..	.....2	1FM	2,610,000	66.840	4,010,400	6,000,000	2,676,536	38,535	.....	.....	.....6.000	15.010	MON...	30,000	389,993	02/17/2010	04/26/2037
46634F	AU	7	JPMRR 2010-2 3A1 SEQ EX 6.0 07-36 RE.....	.....	..	.....2	1FM	32,973,200	106.250	34,577,569	32,543,595	32,903,708	(39,881)	.....	.....	.....6.000	5.766	MON...	162,718	2,123,657	07/08/2010	07/26/2036
46634F	AZ	6	JPMRR 2010-2 3A6 NAS EX 6.0 07-36 RE.....	.....	..	.....2	1FM	1,760,764	106.070	2,079,297	1,960,306	1,777,073	10,751	.....	.....	.....6.000	7.248	MON...	19,604	107,832	07/08/2010	07/26/2036
46634F	BA	0	JPMRR 2010-2 3A7 NAS EX 6.0 07-36 RE.....	.....	..	.....2	1FM	1,595,103	105.110	2,061,116	1,960,913	1,619,862	16,359	.....	.....	.....6.000	8.319	MON...	19,610	109,996	07/08/2010	07/26/2036
46635B	AA	9	JPMRR 2010-7 1A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	16,139,608	106.230	15,986,113	15,048,586	15,974,175	(132,523)	.....	.....	.....5.740	3.822	MON...	72,751	948,464	09/15/2010	03/26/2039
46635B	AD	3	JPMRR 2010-7 1A4 SEQ CSTR 0339 RE.....	.....	..	.....2	1FM	9,299,963	71.930	9,512,185	13,224,225	9,415,627	93,706	.....	.....	.....5.740	9.111	MON...	63,931	827,464	09/15/2010	03/26/2039
46635B	AJ	0	JPMRR 2010-7 1A9 SEQ SNR CSTR 0339RE.....	.....	..	.....2	1FM	3,994,164	105.440	4,281,918	4,061,000	4,001,463	5.885	.....	.....	.....5.740	5.977	MON...	19,633	254,104	09/15/2010	03/26/2039
472320	AA	8	JMAC 2008-R1 A SEQ SSNR CSTR 47 RE.....	.....	..	.....2	3FM	11,477,341	78.796	9,875,935	12,533,485	10,625,663	(142,226)	741,756	.....	.....8.326	8.573	MON...	20,291	1,113,463	07/07/2008	06/25/2047

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
		F o r e i g n	Bond CHAR	NAIC Designation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description	Code	n	CHAR	Designation	Actual Cost	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
472321 AA	6 JMAC 2008-R2 1A1 SEQ CSTR 10-25-35RE.....	.....	..	.....2	1FM	15,765,176	104,102	21,414,012	20,570,214	16,433,509	.....	.....88,653	.....	.....	.....6.000	10.237	MON...	102,851	1,234,209	08/26/2008	10/25/2035
472321 AB	4 JMAC 2008-R2 1A2 RR SUB CSTR 1035 RE.....	.....	..	.....2	1FM	980,784	16,500	355,171	2,152,554	634,243	.....	.....(22,824)	328,220	.....	.....6.000	13.088	MON...	10,763	129,153	08/26/2008	10/25/2035
472321 AC	2 JMAC 2008-R2 2A1 SEQ CSTR 1-25-37RE.....	.....	..	.....2	1FM	5,817,290	91,000	6,125,206	6,730,995	6,036,398	.....	.....69,757	.....	.....	.....3.333	6.164	MON...	30,695	343,385	08/26/2008	01/25/2037
472321 AD	0 JMAC 2008-R2 2A2 RR SUB CSTR 0137 RE.....	.....	..	.....2	1FM	406,692	30,000	282,638	942,125	356,110	.....	.....(10,542)	76,780	.....	.....3.333	.....	MON...	4,296	48,064	08/26/2008	01/25/2037
472321 AG	3 JMAC 2008-R2 1A3 RR MEZ CSTR 1035 RE.....	.....	..	.....2	1FM	551,379	2,500	53,814	2,152,554	53,814	.....	.....(74,852)	102,858	.....	.....6.000	27.712	MON...	10,763	129,153	08/26/2008	10/25/2035
472321 AH	1 JMAC 2008-R2 2A3 RR SUB CSTR 0137 RE.....	.....	..	.....2	1FM	264,519	5,000	47,106	942,125	92,316	.....	.....(43,651)	52,457	.....	.....3.333	.....	MON...	4,296	48,064	08/26/2008	01/25/2037
472321 AJ	7 JMAC 2008-R2 3A1 SEQ CSTR 1-25-39RE.....	.....	..	.....2	1FM	13,112,697	88,000	13,679,113	15,544,447	13,644,071	.....	.....162,585	.....	.....	.....5.062	8.180	MON...	70,083	831,327	08/26/2008	01/25/2039
472321 AK	4 JMAC 2008-R2 3A2 RR SUB CSTR 0139 RE.....	.....	..	.....2	1FM	1,243,250	15,000	477,835	3,185,567	477,835	.....	.....(121,352)	324,628	.....	.....5.062	.....	MON...	14,362	170,364	08/26/2008	01/25/2039
472321 AL	2 JMAC 2008-R2 3A3 RR MEZ CSTR 0139 RE.....	.....	..	.....2	1FM	743,562	0.375	12,408	3,308,754	12,408	.....	.....(87,140)	144,355	.....	.....5.062	39.405	MON...	14,918	176,954	08/26/2008	01/25/2039
472321 AN	8 JMAC 2008-R2 2A4 RR SEQ CSTR 0137 RE.....	.....	..	.....2	1FM	368,051	0.375	6,638	1,770,209	6,638	.....	.....(23,373)	78,269	.....	.....3.333	14.000	MON...	8,072	91,234	08/26/2008	01/25/2037
47232A AA	6 JMAC 2008-R3 1A1 SEQ CSTR 3-20-36RE.....	.....	..	.....2	1FM	10,926,801	95,000	11,273,537	11,866,881	11,357,544	.....	.....139,831	.....	.....	.....2.844	5.543	MON...	36,419	349,775	09/30/2008	03/20/2036
47232A AB	4 JMAC 2008-R3 1A2 RR SUB CSTR 0336 RE.....	.....	..	.....2	1FM	819,686	41,000	554,059	1,351,363	788,754	.....	.....39,469	185,654	.....	.....2.844	6.601	MON...	4,147	39,827	09/30/2008	03/20/2036
47232A AC	2 JMAC 2008-R3 1A3 RR SUB CSTR 0336 RE.....	.....	..	.....2	1FM	506,761	14,000	189,191	1,351,363	217,296	.....	.....3,976	401,506	.....	.....2.844	.....	MON...	4,147	39,827	09/30/2008	03/20/2036
47232A AD	0 JMAC 2008-R3 2A1 SEQ CSTR 06-25-36RE.....	.....	..	.....2	1FM	10,997,394	94,000	10,778,808	11,466,817	11,361,891	.....	.....106,016	.....	.....	.....2.830	6.158	MON...	40,573	379,857	09/30/2008	06/25/2036
47232A AE	8 JMAC 2008-R3 2A2 RR SUB CSTR 0636 RE.....	.....	..	.....2	1FM	1,528,539	57,000	1,227,137	2,152,872	2,001,506	.....	.....171,018	.....	.....	.....2.830	12.205	MON...	7,618	76,259	09/30/2008	06/25/2036
47232A AF	5 JMAC 2008-R3 2A3 RR SUB CSTR 0636 RE.....	.....	..	.....2	1FM	1,231,846	40,000	861,149	2,152,872	1,780,646	.....	.....207,978	.....	.....	.....2.830	16.240	MON...	7,618	76,259	09/30/2008	06/25/2036
47232A AG	3 JMAC 2008-R3 3A1 SEQ CSTR 05-25-37RE.....	.....	..	.....2	1FM	5,174,238	101,500	6,019,315	5,930,359	5,604,744	.....	.....140,316	.....	.....	.....3.735	9.753	MON...	22,551	281,753	09/30/2008	05/25/2037
47232A AH	1 JMAC 2008-R3 3A2 RR MEZ CSTR 0537 RE.....	.....	..	.....2	1FM	1,712,672	14,500	1,056,755	7,287,967	1,197,340	.....	.....(157,991)	313,740	.....	.....3.735	12.938	MON...	27,713	346,248	09/30/2008	05/25/2037
47232A AN	8 JMAC 2008-R3 1A4 RR SEQ CSTR 0336 RE.....	.....	..	.....2	1FM	287,587	4,000	54,055	1,351,363	91,011	.....	.....(18,002)	44,877	.....	.....2.844	5.342	MON...	4,147	39,827	09/30/2008	03/20/2036
47232A AP	3 JMAC 2008-R3 1A5 RR SEQ CSTR 0336 RE.....	.....	..	.....2	1FM	232,097	1,000	32,433	3,243,279	55,233	.....	.....(34,377)	42,223	.....	.....2.844	32.272	MON...	9,953	95,585	09/30/2008	03/20/2036
47232D AF	9 JMAC 2009-R5 2A1 SEQ SSNR CSTR 36RE.....	.....	..	.....2	1FM	3,940,966	98,638	3,887,286	3,940,966	3,940,966	.....	.....	.....	.....	.....6.500	6.500	MON...	21,347	257,668	04/01/2009	09/26/2036
47232D AG	7 JMAC 2009-R5 2A2 SUB SSUP CSTR 36RE.....	.....	..	.....2	3FM	1,652,497	71,870	1,187,648	1,652,497	1,652,497	.....	.....	.....	.....	.....6.500	6.500	MON...	8,951	107,998	04/01/2009	09/26/2036
47232D AH	5 JMAC 2009-R5 2A3 SUB SSUP CSTR 36RE.....	.....	..	.....2	4FM	826,248	49,597	409,795	826,248	730,720	.....	.....(3,783)	91,745	.....	.....6.500	6.353	MON...	4,476	53,999	04/01/2009	09/26/2036
47232D AJ	1 JMAC 2009-R5 2A4 SUB SSUP CSTR 36RE.....	.....	..	.....2	5FM	826,248	27,409	226,465	826,248	538,196	.....	.....(7,723)	280,329	.....	.....6.500	6.711	MON...	4,476	53,999	04/01/2009	09/26/2036
47232D AK	8 JMAC 2009-R5 2A5 SUB SSUP CSTR 36RE.....	.....	..	.....2	5FM	826,248	21,966	181,495	826,248	247,874	320,273	(31,147)	340,731	.....	.....6.500	0.478	MON...	4,476	53,981	04/01/2009	09/26/2036
47232D AL	6 JMAC 2009-R5 2A6 MEZ SSUP CSTR 36RE.....	.....	..	.....2	6FM	1,917,013	14,888	381,408	2,561,854	287,542	.....	.....(72,906)	226,136	.....	.....6.500	21.321	MON...	28,025	153,089	04/01/2009	09/26/2036
47232D AM	4 JMAC 2009-R5 3A1 SEQ SSNR CSTR 47RE.....	.....	..	.....2	1FM	2,108,350	95,243	2,008,063	2,108,350	2,108,350	.....	.....	.....	.....	.....4.390	5.679	MON...	9,063	107,087	04/01/2009	01/26/2047
47232D AN	2 JMAC 2009-R5 3A2 SUB SSUP CSTR 47RE.....	.....	..	.....2	1FM	1,460,726	58,079	880,423	1,515,904	1,461,028	.....	.....(651)	.....	.....	.....4.390	5.514	MON...	6,516	76,995	04/01/2009	01/26/2047
47232D AP	7 JMAC 2009-R5 3A3 SUB SSUP CSTR 47RE.....	.....	..	.....2	1FM	646,300	40,848	309,606	757,952	650,404	.....	.....1,364	.....	.....	.....4.390	6.385	MON...	6,374	35,725	04/01/2009	01/26/2047
47232D AQ	5 JMAC 2009-R5 3A4 SUB SSUP CSTR 47RE.....	.....	..	.....2	1FM	622,142	20,533	155,629	757,951	331,104	.....	.....(5,359)	.....	.....	.....4.390	8.804	MON...	6,374	35,725	04/01/2009	01/26/2047
47232D AR	3 JMAC 2009-R5 3A5 SUB SSUP CSTR 47RE.....	.....	..	.....2	1FM	1,099,196	14,053	304,337	2,165,577	167,293	.....	.....(63,882)	267,422	.....	.....4.390	25.662	MON...	18,213	111,691	04/01/2009	01/26/2047
47232D AS	1 JMAC 2009-R5 3A6 MEZ SSUP CSTR 47RE.....	.....	..	.....2	5FM	231,687	9,865	128,178	1,299,346	42,990	.....	.....(39,812)	.....	.....	.....4.390	9.512	MON...	5,585	71,768	04/01/2009	01/26/2047
47232D AT	9 JMAC 2009-R5 4A1 SEQ SSNR CSTR 36RE.....	.....	..	.....2	1FM	1,950,376	98,606	1,923,190	1,950,376	1,950,376	.....	.....	.....	.....	.....5.951	5.990	MON...	9,725	114,813	04/01/2009	09/26/2036
47232D AU	6 JMAC 2009-R5 4A2 SUB SSUP CSTR 36RE.....	.....	..	.....2	1FM	3,997,764	80,460	3,392,596	4,216,500	4,089,753	.....	.....50,589	.....	.....	.....5.951	6.802	MON...	41,972	227,457	04/01/2009	09/26/2036
47232D AV	4 JMAC 2009-R5 4A3 MEZ SSUP CSTR 36RE.....	.....	..	.....2	1FM	777,943	59,610	1,117,091	1,874,000	842,208	.....	.....26,484	.....	.....	.....5.951	17.274	MON...	18,654	101,092	04/01/2009	09/26/2036
47232D AW	2 JMAC 2009-R5 5A1 SEQ SSNR CSTR 36RE.....	.....	..	.....2	1FM	1,624,552	86,720	1,408,813	1,624,552	1,624,552	.....	.....	.....	.....	.....5.515	5.515	MON...	15,055	81,111	04/01/2009	01/26/2036
47232D AX	0 JMAC 2009-R5 5A2 SUB SSUP CSTR 36RE.....	.....	..	.....2	1FM	1,206,000	78,009	940,783	1,206,000	1,206,000	.....	.....	.....	.....	.....5.515	5.515	MON...	11,086	60,321	04/01/2009	01/26/2036
47232																					

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	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.44	47232D	BD	3			2	1FM	1,121,694	83.309	1,922,786	2,308,020	1,459,669	145,357	.....	.....	.....6.000	21.292	MON...	23,080	126,941	04/01/2009	02/26/2037
	47232D	BE	1			2	1FM	343,540	46.041	490,451	1,065,239	435,818	42,015	.....	.....	.....6.000	26.486	MON...	10,652	58,588	04/01/2009	02/26/2037
	47232D	BF	8			2	1FM	308,046	37.703	468,565	1,242,780	355,767	21,640	.....	.....	.....6.000	29.184	MON...	12,428	68,353	04/01/2009	02/26/2037
	47232D	BG	6			2	5FM	351,929	24.007	555,641	2,314,476	286,138	(20,390)	.....	.....	.....6.000	35.361	MON...	23,410	127,031	04/01/2009	02/26/2037
	47232D	BH	4			2	1FM	470,229	84.250	396,168	470,229	470,229	.....	.....	.....	.....0.634	0.862	MON...	41	2,683	04/01/2009	09/26/2036
	47232D	BJ	0			2	1FM	425,852	56.505	240,626	425,852	305,442	6,014	75,684	.....	.....0.634	0.802	MON...	249	2,218	04/01/2009	09/26/2036
	47232D	BK	7			2	1FM	212,926	20.873	44,444	212,926	5,700	3,334	74,728	.....	.....0.634	41.734	MON...	125	1,109	04/01/2009	09/26/2036
	47232D	BL	5			2	1FM	83,017	13.196	28,099	212,926	4,254	237	5,901	.....	.....0.634	30.623	MON...	125	1,109	04/01/2009	09/26/2036
	47232D	BM	3			2	1FM	24,151	7.733	16,465	212,926	3,113	(81)	.....	.....	.....0.634	38.779	MON...	19	1,109	04/01/2009	09/26/2036
	47232D	BN	1			2	1FM	16,519	3.564	10,053	282,069	2,262	147	.....	.....	.....0.634	99.000	MON...	25	1,609	04/01/2009	09/26/2036
	47232D	BP	6			2	1FM	2,192,033	95.144	2,085,582	2,192,033	2,192,033	.....	.....	.....	.....6.500	6.500	MON...	11,874	142,380	04/01/2009	07/26/2037
	47232D	BQ	4			2	1FM	1,360,597	78.797	1,093,245	1,387,423	1,373,871	5,607	.....	.....	.....6.500	6.882	MON...	15,030	82,617	04/01/2009	07/26/2037
	47232D	BR	2			2	1FM	530,243	69.529	482,332	693,711	479,854	21,843	99,393	.....	.....6.500	8.549	MON...	7,516	41,309	04/01/2009	07/26/2037
	47232D	BS	0			2	1FM	480,069	50.744	352,015	693,711	242,799	12,594	270,579	.....	.....6.500	9.410	MON...	7,516	41,309	04/01/2009	07/26/2037
	47232D	BT	8			2	1FM	1,503,540	32.578	790,994	2,427,989	606,907	(9,615)	223,580	.....	.....6.500	26.099	MON...	26,304	144,580	04/01/2009	07/26/2037
	47232D	BU	5			2	1FM	285,041	20.714	193,640	934,813	27,826	5,074	27,557	.....	.....6.500	99.000	MON...	10,289	55,332	04/01/2009	07/26/2037
	47232D	BV	3			2	1FM	2,540,811	98.821	2,797,907	2,831,282	2,647,624	60,222	.....	.....	.....5.500	9.063	MON...	12,977	155,719	04/01/2009	06/26/2037
	47232D	BW	1			2	1FM	337,135	77.657	663,111	853,895	417,930	35,006	.....	.....	.....5.500	22.318	MON...	7,828	43,050	04/01/2009	06/26/2037
	47232D	BX	9			2	1FM	111,535	72.877	311,145	426,948	135,562	10,461	.....	.....	.....5.500	29.409	MON...	3,914	21,525	04/01/2009	06/26/2037
	47232D	BY	7			2	1FM	85,570	61.480	262,486	426,947	98,208	5,144	.....	.....	.....5.500	34.722	MON...	3,914	21,525	04/01/2009	06/26/2037
	47232D	BZ	4			2	1FM	157,033	39.418	504,884	1,280,843	155,514	(1,082)	.....	.....	.....5.500	47.598	MON...	11,742	64,576	04/01/2009	06/26/2037
	47232D	CA	8			2	1FM	3,112,535	98.254	3,058,188	3,112,535	3,112,535	.....	.....	.....	.....5.112	5.518	MON...	27,922	151,056	04/01/2009	02/26/2047
	47232D	CB	6			2	1FM	801,600	56.617	793,860	1,402,147	817,771	64,620	.....	.....	.....5.112	18.329	MON...	6,013	80,271	04/01/2009	02/26/2047
	47232D	CC	4			2	1FM	238,043	42.989	273,986	637,339	222,814	13,923	.....	.....	.....5.112	23.137	MON...	2,733	36,487	04/01/2009	02/26/2047
	47232D	CD	2			2	1FM	208,902	29.926	228,874	764,807	173,555	2,357	.....	.....	.....5.112	24.812	MON...	3,280	40,417	04/01/2009	02/26/2047
	47232D	CE	0			2	1FM	306,947	22.470	372,344	1,657,084	195,855	(41,974)	.....	.....	.....5.112	22.107	MON...	7,107	94,866	04/01/2009	02/26/2047
	47232D	CF	7			2	6FM	110,746	14.922	130,460	874,282	27,663	(25,212)	.....	.....	.....5.112	24.767	MON...	3,750	51,814	04/01/2009	02/26/2047
	47232D	CG	5			2	1FM	2,061,032	97.830	2,016,300	2,061,032	2,061,032	.....	.....	.....	.....5.349	5.725	MON...	9,470	125,210	04/01/2009	05/21/2036
	47232D	CH	3			2	1FM	1,015,391	61.990	629,441	1,015,391	636,835	(2,862)	.....	.....	.....5.349	7.723	MON...	4,665	59,936	04/01/2009	05/21/2036
	47232D	CJ	9			2	1FM	507,696	43.150	219,071	507,696	213,155	(6,014)	.....	.....	.....5.349	10.565	MON...	2,333	29,968	04/01/2009	05/21/2036
	47232D	CK	6			2	4FM	507,696	33.040	167,743	507,696	153,322	(10,993)	.....	.....	.....5.349	11.442	MON...	2,333	29,968	04/01/2009	05/21/2036
	47232D	CL	4			2	4FM	222,353	24.360	176,678	725,280	69,203	(22,833)	.....	.....	.....5.349	22.290	MON...	3,332	42,811	04/01/2009	05/21/2036
	47232D	CM	2			2	1FM	85,736	18.140	92,096	507,695	19,151	(20,930)	.....	.....	.....5.349	27.920	MON...	2,333	29,968	04/01/2009	05/21/2036
	47232D	CN	0			2	1FM	752,195	97.169	730,899	752,195	752,195	.....	.....	.....	.....6.000	6.000	MON...	627	45,130	04/01/2009	12/26/2036
	47232D	CP	5			2	1FM	643,245	86.768	558,128	643,245	643,245	.....	.....	.....	.....6.000	6.000	MON...	536	41,811	04/01/2009	12/26/2036
	47232D	CQ	3			2	1FM	284,005	76.441	245,851	321,623	204,723	1,720	.....	.....	.....6.000	12.468	MON...	268	20,906	04/01/2009	12/26/2036
	47232D	CR	1			2	1FM	119,146	69.256	222,743	321,623	132,227	614	.....	.....	.....6.000	18.374	MON...	268	20,906	04/01/2009	12/26/2036
	47232D	CS	9			2	1FM	93,259	59.419	191,104	321,623	95,745	(2,748)	.....	.....	.....6.000	21.386	MON...	268	20,906	04/01/2009	12/26/2036
	47232D	CT	7			2	2FM	75,458	52.859	170,006	321,623	52,399	(14,036)	.....	.....	.....6.000	14.759	MON...	268	20,906	04/01/2009	12/26/2036
	47232D	CU	4			2	1FM	803,637	98.600	792,386	803,637	803,637	.....	.....	.....	.....4.851	5.410	MON...	3,398	40,630	04/01/2009	04/26/2047
	47232D	CV	2			2	1FM	1,049,930	85.115	893,643	1,049,930	1,049,930	.....	.....	.....	.....4.851	5.410	MON...	4,440	57,571	04/01/2009	04/26/2047
	47232D	CW	0			2	1FM	524,965	62.772	329,532	524,965	524,965	.....	.....	.....	.....4.851	5.410	MON...	2,220	28,785	04/01/2009	04/26/2047

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	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
47232D CX	8	JMAC 2009-R5 13A4 SUB SSUP CSTR 47RE.....	.....	..	.....2	1FM	819,959	31.996	434,747	1,358,734	233,444	.....	.....(4,227)	284,805	.....	.....4.851	23.581	MON...	5,746	74,503	04/01/2009	04/26/2047
47232D CY	6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 47RE.....	.....	..	.....2	1FM	219,016	22.451	207,987	926,409	46,320	.....	.....(14,489)	140,442	.....	.....4.851	99.000	MON...	3,917	46,838	04/01/2009	04/26/2047
47232D CZ	3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	5,988,360	97.500	5,955,044	6,107,744	5,967,676	.....	.....12,710	.....	.....	.....5.500	6.038	MON...	27,994	335,841	04/01/2009	06/26/2037
47232D DA	7	JMAC 2009-R5 14A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	460,938	37.937	385,438	1,016,002	470,517	.....	.....5.534	.....	.....	.....5.500	15.580	MON...	9,314	51,215	04/01/2009	06/26/2037
47232D DB	5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 37RE.....	.....	..	.....2	1FM	457,667	26.559	404,760	1,524,000	269,216	.....	.....(17,544)	72,707	.....	.....5.500	17.634	MON...	13,970	76,822	04/01/2009	06/26/2037
47232D DC	3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	4,679,699	96.764	4,528,264	4,679,699	4,679,699	.....	.....	.....	.....	.....5.500	5.500	MON...	21,449	257,359	04/01/2009	08/26/2037
47232D DD	1	JMAC 2009-R5 15A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	1,402,222	87.794	1,247,724	1,421,187	1,406,413	.....	.....1,644	.....	.....	.....5.500	5.678	MON...	13,028	71,646	04/01/2009	08/26/2037
47232D DE	9	JMAC 2009-R5 15A3 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	262,999	71.588	508,702	710,594	324,329	.....	.....26,336	.....	.....	.....5.500	21.953	MON...	6,514	35,823	04/01/2009	08/26/2037
47232D DF	6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 37RE.....	.....	..	.....2	1FM	561,437	54.442	1,160,575	2,131,781	628,732	.....	.....29,139	.....	.....	.....5.500	24.941	MON...	19,542	107,469	04/01/2009	08/26/2037
47232D DG	4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	20,982,588	97.840	20,685,293	21,141,959	21,141,192	.....	.....99	.....	.....	.....7.000	7.001	MON...	123,328	1,479,830	04/01/2009	08/26/2037
47232D DK	5	JMAC 2009-R5 16A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	3,972,923	83.099	4,380,098	5,270,940	4,188,842	.....	.....35,329	.....	.....	.....7.000	12.905	MON...	30,747	399,677	04/01/2009	08/26/2037
47232D DL	3	JMAC 2009-R5 16A3 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	1,553,455	68.063	1,793,784	2,635,471	762,768	.....	.....55,670	.....	.....	.....7.000	33.342	MON...	15,374	199,839	04/01/2009	08/26/2037
47232D DM	1	JMAC 2009-R5 16A4 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	1,218,009	51.202	1,889,186	3,689,659	977,701	.....	.....21,453	.....	.....	.....7.000	31.570	MON...	43,046	236,730	04/01/2009	08/26/2037
47232D DN	9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 37RE.....	.....	..	.....2	5FM	1,047,429	43.439	1,831,722	4,216,753	652,256	.....	.....(170,149)	.....	.....	.....7.000	17.101	MON...	49,196	270,549	04/01/2009	08/26/2037
47232D DP	4	JMAC 2009-R5 17A1 SEQ SSNR CSTR 35RE.....	.....	..	.....2	1FM	2,690,787	99.122	2,667,159	2,690,787	2,690,787	.....	.....	.....	.....	.....2.691	5.424	MON...	6,504	75,622	04/01/2009	09/26/2035
47232D DQ	2	JMAC 2009-R5 17A2 SUB SSUP CSTR 35RE.....	.....	..	.....2	1FM	3,094,031	88.420	2,735,742	3,094,031	3,094,031	.....	.....	.....	.....	.....2.691	5.424	MON...	7,479	86,954	04/01/2009	09/26/2035
47232D DR	0	JMAC 2009-R5 17A3 SUB SSUP CSTR 35RE.....	.....	..	.....2	1FM	3,562,123	69.590	4,037,131	5,801,309	3,883,660	.....	.....202,347	.....	.....	.....2.691	9.021	MON...	14,022	163,038	04/01/2009	09/26/2035
47232D DS	8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 35RE.....	.....	..	.....2	1FM	715,787	20.870	565,009	2,707,277	618,428	.....	.....(35,365)	.....	.....	.....2.691	10.412	MON...	6,544	76,085	04/01/2009	09/26/2035
47232D DT	6	JMAC 2009-R5 18A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	3,014,983	99.126	3,108,071	3,135,490	3,182,533	.....	.....159,424	.....	.....	.....5.221	10.246	MON...	14,066	167,299	04/01/2009	04/26/2037
47232D DW	9	JMAC 2009-R5 18A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	2,330,253	90.791	2,456,625	2,705,788	2,426,550	.....	.....17,393	.....	.....	.....5.221	7.173	MON...	23,919	133,263	04/01/2009	04/26/2037
47232D DX	7	JMAC 2009-R5 18A3 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	543,332	84.582	1,144,303	1,352,894	687,612	.....	.....32,171	.....	.....	.....5.221	18.318	MON...	6,069	72,518	04/01/2009	04/26/2037
47232D DY	5	JMAC 2009-R5 18A4 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	395,487	57.872	782,944	1,352,894	487,714	.....	.....13,873	.....	.....	.....5.221	22.328	MON...	6,069	78,641	04/01/2009	04/26/2037
47232D DZ	2	JMAC 2009-R5 18A5 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	753,003	41.473	1,402,726	3,382,235	761,957	.....	.....(35,325)	.....	.....	.....5.221	25.002	MON...	15,173	196,602	04/01/2009	04/26/2037
47232D EA	6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 37RE.....	.....	..	.....2	5FM	578,092	29.077	1,049,023	3,607,717	383,243	.....	.....(111,284)	.....	.....	.....5.221	29.829	MON...	16,185	193,382	04/01/2009	04/26/2037
47232D EB	4	JMAC 2009-R5 19A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	87,240	100.000	87,240	87,240	87,240	.....	.....	.....	.....	.....5.166	5.632	MON...	775	4,224	04/01/2009	06/26/2037
47232D EC	2	JMAC 2009-R5 19A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	368,738	95.383	387,343	406,091	406,091	.....	.....546	.....	.....	.....5.166	4.766	MON...	1,802	21,463	04/01/2009	06/26/2037
47232D ED	0	JMAC 2009-R5 19A3 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	107,074	94.193	191,256	203,046	203,046	.....	.....19,561	.....	.....	.....5.166	4.968	MON...	901	10,731	04/01/2009	06/26/2037
47232D EE	8	JMAC 2009-R5 19A4 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	81,651	85.741	174,093	203,046	203,046	.....	.....45,750	.....	.....	.....5.166	4.598	MON...	901	10,731	04/01/2009	06/26/2037
47232D EF	5	JMAC 2009-R5 19A5 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	91,553	72.436	210,113	290,065	246,156	.....	.....65,490	.....	.....	.....5.166	7.576	MON...	1,287	15,331	04/01/2009	06/26/2037
47232D EG	3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 37RE.....	.....	..	.....2	1FM	6,946,945	99.034	6,879,842	6,946,945	6,946,945	.....	.....	.....	.....	.....5.183	5.748	MON...	31,622	374,901	04/01/2009	02/26/2037
47232D EH	1	JMAC 2009-R5 20A2 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	1,418,742	58.577	989,604	1,689,398	1,053,497	.....	.....(5,454)	.....	.....	.....5.183	7.954	MON...	7,690	91,170	04/01/2009	02/26/2037
47232D EJ	7	JMAC 2009-R5 20A3 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	341,689	42.878	362,191	844,698	355,586	.....	.....11,012	.....	.....	.....5.183	10.630	MON...	3,845	45,585	04/01/2009	02/26/2037
47232D EK	4	JMAC 2009-R5 20A4 SUB SSUP CSTR 37RE.....	.....	..	.....2	1FM	544,993	34.453	582,040	1,689,398	371,203	.....	.....(51,825)	.....	.....	.....5.183	10.636	MON...	7,690	91,170	04/01/2009	02/26/2037
47232D EL	2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 37RE.....	.....	..	.....2	1FM	421,426	26.365	445,405	1,689,397	125,542	.....	.....(77,186)	.....	.....	.....5.183	10.195	MON...	7,690	91,170	04/01/2009	02/26/2037
47232D EM	0	JMAC 2009-R5 21A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	7,826,761	99.370	7,777,452	7,826,761	7,680,030	.....	.....(40,002)	.....	.....	.....5.120	5.218	MON...	34,260	409,458	04/01/2009	05/26/2037
47232D EQ	1	JMAC 2009-R5 21A2 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	1,396,462	58.140	1,328,123	2,284,334	1,023,214	.....	.....3,036	.....	.....	.....5.120	13.220	MON...	9,999	119,505	04/01/2009	05/26/2037
47232D ER	9	JMAC 2009-R5 21A3 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	410,324	44.309	506,078	1,142,167	378,558	.....	.....(2,688)	.....	.....	.....5.120	14.243	MON...	5,000	59,753	04/01/2009	05/26/2037
47232D ES	7	JMAC 2009-R5 21A4 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	332,628	38.102	435,190	1,142,167	309,717	.....	.....(13,532)	.....	.....	.....5.120	15.230	MON...	9,893	54,880	04/01/2009	05/26/2037
47232D ET	5	JMAC 2009-R5 21A5 MEZ SSUP CSTR RE.....	.....	..	.....2	1FM	450,394	26.090	595,985	2,284,334	312,550	.....	.....(78,687)	.....	.....	.....5.120	14.507	MON...	19,785	109,759	04/01/2009	05/26/2037
47232D EU	2	JMAC 2009-R5 22A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	2,808,545	99.370	2,934,847	2,953,453	2,659,062	.....	.....(74,127)	.....	.....	.....5.432	6.675	MON...	13,681	161,897	04/01/2009	08/26/2037
47232D EV	0	JMAC 2009-R5 22A2 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	899,690	62.610	1,147,911	1,833,430	722,398	.....	.....(7,652)	.....	.....	.....5.432	14.618	MON...	8,493	109,733	04/01/2009	08/26/2037
47232D EW	8	JMAC 2009-R5 22A3 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	319,092	47.710	437,365	916,715	216,218	.....	.....(16,803)	.....	.....	.....5.432	17.810	MON...	8,394	46,104	04/01/2009	08/26/2037

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.46	47232D	EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	257,347	41.030	376,128	916,715	153,681	(23,895)	.....	.....	.....5.432	19.802	MON...	8,388	46,104	04/01/2009	08/26/2037
	47232D	EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR RE.....	.....	..	.....2	1FM	260,130	28.100	378,384	1,346,561	71,143	(57,605)	.....	.....	.....5.432	14.926	MON...	12,323	67,719	04/01/2009	08/26/2037
	47232D	EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	9,304,974	96.883	9,014,968	9,304,974	9,304,974	.....	.....	.....	.....4.904	5.432	MON...	39,111	466,356	04/01/2009	11/26/2036
	47232D	FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	3,772,336	74.470	2,809,259	3,772,336	2,866,866	(6,487)	.....	.....	.....4.904	6.572	MON...	31,319	173,651	04/01/2009	11/26/2036
	47232D	FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	2,477,484	52.330	2,303,074	4,401,059	1,916,756	(15,414)	.....	.....	.....4.904	10.145	MON...	36,539	202,593	04/01/2009	11/26/2036
	47232D	FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR RE.....	.....	..	.....2	1FM	1,210,694	37.810	1,664,040	4,401,059	739,356	(142,663)	.....	.....	.....4.904	11.410	MON...	36,539	202,593	04/01/2009	11/26/2036
	47232D	FF 4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE.....	.....	..	.....2	1FM	1,297,113	90.582	1,174,949	1,297,112	1,297,112	.....	.....	.....	.....5.611	5.611	MON...	12,460	66,380	04/01/2009	12/26/2036
	47232D	FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 36RE.....	.....	..	.....2	1FM	950,000	79.904	759,084	950,000	950,000	.....	.....	.....	.....5.611	5.611	MON...	8,884	48,859	04/01/2009	12/26/2036
	47232D	FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 36RE.....	.....	..	.....2	1FM	475,000	78.017	370,580	475,000	475,000	.....	.....	.....	.....5.611	5.611	MON...	4,442	24,429	04/01/2009	12/26/2036
	47232D	FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 36RE.....	.....	..	.....2	3FM	2,850,000	58.727	1,673,716	2,850,000	2,226,665	(5,552)	292,409	.....	.....5.611	7.003	MON...	13,325	173,227	04/01/2009	12/26/2036
	47232D	FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 36RE.....	.....	..	.....2	1FM	735,249	18.710	355,497	1,900,000	2	(37,997)	.....	.....	.....5.611	99.000	MON...	8,883	115,484	04/01/2009	12/26/2036
	47232D	FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 37RE.....	.....	..	.....2	1FM	68,611	47.297	164,632	348,078	69,098	59,406	127,495	.....	.....5.166	16.583	MON...	1,545	18,397	04/01/2009	06/26/2037
	47232V	AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE.....	.....	..	.....2	1FM	1,507,269	98.264	1,481,105	1,507,269	1,507,269	.....	.....	.....	.....6.000	6.000	MON...	15,193	82,763	04/01/2009	02/26/2037
	47232V	AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.0 37RE.....	.....	..	.....2	1FM	367,958	49.903	183,621	367,958	367,958	.....	.....	.....	.....6.000	6.000	MON...	3,680	20,234	04/01/2009	02/26/2037
	47232V	AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.0 37RE.....	.....	..	.....2	1FM	188,377	35.682	98,470	275,969	54,933	2,370	126,567	.....	.....6.000	14.169	MON...	2,760	15,176	04/01/2009	02/26/2037
	47232V	AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.0 37RE.....	.....	..	.....2	1FM	75,917	27.702	76,448	275,969	1	(2,759)	.....	.....	.....6.000	99.000	MON...	2,760	15,176	04/01/2009	02/26/2037
	47232V	AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.0 37RE.....	.....	..	.....2	1FM	86,598	19.952	90,518	453,677	1	(2,268)	.....	.....	.....6.000	99.000	MON...	4,562	24,921	04/01/2009	02/26/2037
	47232V	AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE.....	.....	..	.....2	1FM	1,653,723	96.140	1,589,890	1,653,723	1,653,723	.....	.....	.....	.....5.750	5.750	MON...	15,975	87,022	04/01/2009	02/26/2037
	47232V	AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 37RE.....	.....	..	.....2	1FM	403,715	53.367	215,450	403,715	403,715	.....	.....	.....	.....5.750	5.750	MON...	3,868	21,276	04/01/2009	02/26/2037
	47232V	AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 37RE.....	.....	..	.....2	5FM	302,787	39.286	118,954	302,787	302,787	.....	.....	.....	.....5.750	5.750	MON...	1,451	17,407	04/01/2009	02/26/2037
	47232V	AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 37RE.....	.....	..	.....2	1FM	302,787	23.765	71,956	302,787	67,067	(1,433)	36,691	.....	.....5.750	22.643	MON...	1,451	17,407	04/01/2009	02/26/2037
	47232V	AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 37RE.....	.....	..	.....2	1FM	213,467	18.111	90,219	498,150	6,581	(340)	85,007	.....	.....5.750	47.078	MON...	2,387	28,638	04/01/2009	02/26/2037
	47232V	AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.0 37RE.....	.....	..	.....2	1FM	2,699,816	98.258	2,652,776	2,699,816	2,699,816	.....	.....	.....	.....6.250	6.250	MON...	14,062	168,729	04/01/2009	07/26/2037
	47232V	AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 37RE.....	.....	..	.....2	1FM	689,661	50.159	345,929	689,661	546,098	(688)	.....	.....	.....6.250	6.747	MON...	3,592	43,101	04/01/2009	07/26/2037
	47232V	AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 37RE.....	.....	..	.....2	1FM	313,483	36.658	114,917	313,483	81,460	(7,380)	.....	.....	.....6.250	14.499	MON...	1,633	19,592	04/01/2009	07/26/2037
	47232V	AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 37RE.....	.....	..	.....2	1FM	313,482	28.129	88,181	313,482	54,128	(10,209)	.....	.....	.....6.250	15.895	MON...	1,633	19,592	04/01/2009	07/26/2037
	47232V	AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 37RE.....	.....	..	.....2	1FM	244,404	21.417	141,142	659,006	46,005	(32,075)	.....	.....	.....6.250	2.256	MON...	3,432	41,185	04/01/2009	07/26/2037
	47232V	AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.0 36RE.....	.....	..	.....2	1FM	2,528,211	92.370	2,460,197	2,663,416	2,556,385	(319)	.....	.....	.....6.000	6.235	MON...	13,317	159,585	04/01/2009	09/26/2036
	47232V	AS 1	JMAC 2009-R4 4A2 SUB SSUP 6.0 36RE.....	.....	..	.....2	1FM	274,117	72.666	435,993	600,000	290,745	1,971	.....	.....	.....6.000	14.619	MON...	3,000	35,956	04/01/2009	09/26/2036
	47232V	AT 9	JMAC 2009-R4 4A3 SUB SSUP 6.0 36RE.....	.....	..	.....2	1FM	95,925	42.174	126,523	300,000	98,736	(938)	.....	.....	.....6.000	19.862	MON...	1,500	19,478	04/01/2009	09/26/2036
	47232V	AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.0 36RE.....	.....	..	.....2	1FM	142,465	24.196	188,728	780,000	136,291	(7,505)	.....	.....	.....6.000	35.725	MON...	3,900	50,642	04/01/2009	09/26/2036
	47232V	AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.0 36RE.....	.....	..	.....2	6FM	76,382	15.802	100,697	637,242	90,727	18,036	.....	.....	.....6.000	44.886	MON...	3,186	38,175	04/01/2009	09/26/2036
	47232V	AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	2,662,391	87.105	2,533,300	2,908,332	2,636,307	25,278	.....	.....	.....2.250	5.731	MON...	6,098	67,790	04/01/2009	09/26/2035
	47232V	AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	398,489	31.729	311,332	981,221	422,644	19,269	.....	.....	.....2.250	11.468	MON...	3,890	21,031	04/01/2009	09/26/2035
	47232V	AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	85,017	21.164	69,223	327,074	59,669	(9,259)	.....	.....	.....2.250	1.696	MON...	1,297	7,010	04/01/2009	09/26/2035
	47232V	AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR RE.....	.....	..	.....2	1FM	56,573	14.932	48,838	327,074	31,050	(5,824)	.....	.....	.....2.250	.....	MON...	1,297	7,010	04/01/2009	09/26/2035
	47232V	BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR RE.....	.....	..	.....2	1FM	58,642	11.088	50,773	457,903	16,306	(9,771)	.....	.....	.....2.250	.....	MON...	1,816	9,815	04/01/2009	09/26/2035
	47232V	BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 35RE.....	.....	..	.....2	1FM	6,203,566	79.258	5,710,059	7,204,411	5,930,012	72,212	.....	.....	.....0.694	5.318	MON...	7,945	41,480	04/01/2009	09/26/2035
	47232V	BC 5	JMAC 2009-R4 6A2 SUB SSUP FLT 35RE.....	.....	..	.....2	1FM	588,805	20.083	388,741	1,935,715	419,045	45,572	.....	.....	.....0.694	15.218	MON...	2,135	11,145	04/01/2009	09/26/2035
	47232V	BD 3	JMAC 2009-R4 6A3 SUB SSUP FLT 35RE.....	.....	..	.....2	1FM	122,112	14.266	92,047	645,238	39,687	1,617	.....	.....	.....0.694	22.248	MON...	711	3,715	04/01/2009	09/26/2035
	47232V	BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 35RE.....	.....	..	.....2	1FM	110,859	8.145	91,968	1,129,167	36,924	440	.....	.....	.....0.694	27.833	MON...	1,245	6,501	04/01/2009	09/26/2035
	47232V	BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 35RE.....	.....	..	.....2	6FM	49,818	5.774	46,568	806,548	14,897	(2,072)	.....	.....	.....0.694	18.053	MON...	890	4,644	04/01/2009	09/26/2035

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
E10.47	CUSIP Identification	Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
	47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.5 36RE.....	.....	..	.....2	.1FM	2,008,489	99.500	1,998,446	2,008,489	2,008,489	.....	.....	.....	.....	.....5.500	5.500	MON...	18,495	101,454	04/01/2009	11/26/2036
	47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.5 36RE.....	.....	..	.....2	.4FM	465,655	61.457	286,177	465,655	465,655	.....	.....	.....	.....	.....5.500	5.500	MON...	4,268	23,533	04/01/2009	11/26/2036
	47232V BQ 6	JMAC 2009-R4 8A3 SUB SSUP 5.5 36RE.....	.....	..	.....2	.5FM	232,827	46.269	107,727	232,827	232,827	.....	.....	.....	.....	.....5.500	5.500	MON...	2,134	11,767	04/01/2009	11/26/2036
	47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.5 36RE.....	.....	..	.....2	.1FM	504,758	24.311	254,709	1,047,722	28,211	.....	.....(5,235)	245,602	.....	.....5.500	73.656	MON...	9,604	52,949	04/01/2009	11/26/2036
	47232V BR 2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE.....	.....	..	.....2	.1FM	786,798	100.000	786,798	786,798	786,798	.....	.....	.....	.....	.....5.246	5.808	MON...	3,534	42,222	04/01/2009	11/26/2037
	47232V BU 5	JMAC 2009-R4 9A2 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	3,058,268	94.912	2,902,676	3,058,268	3,058,268	.....	.....	.....	.....	.....5.246	5.808	MON...	13,736	177,403	04/01/2009	11/26/2037
	47232V BV 3	JMAC 2009-R4 9A3 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	1,529,134	92.532	1,414,933	1,529,134	1,529,134	.....	.....	.....	.....	.....5.246	5.808	MON...	6,867	88,702	04/01/2009	11/26/2037
	47232V BW 1	JMAC 2009-R4 9A4 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	1,529,134	90.751	1,387,701	1,529,134	1,529,134	.....	.....	.....	.....	.....5.246	5.808	MON...	6,867	88,702	04/01/2009	11/26/2037
	47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR RE.....	.....	..	.....2	.1FM	3,963,446	88.756	4,071,606	4,587,401	4,397,192	.....	.....173,287	.....	.....	.....5.246	10.339	MON...	20,602	266,105	04/01/2009	11/26/2037
	47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR RE.....	.....	..	.....2	.1FM	1,292,391	72.893	3,343,873	4,587,401	2,143,107	.....	.....404,333	.....	.....	.....5.246	37.289	MON...	20,602	266,105	04/01/2009	11/26/2037
	47232V BZ 4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE.....	.....	..	.....2	.1FM	312,097	97.258	303,538	312,097	312,097	.....	.....	.....	.....	.....6.000	6.000	MON...	1,560	18,726	04/01/2009	07/26/2036
	47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1FM	844,190	83.813	707,543	844,190	844,190	.....	.....	.....	.....	.....6.000	6.000	MON...	4,221	54,872	04/01/2009	07/26/2036
	47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.0 36RE.....	.....	..	.....2	.2FM	422,095	74.435	314,185	422,095	422,095	.....	.....	.....	.....	.....6.000	6.000	MON...	2,110	27,436	04/01/2009	07/26/2036
	47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1FM	422,095	52.838	223,027	422,095	239,189	.....	.....2,800	.....	.....	.....6.000	13.493	MON...	4,220	25,326	04/01/2009	07/26/2036
	47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1FM	326,150	39.788	167,943	422,095	41,837	.....	.....(75)	.....	.....	.....6.000	65.606	MON...	2,110	27,436	04/01/2009	07/26/2036
	47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.0 36RE.....	.....	..	.....2	.1FM	106,121	29.992	172,650	575,659	39,176	.....	.....(2)	.....	.....	.....6.000	67.008	MON...	2,878	38,058	04/01/2009	07/26/2036
	47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE.....	.....	..	.....2	.1FM	697,256	88.670	618,254	697,256	697,256	.....	.....	.....	.....	.....5.837	5.837	MON...	3,391	38,960	04/01/2009	04/26/2037
	47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 RE.....	.....	..	.....2	.1FM	672,714	79.740	536,425	672,714	672,714	.....	.....	.....	.....	.....5.837	5.837	MON...	3,272	40,916	04/01/2009	04/26/2037
	47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 RE.....	.....	..	.....2	.1FM	336,357	66.307	223,027	336,357	284,829	.....	.....(644)	.....	.....	.....5.837	7.138	MON...	1,636	20,458	04/01/2009	04/26/2037
	47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 RE.....	.....	..	.....2	.1FM	336,357	47.840	160,912	336,357	192,977	.....	.....2,988	.....	.....	.....5.837	11.168	MON...	1,636	20,458	04/01/2009	04/26/2037
	47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 RE.....	.....	..	.....2	.1FM	336,356	32.808	110,353	336,356	76,713	.....	.....1,871	54,421	.....	.....5.837	20.114	MON...	1,636	20,458	04/01/2009	04/26/2037
	47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 RE.....	.....	..	.....2	.1FM	534,616	25.309	354,709	1,401,487	112,119	.....	.....(14,861)	251,563	.....	.....5.837	53.843	MON...	6,817	85,242	04/01/2009	04/26/2037
	47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.5 35RE.....	.....	..	.....2	.2FM	6,914,122	92.030	6,363,067	6,914,122	6,914,122	.....	.....	.....	.....	.....5.500	5.500	MON...	31,690	413,013	04/01/2009	11/26/2035
	47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.5 35RE.....	.....	..	.....2	.4FM	1,000,000	20.850	208,500	1,000,000	589,950	.....	.....(8,003)	402,047	.....	.....5.500	4.742	MON...	4,583	59,677	04/01/2009	11/26/2035
	47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.5 35RE.....	.....	..	.....2	.1FM	1,682,852	12.980	257,417	1,983,181	138,823	136,672	(63,053)	514,548	.....	.....5.500	14.148	MON...	9,090	118,428	04/01/2009	11/26/2035
	47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE.....	.....	..	.....2	.1FM	2,977,406	98.810	2,983,577	3,019,510	2,989,393	.....	.....(3,156)	.....	.....	.....5.850	5.448	MON...	14,720	177,554	04/01/2009	05/26/2036
	47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 36RE.....	.....	..	.....2	.1FM	606,000	55.438	358,960	647,504	613,485	.....	.....2,835	.....	.....	.....5.850	6.394	MON...	3,157	41,193	04/01/2009	05/26/2036
	47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 36RE.....	.....	..	.....2	.1FM	296,226	42.614	137,963	323,752	168,778	.....	.....1,104	130,402	.....	.....5.850	11.388	MON...	1,578	20,596	04/01/2009	05/26/2036
	47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 36RE.....	.....	..	.....2	.1FM	292,516	35.055	113,492	323,752	38,850	.....	.....(2,223)	85,189	.....	.....5.850	53.978	MON...	1,578	20,596	04/01/2009	05/26/2036
	47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE.....	.....	..	.....2	.1FM	409,399	26.325	141,205	536,388	41,355	.....	.....(10,372)	.....	.....	.....5.850	35.918	MON...	2,615	34,165	04/01/2009	05/26/2036
	47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.5 36RE.....	.....	..	.....2	.1FM	16,271,592	85.491	14,302,698	16,730,123	16,375,753	.....	.....40,051	.....	.....	.....6.500	7.116	MON...	90,622	1,090,805	04/01/2009	11/26/2036
	47232V CY 6	JMAC 2009-R4 14A2 SUB SSUP 6.5 36RE.....	.....	..	.....2	.1FM	1,598,577	80.651	2,389,000	2,962,131	1,567,418	.....	.....56,838	.....	.....	.....6.500	16.657	MON...	16,045	209,171	04/01/2009	11/26/2036
	47232V CZ 3	JMAC 2009-R4 14A3 SUB SSUP 6.5 36RE.....	.....	..	.....2	.1FM	579,968	74.309	1,100,566	1,481,066	400,214	.....	.....(3,045)	.....	.....	.....6.500	24.731	MON...	8,022	104,586	04/01/2009	11/26/2036
	47232V DA 7	JMAC 2009-R4 14A4 SUB SSUP 6.5 36RE.....	.....	..	.....2	.1FM	457,713	61.559	911,734	1,481,065	282,769	.....	.....(3,372)	.....	.....	.....6.500	34.146	MON...	8,022	104,586	04/01/2009	11/26/2036
	47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.5 36RE.....	.....	..	.....2	.1FM	731,238	46.984	1,565,693	3,332,397	337,056	.....	.....(30,602)	.....	.....	.....6.500	56.091	MON...	18,050	235,317	04/01/2009	11/26/2036
	47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 35RE.....	.....	..	.....2	.1FM	6,344,000	85.771	5,441,298	6,344,000	6,344,000	.....	.....	.....	.....	.....5.250	5.250	MON...	27,755	360,772	04/01/2009	09/26/2035
	47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 35RE.....	.....	..	.....2	.5FM	793,000	42.304	335,468	793,000	692,116	.....	.....(5,724)	95,160	.....	.....5.250	4.364	MON...	3,469	45,097	04/01/2009	09/26/2035
	47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 35RE.....	.....	..	.....2	.1FM	461,146	21.530	170,734	793,000	78,607	244,183	(20,168)	285,195	.....	.....5.250	30.039	MON...	3,469	45,097	04/01/2009	09/26/2035
	47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE.....	.....	..	.....2	.1FE	3,233,340	96.808	3,289,590	3,398,056	3,259,050	.....	.....(23,182)	.....	.....	.....6.000	9.753	MON...	35,079	186,464	04/01/2009	04/26/2036
	47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1AM	423,741	63.457	502,741	792,261	441,997	.....	.....47,082	.....	.....	.....6.000	22.121	MON...	3,961	51,497	04/01/2009	04/26/2036
	47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1AM	143,893	47.063	186,430	396,131	143,587	.....	.....12,125	.....	.....	.....6.000	27.446	MON...	1,981	25,748	04/01/2009	04/26/2036
	47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.0 36RE.....	.....	..	.....2	.1AM	106,997	34.983	138,578	396,130	94,147	.....	.....(169)	.....	.....	.....6.000	26.015	MON...	1,981	25,748	04/01/2009	04/26/2036

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
CUSIP Identification	Description					NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2-25-34.....		.....	..	.....2	.1FM	11,531,100	102.500	11,849,000	11,560,000	11,546,182	.....	.....1.672	.....	.....	.....5.500	5.526	MON...	52,983	635,365	01/26/2004	02/25/2034
55265K G7 8	MASTR 2003-7 4A42 INV 9-25-33.....		.....	..	.....23	.1FM	1,485,956	112.085	1,781,336	1,589,279	1,325,566	.....	.....(25,946)	.....	.....	.....15.619	21.200	MON...	.....	.....251,141	07/08/2003	09/25/2033
55265K VR 7	MASTR 2003-4 6A6 IO INV 5-25-33.....		.....	..	.....234	.1FE	28,424	7.576	12,044	.....	.....	.....	.....	.....	.....	.....7.606	99.000	MON...	202	16,912	04/29/2003	05/25/2033
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6-25-18.....		.....	..	.....2	.1FM	1,546,431	101.500	1,625,504	1,601,482	1,566,611	.....	.....4.684	.....	.....	.....5.000	5.717	MON...	6,673	80,068	07/12/2007	06/25/2018
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7-25-33.....		.....	..	.....2	.1FM	844,623	102.000	848,000	831,373	835,888	.....	.....(168)	.....	.....	.....5.000	4.939	MON...	3,464	41,569	06/16/2003	07/25/2033
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06-36.....		.....	..	.....2	.1FM	12,743,086	90.390	12,727,597	14,080,758	12,686,767	.....	.....(56,319)	.....	.....	.....6.000	6.328	MON...	70,404	281,614	08/12/2011	06/25/2036
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 1136.....		.....	..	.....2	.1FM	1,213,866	63.000	949,982	1,507,908	812,582	.....	.....(98,589)	.....	.....	.....3.063	4.988	MON...	6,339	72,887	07/22/2008	11/25/2036
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10-35.....		.....	..	.....2	.1FM	8,612,500	80.227	8,022,737	10,000,000	8,872,020	.....	.....259,520	.....	.....	.....0.644	5.194	MON...	1,073	38,749	04/27/2011	10/25/2035
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05-35.....		.....	..	.....2	.1FM	4,342,500	95.500	4,297,500	4,500,000	4,354,751	.....	.....12,251	.....	.....	.....5.500	6.525	MON...	20,625	82,401	08/16/2011	05/25/2035
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 52536.....		.....	..	.....2	.1FM	5,873,438	88.500	5,310,000	6,000,000	5,570,202	.....	.....(9,798)	163,440	.....	.....5.750	6.005	MON...	28,750	344,982	04/07/2006	05/25/2036
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09-37.....		.....	..	.....2	.1FM	7,854,356	64.664	6,650,009	10,283,936	8,042,445	.....	.....188,090	.....	.....	.....0.604	6.540	MON...	1,208	52,171	01/27/2011	09/25/2037
589929 PL 6	MLMI 1998-GN1 M2 MEZ 8.02 2-25-27.....		.....	..	.....2	.1FM	56,080	98.400	55,200	56,097	56,097	.....	.....	.....	.....	.....8.020	8.023	MON...	375	4,949	03/05/1998	02/25/2027
589929 RJ 9	MLMI 1998-GN2 M1 MEZ 7.155 7-25-27.....		.....	..	.....2	.1FM	195,248	96.370	188,183	195,271	195,271	.....	.....	.....	.....	.....7.155	7.157	MON...	1,164	15,261	07/27/1998	07/25/2027
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7-25-27.....		.....	..	.....2	.1FM	108,343	93.830	101,668	108,353	108,353	.....	.....	.....	.....	.....7.500	7.501	MON...	677	9,090	07/27/1998	07/25/2027
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5-20-28.....		.....	..	.....2	.1FM	536,784	91.470	491,097	536,894	536,894	.....	.....	.....	.....	.....7.240	6.744	MON...	3,239	38,870	03/04/1999	05/20/2028
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10-35.....		.....	..	.....2	.1FM	2,120,352	87.630	2,135,706	2,437,186	2,124,673	.....	.....4.321	.....	.....	.....1.996	5.570	MON...	3,496	10,070	09/14/2011	10/25/2035
59023N AW 8	MLMI 2006-AF2 PO PO 10-25-36.....		.....	..	.....2	.1FM	438,335	70.000	511,391	730,559	331,733	.....	.....(72,026)	.....	.....	.....	.....14.930	MON...	.....	.....	09/21/2007	10/25/2036
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10-36.....		.....	..	.....2	.1FM	3,415,127	89.627	3,419,984	3,815,784	3,418,929	.....	.....3.804	.....	.....	.....2.375	3.514	MON...	7,564	22,677	09/09/2011	10/25/2036
595481 AA 0	MDST 2005-1 A SEQ 5.745 0140.....		.....	..	.....2	.1FE	2,432,358	105.000	2,660,391	2,533,706	2,443,035	.....	.....6.158	.....	.....	.....5.745	6.432	MON...	12,130	145,562	03/01/2010	01/15/2040
59549N AA 1	MDST 6 A1 ABS 7.34 7-1-35.....		.....	..	.....2	.1FE	4,212,083	102.730	4,346,930	4,231,404	4,220,077	.....	.....774	.....	.....	.....7.340	7.399	JAJO..	77,646	310,584	06/30/2000	07/01/2035
59549P AA 6	MDST 4 A ABS 8.33 4-1-30.....		.....	..	.....2	.3AM	3,619,507	101.000	3,625,698	3,589,800	3,599,050	.....	.....(3,018)	.....	.....	.....8.330	8.122	JAJO..	74,758	299,029	10/20/2010	04/01/2030
59549W AA 1	MDST 11 A1 SEQ 4.864 07-15-38.....		.....	..	.....2	.1FE	3,647,495	98.500	3,592,889	3,647,604	3,647,604	.....	.....4.864	.....	.....	.....4.864	4.864	MON...	22,670	177,420	06/18/2003	07/15/2038
59560W AA 5	MDST 2010-1 A SEQ 3.50 12-45.....		.....	..	.....2	.1FM	6,584,139	102.174	6,742,006	6,598,577	6,585,681	.....	.....1.425	.....	.....	.....3.500	3.549	MON...	19,246	230,951	11/12/2010	12/15/2045
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7-25-17.....		.....	..	.....2	.1FM	11,178	97.950	10,698	10,922	10,963	.....	.....(7)	.....	.....	.....5.500	5.358	MON...	50	682	10/03/2002	07/25/2017
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4-25-17.....		.....	..	.....2	.1FM	5,229	99.350	5,080	5,114	5,140	.....	.....(3)	.....	.....	.....5.500	5.282	MON...	23	329	10/01/2002	04/25/2017
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6-36 FB.....		.....	..	.....2	.1AM	13,129,334	74.277	13,324,693	17,939,312	13,216,802	.....	.....87,467	.....	.....	.....2.255	7.663	MON...	33,718	33,717	11/22/2011	06/25/2036
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 0636.....		.....	..	.....2	.6FM	765,426	77.376	762,968	986,056	493,054	.....	.....(33,270)	.....	.....	.....5.573	7.549	MON...	4,626	55,317	05/27/2008	06/25/2036
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12-36.....		.....	..	.....2	.1FM	5,244,544	53.241	4,871,970	9,150,786	5,501,715	.....	.....257,170	.....	.....	.....0.394	14.386	MON...	701	19,856	05/16/2011	12/25/2036
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37.....		.....	..	.....2	.1FM	6,790,339	87.969	7,069,085	8,035,905	6,910,052	.....	.....119,711	.....	.....	.....0.374	6.302	MON...	584	16,495	05/12/2011	06/25/2037
61758V AH 0	MSRR 2010-R2 3A SEQ 6.5 1037 RE.....		.....	..	.....2	.1FM	6,289,857	102.500	6,447,104	6,289,857	6,289,857	.....	.....	.....	.....	.....6.500	6.500	MON...	34,070	408,840	02/09/2010	10/26/2037
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.5 1037 RE.....		.....	..	.....2	.1FM	2,208,000	94.500	2,268,000	2,400,000	2,233,996	.....	.....14,630	.....	.....	.....6.500	7.665	MON...	26,000	143,000	02/09/2010	10/26/2037
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.5 1037 RE.....		.....	..	.....2	.1FM	2,930,683	32.375	2,266,250	7,000,000	2,753,182	.....	.....(28,098)	177,370	.....	.....6.500	13.223	MON...	37,917	455,000	02/09/2010	10/26/2037
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10-35 RE.....		.....	..	.....2	.1FM	5,802,625	94.500	5,764,500	6,100,000	5,840,707	.....	.....38,082	.....	.....	.....5.500	6.502	MON...	27,958	307,522	01/07/2011	10/26/2035
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 4.0 0137RE.....		.....	..	.....2	.1FM	8,299,086	99.500	8,257,591	8,299,086	8,299,086	.....	.....	.....	.....	.....4.000	4.000	MON...	27,664	331,581	08/12/2010	01/26/2037
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.0 0137RE.....		.....	..	.....2	.1FM	3,055,000	99.500	3,039,725	3,055,000	3,055,000	.....	.....	.....	.....	.....6.000	6.000	MON...	15,275	198,471	08/12/2010	01/26/2037
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 0137RE.....		.....	..	.....2	.1FM	7,481,790	58.000	6,404,795	11,042,750	7,027,613	.....	.....(116,799)	357,894	.....	.....7.594	7.904	MON...	145,463	800,181	08/12/2010	01/26/2037
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8-25-35.....		.....	..	.....2	.1FM	82,032	68.166	97,249	142,665	87,584	.....	.....1,754	.....	.....	.....0.594	5.889	MON...	14	758	09/15/2008	08/25/2035
61915R AU 0	MHL 2005-5 A1 SEQ SSNR FLT 12-25-35.....		.....	..	.....2	.1FM	4,452,879	62.875	4,340,694	6,903,688	4,673,840	.....	.....72,232	.....	.....	.....0.554	4.389	MON...	744	34,299	10/29/2008	12/25/2035
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37.....		.....	..	.....2	.1FM	3,637,888	70.000	3,361,745	4,802,493	3,665,287	.....	.....27,399	.....	.....	.....0.424	2.731	MON...	339	13,193	04/14/2011	04/25/2037
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35.....		.....	..	.....2	.1FM	1,578,707	90.000	1,529,837	1,699,819	1,632,791	.....	.....13,763	.....	.....	.....4.786	6.744	MON...	6,779	81,353	01/31/2008	03/25/2035
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36.....		.....	..	.....2	.1FM	8,857,312	66.257	7,442,085	11,232,099	9,147,958	.....	.....290,647	.....	.....	.....0.464	11.516	MON...	1,013	34,316	09/08/2011	03/25/2036

SCHEDULE D - PART 1

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

E10.51

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
67087T	DE	8	OAK 2002-A A3 ABS SEQ 6.03 05-15-24.....	.....	..	.....2	1AM	1,576,452	97.000	.....	1,529,271	1,576,568	829,590	.....	.....(64,151)	.....	.....	.....6.030	11.460	MON...	7,922	95,068	02/25/2002	05/15/2024
67413S	EM	6	OAK 1999-A M2 MEZ 7.69 4-15-29.....	.....	..	.....2	.6FE	669,495	15.850	.....	106,825	673,977	72,448	.....	.....	.....	.....	.....7.690	71.539	MON...	2,304	53,311	06/09/1999	04/15/2029
68389F	JW	5	OOMLT 2005-5 A3 SEQ FLT 12-35.....	.....	..	.....2	1FM	3,802,176	83.909	.....	3,698,957	4,408,320	3,882,814	.....	.....80,637	.....	.....	.....0.504	6.434	MON...	432	13,107	05/11/2011	12/25/2035
70069F	HT	7	PPSI 2005-WHQ2 A2D SEQ FLT 05-35 FB.....	.....	..	.....2	1FM	26,527,529	94.500	.....	26,580,267	28,127,267	26,597,515	.....	.....69,985	.....	.....	.....0.624	4.326	MON...	3,413	42,511	10/14/2011	05/25/2035
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1-25-36.....	.....	..	.....2	3FM	2,328,958	83.281	.....	1,939,585	2,328,958	2,228,884	.....	.....(3,579)	96,495	.....	.....5.680	5.700	MON...	11,024	130,724	12/12/2005	01/25/2036
74924S	AB	2	RASC 2007-KS1 A2 SEQ FLT 1-37.....	.....	..	.....2	1FM	20,881,051	88.000	.....	20,728,254	23,554,834	21,343,303	.....	.....462,252	.....	.....	.....0.394	9.324	MON...	1,805	50,392	10/25/2011	01/25/2037
74927B	AK	6	RBSSP 2009-8 7A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	1,509,552	116.820	.....	1,634,728	1,399,353	1,498,022	.....	.....(6,596)	.....	.....	.....12.838	11.270	MON...	14,341	175,297	03/25/2010	09/26/2037
74927D	BY	1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE.....	.....	..	.....2	1FM	22,464,717	97.750	.....	22,097,369	22,606,005	22,488,450	.....	.....16,808	.....	.....	.....5.500	5.677	MON...	103,611	1,243,330	07/29/2010	10/26/2037
74928D	AU	9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	6,287,242	100.500	.....	6,225,299	6,194,327	6,266,096	.....	.....(14,977)	.....	.....	.....4.994	4.453	MON...	26,612	316,129	07/08/2010	06/26/2037
74928D	AV	7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....	.....	..	.....2	1FM	3,183,210	39.500	.....	2,787,384	7,056,667	3,330,941	.....	.....142,440	34,641	.....	.....4.994	3.426	MON...	30,291	158,899	07/08/2010	06/26/2037
74928F	AY	6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....	.....	..	.....2	1FM	4,846,760	63.750	.....	6,014,344	9,434,265	4,977,855	.....	.....95,163	.....	.....	.....6.000	13.074	MON...	47,170	359,633	07/08/2010	03/26/2036
74928F	AZ	3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE.....	.....	..	.....2	1FM	7,305,800	100.875	.....	7,225,222	7,162,549	7,267,835	.....	.....(26,886)	.....	.....	.....6.000	5.156	MON...	35,806	429,670	07/08/2010	03/26/2036
74928R	AA	2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	14,186,029	99.875	.....	14,992,906	15,011,671	14,420,767	.....	.....106,616	.....	.....	.....5.500	7.280	MON...	68,803	825,641	08/24/2009	08/26/2035
74928R	AB	0	RBSSP 2009-10 1A2 MEZ 5.5 08-35 RE.....	.....	..	.....2	1FM	3,968,415	69.000	.....	4,056,602	5,879,134	3,984,300	.....	.....15,885	.....	.....	.....5.500	10.554	MON...	53,892	26,946	10/24/2011	08/26/2035
74928R	AE	4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	8,905,600	99.500	.....	10,069,400	10,120,000	9,021,870	.....	.....53,867	.....	.....	.....5.500	6.789	MON...	92,766	510,216	09/15/2009	12/26/2035
74928R	AF	1	RBSSP 2009-10 3A2 RR MEZ CSTR 35 RE.....	.....	..	.....2	1FM	236,756	51.000	.....	703,800	1,380,000	236,756	.....	.....	.....	.....	.....5.500	31.734	MON...	12,650	69,575	09/15/2009	12/26/2035
74928T	AB	6	RBSSP 2009-11 1A2 MEZ 5.528 6-34 RE.....	.....	..	.....2	1FM	3,080,836	95.750	.....	3,056,892	3,192,576	3,096,084	.....	.....15,249	.....	.....	.....5.528	6.546	MON...	14,707	103,001	05/04/2011	06/26/2034
74928U	AL	1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	8,170,310	100.906	.....	8,499,333	8,423,000	8,223,143	.....	.....22,097	.....	.....	.....5.525	6.043	MON...	79,694	439,799	11/03/2009	08/25/2036
74928U	AS	6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	3,131,027	100.281	.....	3,253,713	3,244,588	3,151,052	.....	.....9,771	.....	.....	.....5.312	6.069	MON...	29,492	159,377	11/05/2009	10/25/2036
74928U	AW	7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTRRE.....	.....	..	.....2	1FM	6,586,378	101.500	.....	6,769,454	6,669,412	6,601,114	.....	.....7,174	.....	.....	.....5.883	6.151	MON...	32,776	390,006	11/02/2009	06/25/2036
74928U	AX	5	RBSSP 2009-12 8A2 RR MEZ CSTR 0636RE.....	.....	..	.....2	6FM	2,056,797	40.500	.....	1,917,771	4,735,236	1,917,771	.....	.....(33,793)	(204,502)	.....	.....5.883	15.710	MON...	46,269	253,685	11/02/2009	06/25/2036
74930N	AQ	2	RBSSP 2011-3 3A7 SUB 9.8224 07-37 RE.....	.....	..	.....2	1FM	4,136,741	76.625	.....	4,037,934	5,269,734	4,071,749	.....	.....(64,992)	.....	.....	.....9.822	9.275	MON...	86,270	209,537	06/16/2011	07/26/2037
74930V	AA	9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE.....	.....	..	.....2	1FM	13,890,696	97.000	.....	13,998,936	14,431,892	13,863,469	.....	.....(27,227)	.....	.....	.....5.558	5.650	MON...	67,492	134,148	10/18/2011	05/26/2036
74951P	DQ	8	RESIF 2005-A B3 SEQ FLT 03-37.....	.....	..	.....2	4FM	4,135,582	48.000	.....	3,422,551	7,130,314	3,422,551	.....	.....(1,041,620)	328,593	.....	.....0.856	22.310	MON...	3,730	54,168	01/28/2011	03/10/2037
749574	AC	3	RFMSI 2006-SA2 2A1 SEQ CSTR SSNR 36.....	.....	..	.....2	1FM	1,551,227	62.000	.....	1,423,587	2,296,108	1,180,649	.....	.....(3,388)	.....	.....	.....3.607	10.477	MON...	10,181	99,712	10/24/2008	08/25/2036
74958W	AC	0	RFMSI 2007-SA1 2A2 SEQ CSTR SSNR 37.....	.....	..	.....2	1FM	1,470,441	62.000	.....	1,720,138	2,774,417	610,858	.....	.....(254,236)	.....	.....	.....4.616	18.481	MON...	12,473	151,351	11/13/2008	02/25/2037
75406E	AD	3	RASC 2006-KS4 A4 SEQ FLT 06-36.....	.....	..	.....2	1FM	4,950,000	50.031	.....	5,003,125	10,000,000	5,037,300	.....	.....87,300	.....	.....	.....0.534	8.069	MON...	890	16,456	09/14/2011	06/25/2036
75406V	AC	5	RASC 2006-KS6 A3 SEQ FLT 8-36.....	.....	..	.....2	1FM	10,689,671	81.500	.....	11,098,193	13,617,415	10,766,488	.....	.....76,815	.....	.....	.....0.444	6.726	MON...	1,176	34,427	05/10/2011	08/25/2036
759676	AF	6	RAMC 2006-2 AF3 SEQ STP 8-25-36.....	.....	..	.....2	1FM	936,900	46.000	.....	478,860	1,041,000	566,436	.....	.....15,369	100,298	.....	.....5.797	12.031	MON...	5,029	60,345	03/19/2008	08/25/2036
75970J	AX	4	RAMC 2007-1 AF1B SEQ STP 04/37.....	.....	..	.....2	1FM	2,680,214	59.000	.....	1,833,422	3,107,494	1,833,422	.....	.....147,783	994,574	.....	.....5.784	19.681	MON...	14,978	164,800	01/03/2011	04/25/2037
75970N	BE	6	RAMC 2005-3 AF4 SEQ 5.14 11-25-35.....	.....	..	.....2	1FM	8,141,200	75.500	.....	6,417,500	8,500,000	8,100,612	.....	.....(47,851)	.....	.....	.....5.140	5.736	MON...	36,408	436,900	09/14/2010	11/25/2035
75971F	AY	9	RAMC 2007-3W AF6 SEQ STP 09-37.....	.....	..	.....2	1FM	4,968,656	61.000	.....	4,209,556	6,900,912	5,015,917	.....	.....38,275	.....	.....	.....5.131	8.577	MON...	32,308	363,063	09/21/2010	09/25/2037
759950	EM	6	RAMC 2004-4 AF5 SEQ STP 02-35.....	.....	..	.....2	1FM	12,910,219	77.629	.....	11,100,903	14,300,000	12,985,722	.....	.....57,235	.....	.....	.....5.493	6.505	MON...	65,458	785,499	08/24/2010	02/25/2035
759950	FX	1	RAMC 2005-4 A3 SEQ STP 2-25-36.....	.....	..	.....2	1FM	13,481,639	88.219	.....	12,845,777	14,561,278	13,721,966	.....	.....190,195	.....	.....	.....5.565	9.283	MON...	67,528	693,262	08/22/2011	02/25/2036
760985	7F	2	RAMP 2004-RS7 A16 NAS 5.22 7-25-34.....	.....	..	.....2	1FM	4,096,519	86.869	.....	3,813,127	4,389,494	3,123,845	.....	.....68,183	.....	.....	.....5.220	23.255	MON...	19,094	229,131	11/06/2009	07/25/2034
760985	GQ	8	RAMP 2002-RS1 A15 NAS 5.91* 01-25-32.....	.....	..	.....2	3FM	971,921	84.000	.....	816,606	972,150	972,150	.....	.....	.....	.....	.....5.910	5.913	MON...	4,788	62,966	01/11/2002	01/25/2032
760985	M7	3	RAMP 2004-RS1 A16A SEQ STP 01-34.....	.....	..	.....2	1FM	1,166,869	90.000	.....	1,120,194	1,244,660	1,172,808	.....	.....5,939	.....	.....	.....5.634	7.300	MON...	5,844	29,218	07/19/2011	01/25/2034
760985	M8	1	RAMP 2004-RS1 A16B SEQ STP 01-34.....	.....	..	.....2	1FM	254,590	90.681	.....	256,515	282,877	256,412	.....	.....1,822	.....	.....	.....5.555	7.497	MON...	1,309	15,707	12/03/2010	01/25/2034
760985	UA	7	RAMP 2003-RS3 A14 SEQ 5.67 4-25-33.....	.....	..	.....2	4FM	2,964,056	66.750	.....	1,979,499	2,965,541	2,691,701	.....	.....11,520	.....	.....	.....5.670	8.554	MON...	14,012	170,436	04/16/2003	04/25/2033
760985	V3	2	RAMP 2004-RS3 A14 SEQ CSTR 3-25-34.....	.....	..	.....2	1FM	2,557,896	84.000	.....	2,407,431	2,865,990	2,572,618	.....	.....11,098	.....	.....	.....5.335	6.736	MON...	12,742	152,878	08/17/2010	03/25/2034
760985	WY	3	RAMP 2003-RS5 A15 SEQ 4.87 062533.....	.....	..	.....2	2FM	5,401,466	77.000	.....	4,161,565	5,404,629	5,402,703	.....	.....46	.....	.....	.....4.870	4.875	MON...	21,934	263,208	06/20/2003	06/25/2033
760985	WZ	0	RAMP 2003-RS5 A16 NAS 4.02 4-25-33.....	.....	..	.....2	1FM	484,495	87.000	.....	437,578	502,963	493,903	.....	.....529	.....	.....	.....4.020	4.293	MON...	1,685	23,168	02/02/2006	04/25/2033

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
760985	WZ	0	RAMP 2003-RS5 A16 NAS 4.02 4-25-33.....	.....	..	2	1FM	484,495	87.000	437,578	502,963	493,903	529	.....	.....	4.020	4.294	MON...	1,685	23,168	02/02/2006	04/25/2033
760985	XK	2	RAMP 2003-RS6 A15 SEQ 5.42 7-25-33.....	.....	..	2	3FM	7,610,342	69.000	5,252,365	7,612,123	7,022,335	18,337	.....	.....	5.420	7.873	MON...	34,381	412,576	07/18/2003	07/25/2033
76110G	EJ	6	RALI 2003-QS2 A2 SEQ 6.0 02-33.....	.....	..	2	1FM	2,932,500	97.756	2,932,674	3,000,000	2,932,617	117	.....	.....	6.000	6.283	MON...	15,000	.....	12/09/2011	02/25/2033
76110H	E6	2	RALI 2004-QS15 A3 IO INV 11-25-34.....	.....	..	234	.4FE	194,869	12.000	290,827	.....	.....	.....	.....	.....	6.806	99.000	MON...	2,749	186,554	04/15/2008	11/25/2034
76110H	RV	3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34.....	.....	..	2	1FM	3,211,115	100.464	3,580,024	3,563,507	3,342,626	36,519	.....	.....	4.350	6.973	MON...	12,918	155,013	09/26/2008	03/25/2034
76110H	T9	0	RALI 2005-QA2 NB2 SEQ CSTR 2-25-35.....	.....	..	2	1FM	4,463,481	65.650	3,855,625	5,873,001	3,960,883	64,486	.....	.....	3.097	11.973	MON...	15,963	183,331	07/18/2008	02/25/2035
76110W	XQ	4	RASC 2004-KS4 A14 SEQ 4.26 11-25-31.....	.....	..	2	1FM	2,316,980	80.150	2,168,829	2,705,962	2,363,604	55,844	23,651	.....	4.260	7.069	MON...	9,606	126,202	10/27/2010	11/25/2031
76110W	XS	0	RASC 2004-KS4 A16 NAS 4.43 05-34.....	.....	..	2	1FM	5,070,666	85.962	5,116,749	5,952,359	5,070,666	.....	.....	.....	4.430	6.755	MON...	21,974	.....	12/16/2011	05/25/2034
761118	GT	9	RALI 2005-QS13 1A2 IO INV 9-25-35.....	.....	..	234	.6FE	75,174	13.449	3,377,805	.....	.....	.....	.....	.....	4.806	.....	MON...	20,118	1,260,091	06/28/2006	09/25/2035
761118	KH	0	RALI 2005-QS15 2A SEQ 6.0 10-25-35.....	.....	..	2	1FM	3,704,871	77.125	3,110,075	4,032,512	3,112,876	37,697	46,147	.....	6.000	8.117	MON...	20,163	241,950	02/08/2008	10/25/2035
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36.....	.....	..	2	1FM	614,290	60.500	401,288	663,287	490,863	13,809	54,999	.....	5.500	6.400	MON...	3,040	36,481	02/13/2006	02/25/2036
76111J	7K	4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33.....	.....	..	2	1FM	8,409,778	102.356	8,344,518	8,152,466	8,342,002	(6,608)	.....	.....	5.500	5.237	MON...	37,365	448,386	06/27/2003	06/25/2033
76111J	U5	1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33.....	.....	..	2	1FM	5,630,632	100.784	5,546,524	5,503,367	5,597,198	(3,335)	.....	.....	5.750	5.552	MON...	26,370	316,443	04/23/2003	03/25/2033
76112B	C5	7	RAMP 2005-EFC4 M2 MEZ FLT 09-35.....	.....	..	2	1FM	4,467,762	59.031	4,451,267	7,540,526	4,548,717	80,955	.....	.....	0.734	6.616	MON...	1,076	21,457	08/02/2011	09/25/2035
76112B	CF	5	RAMP 2004-RS9 A14 SEQ AFC 10-25-32.....	.....	..	2	1FM	580,133	87.000	555,395	638,385	553,482	(26,665)	.....	.....	4.767	5.559	MON...	2,536	34,322	05/19/2008	10/25/2032
76112B	H4	5	RAMP 2005-EFC5 M1 MEZ FLT 10-35.....	.....	..	2	1FM	4,115,980	74.474	4,206,307	5,648,000	4,215,603	99,623	.....	.....	0.694	6.451	MON...	762	15,283	07/21/2011	10/25/2035
76112B	KC	3	RAMP 2005-RS2 M2 MEZ FLT 02-35.....	.....	..	2	1FM	3,352,800	63.000	3,200,400	5,080,000	3,441,027	88,227	.....	.....	0.774	7.440	MON...	765	15,479	07/28/2011	02/25/2035
76112B	SE	1	RAAC 2005-SP1 1A5 PAC 5.0 9-25-34.....	.....	..	2	1FM	7,562,115	101.000	7,909,310	7,831,000	7,692,701	24,238	.....	.....	5.000	5.414	MON...	32,629	387,290	10/24/2005	09/25/2034
78386N	BC	2	SACO 1999-03 BA 1B1 SUB CSTR 4-25-39.....	.....	..	2	1FM	1,485,187	87.391	1,333,050	1,525,392	1,504,761	1,039	.....	.....	6.856	7.211	MON...	8,357	99,775	05/13/1999	04/25/2039
805564	EM	9	SAST 1999-3 BF1A SUB 8.64 12-25-32.....	.....	..	2	1FM	597,274	63.860	381,426	597,284	132,768	21,482	.....	.....	8.640	67.137	MON...	4,300	50,381	07/29/1999	12/25/2032
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09-47.....	.....	..	2	1FM	6,825,791	87.563	6,929,662	7,913,960	6,890,854	65,064	.....	.....	0.514	9.432	MON...	791	15,596	08/18/2011	09/25/2047
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10-35.....	.....	..	2	1FM	12,424,386	89.000	12,498,994	14,043,814	12,454,656	30,270	.....	.....	0.594	4.997	MON...	1,390	26,192	09/20/2011	10/25/2035
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05-37.....	.....	..	2	1FM	7,382,713	37.500	6,323,743	16,863,314	7,437,413	(136,013)	43,043	.....	0.384	10.839	MON...	1,259	17,478	11/30/2010	05/25/2037
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5-25-35.....	.....	..	2	1FM	2,820,797	60.000	3,098,359	5,163,931	1,993,359	(248,483)	.....	.....	6.225	27.955	MON...	26,788	297,965	03/27/2008	05/25/2035
83612T	AR	3	SVHE 2007-OPT1 X IO CSTR 6-25-37.....	.....	..	234	.5FE	956,021	0.219	415,647	.....	.....755,704	(131,414)	.....	.....	0.077	0.200	MON...	.....	.....157,578	10/04/2007	06/25/2037
863572	EQ	3	SASC 1996-4 A SEQ CSTR 09-25-31.....	.....	..	2	1FM	555,901	104.277	618,323	592,962	560,803	1,577	.....	.....	8.930	9.934	MON...	4,339	49,398	09/09/2008	09/25/2031
863576	HQ	3	SASC 2006-OW1 A4 SEQ FLT 12-35.....	.....	..	2	1FM	7,607,209	66.000	7,754,066	11,748,585	7,450,553	(156,656)	.....	.....	0.494	16.907	MON...	1,129	13,543	09/27/2011	12/25/2035
863579	Q6	8	SARM 2006-1 7A1 SEQ CSTR 02-25-36.....	.....	..	2	3FM	2,092,715	91.600	2,129,919	2,325,239	2,138,399	34,525	.....	.....	5.478	9.299	MON...	10,835	129,510	08/19/2010	02/25/2036
863579	VW	5	SARM 2005-17 5A2 SEQ SSNR CSTR 35.....	.....	..	2	1FM	8,652,919	63.360	7,832,103	12,361,313	8,353,955	144,032	684,798	.....	0.594	4.268	MON...	1,224	65,519	08/27/2008	08/25/2035
863579	XR	4	SARM 2005-18 8A1 SEQ SSNR CSTR 09352.....	.....	..	2	1FM	8,207,597	86.841	9,226,603	10,624,721	8,021,413	(64,949)	.....	.....	5.458	10.299	MON...	48,257	579,904	08/26/2008	09/25/2035
86358E	A8	9	SAIL 2006-1 A3 SEQ FLT 01-36 FB.....	.....	..	2	1FM	5,737,959	75.690	5,738,149	7,581,119	5,737,959	.....	.....	.....	0.494	7.384	MON...	520	.....	12/21/2011	01/25/2036
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8-25-31.....	.....	..	2	1FM	3,600,250	91.000	3,813,713	4,190,894	3,862,987	33,834	.....	.....	3.375	4.960	MON...	11,787	139,567	03/11/2011	08/25/2031
86358R	FU	6	SASC 2001-9 B1 MEZ CSTR* 07-25-31.....	.....	..	2	1FM	907,453	93.210	842,677	904,063	.....	.....(182)	.....	.....	7.372	7.347	MON...	5,528	66,436	01/03/2002	07/25/2031
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32.....	.....	..	2	1FM	6,545,027	90.500	7,527,056	8,317,189	6,695,731	12,988	.....	.....	3.450	6.367	MON...	23,912	195,468	08/17/2011	02/25/2032
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32.....	.....	..	2	1FM	8,535,452	91.000	8,601,845	9,452,576	8,618,166	31,239	.....	.....	3.450	4.655	MON...	27,176	253,488	12/01/2011	02/25/2032
86358R	YB	7	SASC 2002-AL1 APO PO 2-25-32.....	.....	..	2	1FM	1,364,023	74.948	1,433,560	1,912,740	1,483,586	16,656	.....	.....	.....	5.300	MON...	.....	.....	12/04/2002	02/25/2032
86359A	M7	5	SASC 2003-21 1A4 IO 5.50 7-25-33.....	.....	..	234	.1FE	64,560	1.265	1,617	.....	.....15,314	(17,131)	.....	.....	5.500	.....	MON...	.....	.....17,131	09/09/2003	07/25/2033
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4-25-31.....	.....	..	2	1FM	3,261,614	96.000	3,590,821	3,740,439	3,302,309	19,348	.....	.....	3.357	4.937	MON...	10,462	125,547	06/28/2010	04/25/2031
86359A	MG	5	SASC 2003-AL1 APO 4-25-31.....	.....	..	2	.1FE	742,096	77.250	813,924	1,053,623	835,533	3,539	.....	.....	.....	5.330	MON...	.....	.....	02/05/2003	04/25/2031
86359A	NF	6	SASC 2003-5 A SEQ PT 6.00 8-28-32 RE.....	.....	..	2	.5Z	354,752	98.000	347,850	354,949	354,949	.....	.....	.....	6.000	6.035	MON...	3,550	5,932	01/29/2003	08/28/2032
86359A	QS	5	SASC 2003-10 A SEQ 6.0 4-25-33.....	.....	..	2	1FM	417,856	104.250	452,586	434,136	419,712	485	.....	.....	6.000	6.405	MON...	2,171	26,048	12/11/2007	04/25/2033
86359A	WR	0	SASC 2003-AL2 A SEQ 3.3565 1-25-31.....	.....	..	2	1FM	11,949,852	91.250	13,385,510	14,669,053	12,172,164	66,493	.....	.....	3.357	5.638	MON...	41,031	402,179	12/08/2011	01/25/2031

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	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
86359A	WT	6	SASC 2003-AL2 APO 0.0 1-25-31.....	.....	..	2	1AM	3,255,880	81.375	3,407,681	4,187,627	3,434,826		288,283				4.670	MON...				05/20/2003	01/25/2031	
86359B	5G	2	SASC 2005-4XS 3A4 SEQ STP 03-35.....	.....	..	2	1FM	3,457,735	98.500	3,425,156	3,477,315	3,461,261		3,525			4.790	5.035	MON...	13,880	127,596		06/27/2011	03/25/2035	
86359B	5N	7	SASC 2005-3 1A2 IO INV 3-25-35.....	..	234	6FE	751,821	12.625	1,243,627			459,036		(154,282)			6.356	139.120	MON...		741,955		03/31/2008	03/25/2035	
86359B	RB	9	SASC 2004-9XS 1A4A SEQ STP 5-25-34.....	..	2	1FM	2,702,533	95.250	3,055,386	3,207,754	2,846,273	2,846,273		43,842			5.560	9.517	MON...	14,863	178,353		07/14/2008	05/25/2034	
86359L	NA	3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 0945.....	.....	..	2	1FM	5,712,286	55.000	4,520,514	8,219,116	5,860,817		16,870			0.604	11.784	MON...	965	45,448		07/23/2008	09/25/2045	
86359Y	AG	6	SASC 2006-BC1 A5 SEQ FLT 03-36.....	.....	..	2	1FM	7,681,085	64.868	7,017,713	10,818,429	7,725,208		44,124			0.454	10.741	MON...	955	28,454		05/18/2011	03/25/2036	
86365D	AC	3	SASC 2007-BC4 A3 SEQ SSNR FLT 1137.....	.....	..	2	1FM	1,457,342	92.000	1,457,342	1,584,067	1,459,811		2,470			0.544	5.727	MON...	168	1,400		11/11/2011	11/25/2037	
881561	LE	2	TMTS 2004-11HE A SEQ FLT 10-35.....	.....	..	2	1FM	1,970,742	82.500	2,029,158	2,459,585	2,000,347		23,744			0.684	3.405	MON...	327	20,523		09/24/2010	10/25/2035	
881561	LR	3	TMTS 2004-19HE A1 SEQ FLT 10-34.....	.....	..	2	1FM	1,678,940	82.500	1,881,325	2,280,394	1,710,376		25,229			0.664	4.156	MON...	294	21,952		09/15/2010	10/25/2034	
881561	LS	1	TMTS 2004-19HE M1 MEZ FLT 10-34.....	.....	..	2	1FM	1,329,676	78.500	1,219,032	1,552,906	1,342,230		9,433			1.044	2.662	MON...	315	25,650		09/15/2010	10/25/2034	
881561	UH	5	TMTS 2005-8HE M1 MEZ FLT 07-35.....	.....	..	2	1FM	9,293,850	86.250	9,375,375	10,870,000	9,891,330		481,438			0.744	5.835	MON...	7,972	68,145		09/28/2010	07/25/2035	
881561	XJ	8	TMTS 2005-14HE AF2 SEQ STP 8-36.....	.....	..	2	1FM	1,833,137	96.500	1,823,688	1,889,832	1,843,017		7,424			4.849	5.790	MON...	7,637	101,407		08/12/2010	08/25/2036	
88157V	AB	3	TMTS 2007-6ALT A2 SEQ CSTR 08/38.....	.....	..	2	1FM	3,418,351	43.000	2,826,713	6,573,751	3,695,224		173,103			0.594	5.859	MON...	759	35,347		04/30/2010	08/25/2038	
885220	DX	8	TMST 2003-4 M1 MEZ FLT 09-43.....	.....	..	2	1FM	4,305,717	73.728	3,756,828	5,095,523	4,339,067		33,347			0.944	2.864	MON...	802	41,508		02/09/2011	09/25/2043	
88522R	AB	0	TMST 2006-5 A2 SEQ FLT 10-46.....	.....	..	2	3FM	16,352,117	58.432	14,422,320	24,682,441	16,371,593		19,477			5.314	15.849	MON...	21,860	477,415		08/23/2011	10/25/2046	
921796	FZ	6	VMF 1999-A 1A5 SEQ 6.555 03-07-23.....	.....	..	2	1FE	850,751	101.000	836,515	828,233	828,233					6.555	6.075	MON...	4,524	54,291		08/19/2002	03/07/2023	
92925C	CC	4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146.....	.....	..	2	1FM	2,026,066	60.990	1,530,277	2,509,060	1,859,100		(10,945)	193,027		1.278	3.501	MON...	2,873	33,829		04/30/2008	01/25/2046	
939336	QT	3	WAMMS 2003-MS2 3A5 SEQ 5.0 3-25-18.....	.....	..	2	1FM	533,587	101.999	558,209	547,268	542,278		574			5.000	5.291	MON...	2,280	27,291		01/28/2003	03/25/2018	
939336	TX	1	WAMMS 2003-MS7 P PO 3-25-33.....	.....	..	2	1FM	18,764	74.625	21,879	29,319	17,447		(1,928)				26.180	MON...				01/25/2008	03/25/2033	
93934N	AR	6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36.....	.....	..	2	1FM	749,822	38.597	366,344	949,141	429,183		7,865	34,174		0.894	3.762	MON...	141	7,881		04/23/2008	07/25/2036	
9497EU	AD	9	WFHET 2006-1 A4 SEQ FLT 05-36.....	.....	..	2	1FM	2,527,500	78.000	2,340,000	3,000,000	2,598,803		71,303			0.524	4.963	MON...	306	9,165		05/10/2011	05/25/2036	
94980G	AH	4	WFHET 2004-2 A17 SEQ 5.0 5-25-34.....	.....	..	2	1FM	3,756,041	97.000	3,880,000	4,000,000	3,911,288		18,700			5.000	5.650	MON...	16,667	199,978		08/27/2004	05/25/2034	
94980G	AR	2	WFHET 2004-2 M4 MEZ FLT 05-34.....	.....	..	2	1FM	2,459,561	70.000	2,495,207	3,564,581	2,509,199		39,841			1.494	5.680	MON...	1,036	51,649		10/01/2010	05/25/2034	
94980S	BD	6	WFMBS 2006-9 1A28 IO INV 8-25-36.....	.....	234	6FE	57,816	7.612	283,069								5.006	99.000	MON...	3,103	230,210		10/03/2007	08/25/2036	
94981S	AN	4	WFMBS 2005-16 A10 PAC 5.75 1-25-36.....	.....	..	2	2FM	10,088,672	96.000	9,600,000	10,000,000	9,815,847		(14,653)	126,400		5.750	5.600	MON...	47,917	574,994		12/28/2005	01/25/2036	
949837	BQ	0	WFMBS 2007-10 1A39 PT INV 7-25-37.....	.....	23	1FM	3,640,186	150.812	5,094,959	3,378,362	2,467,594		(305,800)				37.238	52.130	MON...		1,270,807		02/28/2008	07/25/2037	
94983K	AE	9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR.....	.....	..	2	1FM	2,794,763	76.812	2,806,161	3,653,285	2,857,183		21,374			2.666	5.095	MON...	9,117	101,127		10/30/2008	03/25/2036	
94983Q	AJ	5	WFMBS 2006-3 A9 SEQ 5.50 03-36.....	.....	..	2	1FM	184,717	98.000	185,190	188,969	186,130		1,219			5.500	6.954	MON...	866	10,391		10/06/2010	03/25/2036	
94983Q	AN	6	WFMBS 2006-3 APO PO 3-25-36.....	.....	..	2	1FM	185,681	50.000	162,878	325,757	193,352		(30,174)				7.200	MON...				09/21/2007	03/25/2036	
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR.....	.....	..	2	1FM	6,803,288	90.125	6,918,435	7,676,488	6,785,016		(18,271)			4.547	5.649	MON...	29,097	58,185		10/11/2011	03/25/2036	
94986L	AJ	3	WFMBS 2007-16 1APO PO 12-37.....	.....	..	2	1FM	3,281,096	80.422	3,285,578	4,085,411	3,116,222		(152,004)				4.530	MON...				11/02/2010	12/28/2037	
94986M	AA	0	WFMBS 2007-AR10 1A1 SEQ SSNR CSTR.....	.....	..	2	2FM	9,278,250	100.801	9,300,255	9,226,352	9,276,515		(1,313)			6.084	6.028	MON...	47,491	563,026		08/24/2010	01/25/2038	
949912	AA	7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33.....	.....	..	2	1FM	1,088,539	100.778	1,182,753	1,173,627	1,099,835		3,401			5.750	7.995	MON...	5,624	67,474		03/05/2008	09/25/2033	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								2,619,353,890	XXX	2,561,253,107	3,085,057,945	2,548,113,154	253,075	7,544,916	28,066,991	0	XXX	XXX	XXX	13,467,916	136,771,832	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
03027W	AA	0	AMTT 2007-1A AFX SEQ 5.4197 041537.....	.....	..	2	1FE	7,000,000	107.250	7,507,500	7,000,000	7,000,000					5.420	5.420	MON...	16,861	379,379		04/27/2007	04/15/2037	
03063N	AD	9	ACRE 2010-ARTA A2FX ABS 4.9543 01-29.....	.....	..	2	1FM	5,999,982	109.930	6,595,800	6,000,000	5,999,983		1			4.954	4.954	MON...	16,514	294,781		12/09/2010	01/14/2029	
055359	AC	7	BCRR 2009-1 2A1 SEQ SSNR CSTR 0740RE.....	.....	..	2	1FE	34,373,516	111.406	39,994,844	35,900,000	34,811,479		161,883			5.858	6.493	MON...	116,835	2,088,864		01/20/2011	07/17/2040	
05947U	TJ	1	BACM 2006-1 A3A SEQ CSTR 9-10-45.....	.....	..	2	1FM	30,365,727	103.031	31,012,406	30,100,000	30,135,235		(28,769)			5.447	5.231	MON...	136,629	1,639,547		01/02/2007	09/10/2045	
059513	AC	5	BACM 2007-4 A3 SEQ CSTR 2-10-51.....	.....	..	2	1FM	7,568,125	106.270	8,501,600	8,000,000	7,568,125					5.791	5.812	MON...	38,642	470,429		02/08/2008	02/10/2051	
05955F	AA	8	BALL 2009-UB1 RR 4A4 SEQ CSTR 0650RE.....	.....	..	2	1FE	948,938	110.250	1,157,625	1,050,000	976,008		13,041			5.614	7.431	MON...	4,916	59,301		10/28/2009	06/24/2050	
05955T	AA	8	BALL 2009-UB2 A4AA SEQ SSNR CSTR RE.....	.....	..	2	1FE	23,348,594	110.190	25,343,700	23,000,000	23,276,121		(50,105)			5.671	5.381	MON...	108,813	1,318,488		07/22/2010	02/24/2051	

SCHEDULE D - PART 1

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

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	n	F o r e i g n	Bond CHAR	NAIC Design- ation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
05955T	AC	4	BALL 2009-UB2 A4AB SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	8,738,789	.....	.....109,740	9,876,600	9,000,000	8,792,783	.....	.....34,738	.....	.....	.....5.742	6.287	MON...	43,209	523,684	05/26/2010	12/24/2049
05955T	AE	0	BALL 2009-UB2 A4AC RR SEQ CSTR 44 RE.....	.....	..	.....2	..1FE	18,146,600	.....	.....108,680	21,736,000	20,000,000	18,603,834	.....	.....236,644	.....	.....	.....5.325	7.046	MON...	88,750	1,065,000	12/04/2009	02/24/2044
05955T	AG	5	BALL 2009-UB2 A4B1 SUB 5.325 02-44RE.....	.....	..	.....2	..1FE	1,939,472	.....	.....93,360	1,848,528	1,980,000	1,942,145	.....	.....2,673	.....	.....	.....5.325	5.749	MON...	8,786	52,718	06/21/2011	02/24/2044
05955T	AL	4	BALL 2009-UB2 A4B3 SUB CSTR 0649 RE.....	.....	..	.....2	..1FE	8,925,653	.....	.....96,810	8,852,556	9,144,258	8,954,615	.....	.....28,962	.....	.....	.....5.811	6.269	MON...	44,284	539,311	12/14/2010	06/24/2049
05955T	AU	4	BALL 2009-UB2 A4B7 SUB 5.563 12-44RE.....	.....	..	.....2	..1FE	4,355,189	.....	.....93,342	4,381,520	4,694,040	4,358,981	.....	.....3,096	.....	.....	.....5.563	6.064	MON...	21,761	261,129	10/07/2010	12/24/2044
05955U	AA	5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	16,079,531	.....	.....110,900	18,852,949	17,000,000	16,290,086	.....	.....118,067	.....	.....	.....5.654	6.652	MON...	80,094	969,328	02/17/2010	06/15/2049
05955U	AG	2	BALL 2010-UB3 A4A2 SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	15,125,000	.....	.....112,124	17,939,824	16,000,000	15,319,026	.....	.....104,408	.....	.....	.....5.816	6.782	MON...	77,518	942,810	01/29/2010	05/15/2046
05955U	AQ	0	BALL 2010-UB3 A4B3 SUB CSTR 02-51 RE.....	.....	..	.....2	..1FE	3,057,188	.....	.....98,683	2,960,493	3,000,000	3,052,224	.....	.....(4,964)	.....	.....	.....5.898	5.668	MON...	14,745	89,901	06/14/2011	02/15/2051
05955U	AU	1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338RE.....	.....	..	.....2	..1FE	16,328,281	.....	.....109,323	18,584,927	17,000,000	16,472,570	.....	.....89,859	.....	.....	.....5.338	6.072	MON...	75,622	907,425	05/25/2010	12/15/2043
05956H	AA	3	BALL 2010-RC30 A5A SEQ 5.334 1243 RE.....	.....	..	.....2	..1FE	21,632,891	.....	.....108,430	22,770,300	21,000,000	21,515,306	.....	.....(91,803)	.....	.....	.....5.334	4.768	MON...	93,345	1,120,140	09/03/2010	12/16/2043
07330T	AA	0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 RE.....	.....	..	.....2	..1FE	6,441,367	.....	.....114,293	8,000,510	7,000,000	6,586,715	.....	.....63,520	.....	.....	.....6.500	7.914	MON...	25,278	455,000	07/30/2009	07/17/2040
07330T	AB	8	BCRR 2009-2A 1A2 MEZ SSUP AFC 0740RE.....	.....	..	.....2	..1FE	11,982,550	.....	.....91,142	12,206,648	13,393,000	11,991,251	.....	.....8,701	.....	.....	.....4.251	4.934	MON...	31,627	189,760	08/10/2011	07/17/2040
07387B	FQ	1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38.....	.....	..	.....2	..1FM	14,068,644	.....	.....101,731	14,081,181	13,841,556	14,052,565	.....	.....(3,572)	.....	.....	.....5.533	5.358	MON...	63,739	775,174	01/03/2007	04/12/2038
07388L	AC	4	BSCMS 2006-PW13 A3 SEQ 5.518 9-41.....	.....	..	.....2	..1FM	1,237,500	.....	.....103,880	1,558,200	1,500,000	1,417,978	.....	.....52,524	.....	.....	.....5.518	10.939	MON...	6,898	82,770	10/23/2008	09/11/2041
07388L	AE	0	BSCMS 2006-PW13 A4 SEQ 5.54 09-11-41.....	.....	..	.....2	..1FM	31,962,907	.....	.....110,870	35,223,399	31,770,000	31,871,619	.....	.....(21,633)	.....	.....	.....5.540	5.452	MON...	146,671	1,760,057	05/16/2007	09/11/2041
07388R	AC	1	BSCMS 2007-PW15 A3 SEQ 5.309 0244.....	.....	..	.....2	..1FM	5,833,125	.....	.....102,750	6,164,994	6,000,000	5,939,681	.....	.....27,026	.....	.....	.....5.309	5.832	MON...	26,545	318,540	08/31/2007	02/11/2044
07388R	AE	7	BSCMS 2007-PW15 A4 SEQ SSNR 02-44.....	.....	..	.....2	..1FM	14,459,456	.....	.....105,000	14,513,768	13,822,636	14,450,382	.....	.....(9,072)	.....	.....	.....5.331	4.187	MON...	61,407	54,278	12/08/2011	02/11/2044
12513E	AE	4	CD 2005-CD1 A3 SEQ SSNR CSTR 07-44.....	.....	..	.....2	..1FM	1,287,459	.....	.....103,372	1,287,223	1,245,238	1,278,047	.....	.....(9,412)	.....	.....	.....5.225	4.394	MON...	5,421	60,520	01/25/2011	07/15/2044
12513X	AE	2	CD 2006-CD2 A4 SEQ CSTR 1-15-46.....	.....	..	.....2	..1FM	4,928,906	.....	.....107,733	6,463,980	6,000,000	5,344,930	.....	.....144,587	.....	.....	.....5.344	8.840	MON...	26,720	325,171	10/20/2008	01/15/2046
125277	AA	1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	14,655,547	.....	.....109,525	18,619,165	17,000,000	15,254,632	.....	.....275,259	.....	.....	.....5.485	7.994	MON...	41,447	932,449	09/30/2009	03/17/2051
125278	AA	9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTRRE.....	.....	..	.....2	..1FE	15,493,496	.....	.....109,722	17,555,440	16,000,000	15,493,496	.....	.....	.....	.....	.....5.311	5.905	MON...	37,767	849,759	02/23/2010	02/19/2039
125278	AC	5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068RE.....	.....	..	.....2	..1FE	17,803,734	.....	.....112,939	18,607,797	16,476,000	17,630,104	.....	.....(173,630)	.....	.....	.....6.068	4.669	MON...	44,434	999,763	01/10/2011	02/19/2051
12527E	AD	0	CFCRE 2011-C1 A4 SEQ CSTR 04-44 FD.....	.....	..	.....2	..1FM	29,710,938	.....	.....109,750	31,827,500	29,000,000	29,684,771	.....	.....(26,165)	.....	.....	.....4.961	4.657	MON...	119,898	479,592	08/04/2011	04/15/2044
12527X	AA	4	CGCMT 2010-RR3 MLJR SEQ CSTR 06-50RE.....	.....	..	.....2	..1FE	10,686,328	.....	.....110,650	11,065,040	10,000,000	10,578,260	.....	.....(99,933)	.....	.....	.....5.743	4.460	MON...	30,346	577,116	11/18/2010	06/14/2050
12527X	AB	2	CGCMT 2010-RR3 MLJR SUB CSTR 06-50RE.....	.....	..	.....2	..1FE	7,973,783	.....	.....95,405	7,535,580	7,898,500	7,973,372	.....	.....(410)	.....	.....	.....5.743	5.749	MON...	23,968	342,411	03/17/2011	06/14/2050
12621R	AA	2	COMM 2010-RR1 GEA SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	14,956,416	.....	.....109,469	17,515,000	16,000,000	15,222,832	.....	.....156,025	.....	.....	.....5.543	6.909	MON...	73,907	886,880	02/05/2010	12/11/2049
12638U	AA	6	CSMC 2009-RR3 A5A SEQ 5.342 1243RE.....	.....	..	.....2	..1FE	14,519,531	.....	.....108,911	16,336,680	15,000,000	14,620,891	.....	.....65,118	.....	.....	.....5.342	5.940	MON...	66,775	801,299	05/17/2010	12/15/2043
12639C	AA	5	CSMC 2009-RR4 A4A SEQ 5.695 09-40 RE.....	.....	..	.....2	..1FE	14,592,639	.....	.....110,000	18,993,700	17,267,000	15,368,657	.....	.....364,029	.....	.....	.....5.695	8.883	MON...	81,946	983,355	09/18/2009	09/15/2040
12639C	AG	2	CSMC 2009-RR4 A4B SUB 5.695 09-40 RE.....	.....	..	.....2	..1FE	8,535,513	.....	.....94,750	8,205,350	8,660,000	8,543,265	.....	.....7,752	.....	.....	.....5.695	6.008	MON...	41,099	246,593	06/16/2011	09/15/2040
12641U	AG	8	CSMC 2009-RR2 IQA SEQ 5.6945 0417 RE.....	.....	..	.....2	..1FE	8,435,938	.....	.....108,907	10,890,670	10,000,000	8,835,949	.....	.....175,531	.....	.....	.....5.695	8.524	MON...	47,454	569,453	07/30/2009	04/16/2049
12641V	AA	9	CSMC 2009-RR1 A3A SEQ 5.383 2-40 RE.....	.....	..	.....2	..1FE	25,359,062	.....	.....108,814	26,931,465	24,750,000	25,325,559	.....	.....(79,590)	.....	.....	.....5.383	4.745	MON...	111,024	1,143,887	07/19/2011	02/15/2040
12643J	AA	4	CSMC 2010-RR1 1A SEQ 5.692 0449 RE.....	.....	..	.....2	..1FE	20,041,875	.....	.....111,638	23,443,980	21,000,000	20,257,083	.....	.....120,558	.....	.....	.....5.692	6.517	MON...	99,610	1,195,319	02/03/2010	04/16/2049
12643K	AQ	6	CSMC 2010-RR2 2A SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	12,673,516	.....	.....111,186	14,454,193	13,000,000	12,758,904	.....	.....49,986	.....	.....	.....5.795	6.307	MON...	62,825	764,173	04/09/2010	09/15/2039
12643K	AW	3	CSMC 2010-RR2 2B SUB CSTR 09-39 RE.....	.....	..	.....2	..1FE	6,580,035	.....	.....93,563	6,587,736	7,041,000	6,598,881	.....	.....18,847	.....	.....	.....5.795	7.361	MON...	34,539	138,159	08/26/2011	09/15/2039
12644C	AA	8	CSMC 2010-RR4 1A SEQ 5.383 0240RE.....	.....	..	.....2	..1FE	21,680,078	.....	.....108,813	23,394,688	21,500,000	21,688,343	.....	.....(14,618)	.....	.....	.....5.383	5.154	MON...	96,445	1,013,797	04/06/2011	02/15/2040
12644C	AG	5	CSMC 2010-RR4 1B MEZ 5.383 02-40 RE.....	.....	..	.....2	..1FE	5,254,688	.....	.....93,509	5,610,564	6,000,000	5,276,077	.....	.....21,390	.....	.....	.....5.383	8.459	MON...	26,915	26,915	11/22/2011	02/15/2040
12645A	AA	1	CSMC 2010-RR7 1A SEQ SSNR 5.378 RE.....	.....	..	.....2	..1FE	29,750,305	.....	.....107,057	30,361,337	28,360,000	29,575,411	.....	.....(174,893)	.....	.....	.....5.378	4.412	MON...	127,100	1,143,899	03/17/2011	08/12/2048
12645A	AG	8	CSMC 2010-RR7 1B SUB 5.378 08-48 RE.....	.....	..	.....2	..1FE	11,729,400	.....	.....92,161	12,755,082	13,840,000	11,747,400	.....	.....13,643	.....	.....	.....5.378	6.456	MON...	62,026	744,314	09/01/2010	08/12/2048
173067	EE	5	CGCMT 2004-C2 A5 SEQ 4.733 10-15-41.....	.....	..	.....2	..1FM	4,009,812	.....	.....106,037	4,425,984	4,174,000	4,112,007	.....	.....23,376	.....	.....	.....4.733	5.390	MON...	16,463	197,453	02/09/2007	10/15/2041
17309D	AB	9	CGCMT 2006-C4 A2 SEQ CSTR 3-15-49.....	.....	..	.....2	..1FM	12,363,750	.....	.....104,430	12,531,600	12,000,000	12,031,593	.....	.....(68,579)	.....	.....	.....5.728	5.272	MON...	57,290	697,134	12/19/2006	03/15/2049
17309D	AD	5	CGCMT 2006-C4 A3 SEQ CSTR 3-15-49.....	.....	..	.....2	..1FM	29,368,359	.....	.....111,288	31,562,509	28,361,000	28,872,013	.....	.....(113,085)	.....	.....	.....5.728	5.222	MON...	135,401	1,647,618	05/17/2007	03/15/

SCHEDULE D - PART 1

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

E10.55

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				Code	NAIC Design- ation	Actual Cost	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12-10-49.....	.....	..	.....2	..1FM	.....	14,658,828	111,248	16,687,182	15,000,000	.....	.....33,564	.....	.....	.....5.697	6.015	MON...	71,217	866,420	09/26/2008	12/10/2049
20047E AC 6	COMM 2006-C8 A3 SEQ 5.308 12-10-46.....	.....	..	.....2	..1FM	.....	9,275,000	103,480	10,348,000	10,000,000	.....	.....95,785	.....	.....	.....5.308	6.389	MON...	44,233	530,800	03/20/2008	12/10/2046
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6-10-46.....	.....	..	.....2	..1FM	.....	245,234	110,425	276,062	250,000	.....	.....247,456	.....	.....	.....5.751	6.043	MON...	1,199	14,590	07/30/2007	06/10/2046
225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38.....	.....	..	.....2	..1FM	.....	2,644,614	103,105	3,143,213	3,048,547	.....	.....2,644,614	(1)	.....	.....4.813	4.813	MON...	12,227	146,582	11/04/2008	02/15/2038
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3-15-39.....	.....	..	.....2	..1FM	.....	30,416,406	107,363	32,209,020	30,000,000	.....	.....30,389,932	(5,968)	.....	.....5.661	5.565	MON...	141,493	1,721,108	01/25/2007	03/15/2039
22545L AD 1	CSMC 2006-C5 A3 SEQ 5.311 12-15-39.....	.....	..	.....2	..1FM	.....	28,972,813	106,875	30,993,750	29,000,000	.....	.....28,985,246	2,758	.....	.....5.311	5.324	MON...	128,349	1,540,189	12/27/2006	12/15/2039
22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40.....	.....	..	.....2	..1FM	.....	643,519	100,180	668,384	667,183	.....	.....644,690	327	.....	.....5.268	5.504	MON...	2,929	51,309	02/15/2008	02/15/2040
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.0 18-15-38.....	.....	..	.....2	..1FM	.....	7,583,438	109,617	8,769,359	8,000,000	.....	.....7,798,634	53,771	.....	.....5.100	5.944	MON...	34,000	407,886	07/17/2007	08/15/2038
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 05-21RE.....	.....	..	.....2	..1FE	.....	42,679,152	111,310	45,101,346	40,518,683	.....	.....42,631,345	(47,807)	.....	.....4.537	3.861	MON...	153,194	459,583	09/21/2011	05/12/2021
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD.....	.....	..	.....2	..1FM	.....	30,400,351	109,360	32,917,450	30,100,000	.....	.....30,373,003	(27,347)	.....	.....4.638	4.490	MON...	116,337	465,346	08/11/2011	08/10/2044
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 08-44.....	.....	..	.....2	..1FM	.....	10,802,892	105,900	11,764,431	11,109,000	.....	.....10,810,624	7,733	.....	.....5.414	5.782	MON...	50,556	203,389	08/11/2011	08/10/2044
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12-10-49.....	.....	..	.....2	..1FM	.....	1,338,750	105,500	1,582,500	1,500,000	.....	.....1,428,046	29,289	.....	.....5.481	7.897	MON...	6,851	82,215	08/12/2008	12/10/2049
36186X AC 1	GMACN 2005-BLIS A11O IO CSTR 0735.....	.....	..	.....234	..5Z	.....	2,501,695	1,781	2,223,837	.....	.....	.....2,306,847	(100,190)	.....	.....0.266	10.290	MON...	335,749	.....	02/22/2010	07/10/2035
36188A AD 7	GMACN 2010-FTLS A1O IO 0.783 2-10-47.....	.....	..	.....234	..1FE	.....	3,120,848	8,188	3,193,125	.....	.....	.....3,094,015	(32,608)	.....	.....0.783	8.390	MON...	290,102	.....	12/23/2010	02/10/2047
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12-39RE.....	.....	..	.....2	..1FE	.....	5,614,367	97,382	5,469,941	5,617,000	.....	.....5,614,414	39	.....	.....5.286	5.289	MON...	24,743	296,909	10/21/2010	12/17/2039
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07-38 RE.....	.....	..	.....2	..1FE	.....	423,638	112,000	442,400	395,000	.....	.....416,927	(4,525)	.....	.....5.857	4.435	MON...	1,928	23,454	06/16/2010	07/12/2038
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE.....	.....	..	.....2	..1FE	.....	14,930,504	104,900	15,240,921	14,529,000	.....	.....14,889,997	(40,506)	.....	.....5.857	5.349	MON...	71,365	355,485	08/09/2011	07/12/2038
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 1249 RE.....	.....	..	.....2	..1FE	.....	15,334,229	108,824	18,072,335	16,607,000	.....	.....15,687,220	175,487	.....	.....5.147	6.608	MON...	71,229	854,745	11/18/2009	12/14/2049
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 FD.....	.....	..	.....2	..1FM	.....	8,079,695	104,730	8,378,400	8,000,000	.....	.....8,132,319	52,624	.....	.....3.817	3.657	MON...	25,447	50,893	09/22/2011	08/10/2044
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11-39.....	.....	..	.....2	..1FM	.....	4,748,184	109,790	5,285,305	4,814,000	.....	.....4,764,926	9,775	.....	.....5.560	5.829	MON...	22,305	267,658	03/12/2010	11/10/2039
36246L AC 5	GSMS 2007-GG10 A3 SEQ CSTR 08-45.....	.....	..	.....2	..1FM	.....	4,790,703	104,010	4,873,885	4,686,000	.....	.....4,790,703	.....	.....	.....5.790	5.335	MON...	22,610	68,587	09/28/2011	08/10/2045
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43 FD.....	.....	..	.....2	..1FM	.....	19,871,279	113,660	21,614,722	19,017,000	.....	.....19,841,173	(30,103)	.....	.....5.162	4.591	MON...	81,805	327,219	08/08/2011	12/10/2043
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD.....	.....	..	.....2	..1FM	.....	45,924,183	109,750	49,425,913	45,035,000	.....	.....45,892,776	(31,404)	.....	.....4.753	4.521	MON...	178,376	658,053	08/29/2011	03/10/2044
38012D AA 5	GMACN 2005-DRUM A1O IO CSTR 0550.....	.....	..	.....234	..1FE	.....	3,543,046	1,750	4,004,613	.....	.....	.....3,481,371	(52,355)	.....	.....0.171	9.890	MON...	393,674	.....	02/19/2010	05/10/2050
46625M VR 7	JPMCC 2003-ML1A A2 SEQ 4.767 3-12-39.....	.....	..	.....2	..1FM	.....	3,886,094	102,688	4,107,500	4,000,000	.....	.....3,978,547	23,288	.....	.....4.767	5.395	MON...	15,890	190,680	08/17/2007	03/12/2039
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41.....	.....	..	.....2	..1FM	.....	503,575	101,360	561,870	554,331	.....	.....531,372	8,811	.....	.....4.475	8.363	MON...	2,067	24,805	10/17/2008	07/15/2041
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/1541.....	.....	..	.....2	..1FM	.....	18,869,428	104,580	19,601,429	18,743,000	.....	.....18,858,651	(1,669)	.....	.....5.115	5.075	MON...	79,892	958,704	08/22/2007	07/15/2041
46625Y T9 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19.....	.....	..	.....2	..1FM	.....	4,297,667	95,475	4,792,075	5,019,173	.....	.....4,516,100	126,096	.....	.....0.653	6.977	MON...	1,457	30,811	03/17/2010	07/15/2019
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47.....	.....	..	.....2	..1FM	.....	28,573,651	106,040	29,363,536	27,691,000	.....	.....28,519,163	(54,488)	.....	.....5.336	4.646	MON...	123,133	492,530	08/24/2011	05/15/2047
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05-47.....	.....	..	.....2	..1FM	.....	6,581,123	103,280	7,030,132	6,806,866	.....	.....6,806,866	58,108	.....	.....5.298	6.303	MON...	30,052	360,628	02/11/2008	05/15/2047
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06-47.....	.....	..	.....2	..1FM	.....	6,355,121	105,000	6,928,470	6,598,543	.....	.....6,491,649	38,213	.....	.....5.447	6.138	MON...	29,952	359,423	02/11/2008	06/12/2047
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	.....	..	.....2	..1FM	.....	27,611,126	105,110	31,501,469	29,970,002	.....	.....28,756,230	388,841	.....	.....5.434	6.933	MON...	135,714	1,628,568	11/12/2008	01/15/2049
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1-15-49.....	.....	..	.....2	..1FM	.....	7,734,375	107,750	8,620,000	8,000,000	.....	.....7,839,831	26,768	.....	.....5.420	5.883	MON...	36,133	433,600	08/17/2007	01/15/2049
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2-12-49.....	.....	..	.....2	..1FM	.....	28,058,508	106,355	29,460,197	27,700,000	.....	.....28,017,123	(62,221)	.....	.....5.740	5.395	MON...	132,518	1,509,846	02/04/2011	02/12/2049
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6-15-49.....	.....	..	.....2	..1FM	.....	35,731,950	104,750	37,502,595	35,802,000	.....	.....35,762,319	12,572	.....	.....5.817	5.858	MON...	173,552	2,111,309	09/09/2010	06/15/2049
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51.....	.....	..	.....2	..1FM	.....	15,930,062	108,612	18,417,269	16,957,000	.....	.....16,351,828	133,201	.....	.....5.882	6.562	MON...	83,118	690,503	09/16/2011	02/15/2051
46634G AC 5	JPMCC 2009-IWST XA IO CSTR 12-27.....	.....	..	.....234	..1FE	.....	5,023,469	11,860	4,292,040	.....	.....	.....4,241,384	(484,987)	.....	.....1.986	6.950	MON...	763,168	.....	03/22/2010	12/05/2027
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06-49RE.....	.....	..	.....2	..1FE	.....	1,764,500	110,870	1,773,920	1,600,000	.....	.....1,754,453	(10,047)	.....	.....5.817	3.769	MON...	7,914	31,523	08/17/2011	06/20/2049
46634V AC 6	JPMCC 2010-RR1 WBA SEQ CSTR 06-49RE.....	.....	..	.....2	..1FE	.....	17,634,579	110,840	19,792,699	17,857,000	.....	.....17,676,765	28,553	.....	.....5.740	5.966	MON...	85,470	1,039,526	06/04/2010	06/20/2049
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46 FD.....	.....	..	.....2	..1FM	.....	12,713,594	109,566	14,243,593	13,000,000	.....	.....12,721,932	8,339	.....	.....4.717	5.040	MON...	51,102	204,407	08/11/2011	02/15/2046
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46.....	.....	..	.....2	..1FM	.....	12,119,976	107,081	12,849,708	12,000,000	.....	.....12,117,007	(2,969)	.....	.....4.171	4.061	MON...	41,712	125,136	09/16/2011	08/15/2046
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	.....	41,284,453	110,045	51,721,291	47,000,000	.....	.....43,029,500	803,287	.....	.....5.647	8.117	MON...	221,305	2,667,866	10/02/2009	03/18/2051

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	For e i g n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
48124X	AA 5	JPMCC 2009-RR2 GEA SEQ 5.543 1249 RE.....	.....	..	.....2	..1FE	.....	.....26,848,798	109,660	32,584,372	29,714,000	27,613,037	.....	.....	.....367,827	.....	.....	.....5.543	7.350	MON...	137,254	1,647,045	10/29/2009	12/17/2049
48124X	AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 0650 RE.....	.....	..	.....2	..1FE	.....	.....27,188,310	110,580	32,857,741	29,714,000	27,800,492	.....	.....	.....294,502	.....	.....	.....5.743	7.240	MON...	142,213	1,714,843	10/29/2009	06/17/2050
52521V	AE 2	LBSBC 2007-2A 2A2 SEQ FLT 6-25-37.....	.....	..	.....2	..1FE	.....	.....13,166,942	91,588	18,552,742	20,256,834	15,947,041	.....	.....	.....1,503,225	.....	.....	.....0.544	9.575	MON...	2,143	98,607	08/28/2008	06/25/2037
55312Y	AC 6	MLCFC 2007-5 A3 SEQ 5.364 8-12-48.....	.....	..	.....2	..1FM	.....	.....12,203,047	102,000	13,260,000	13,000,000	12,577,113	.....	.....	.....108,146	.....	.....	.....5.364	6.434	MON...	58,110	697,320	09/26/2008	08/12/2048
59023B	AC 8	MLMT 2006-C1 A3 SEQ CSTR 5-12-39.....	.....	..	.....2	..1FM	.....	.....1,675,000	107,250	2,145,000	2,000,000	1,927,111	.....	.....	.....60,969	.....	.....	.....5.666	12.088	MON...	9,437	114,878	10/27/2008	05/12/2039
60687U	AC 1	MLCFC 2006-2 A3 SEQ CSTR 6-12-46.....	.....	..	.....2	..1FM	.....	.....1,922,607	103,281	2,070,790	2,005,000	1,987,709	.....	.....	.....13,657	.....	.....	.....5.873	7.047	MON...	9,813	119,333	02/14/2008	06/12/2046
60687V	AE 5	MLCFC 2006-3 A4 SEQ 5.414 7-12-46.....	.....	..	.....2	..1FM	.....	.....6,917,969	110,093	7,706,475	7,000,000	6,949,666	.....	.....	.....10,312	.....	.....	.....5.414	5.606	MON...	31,582	378,980	05/18/2007	07/12/2046
617458	AE 4	MSC 2011-C1 A3 SEQ 4.7 09-47 FD.....	.....	..	.....2	..1FM	.....	.....6,059,982	106,915	6,414,870	6,000,000	6,072,254	.....	.....	.....12,272	.....	.....	.....4.700	4.499	MON...	23,500	235,000	02/10/2011	09/15/2047
61745M	6G 3	MSC 2005-HQ6 A4A SEQ 4.989 08-42 FD.....	.....	..	.....2	..1FM	.....	.....24,460,938	108,760	27,189,880	25,000,000	24,761,004	.....	.....	.....66,540	.....	.....	.....4.989	5.314	MON...	103,938	1,247,250	12/28/2006	08/13/2042
61754J	AF 5	MSC 2007-T27 A4 SEQ CSTR 6-11-42.....	.....	..	.....2	..1FM	.....	.....16,754,180	113,914	19,365,431	17,000,000	16,843,034	.....	.....	.....25,211	.....	.....	.....5.638	5.843	MON...	79,929	970,031	09/26/2008	06/11/2042
61760D	AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE.....	.....	..	.....2	..1FE	.....	.....19,245,858	100,750	19,683,142	19,536,617	19,281,972	.....	.....	.....36,115	.....	.....	.....4.250	4.593	MON...	69,192	622,729	03/25/2011	12/19/2040
61760D	AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE.....	.....	..	.....234	..2FE	.....	.....723,662	1,650	657,108	.....	.....640,275	.....	.....	.....(83,387)	.....	.....	.....0.800	38.100	MON...	.....	.....284,041	03/25/2011	12/19/2040
61760R	BA 9	MSC 2011-C3 A3 SEQ 4.054 07-49.....	.....	..	.....2	..1FM	.....	.....9,089,706	105,915	9,532,341	9,000,000	9,128,960	.....	.....	.....39,254	.....	.....	.....4.054	3.902	MON...	30,405	60,810	09/14/2011	07/15/2049
62888X	AB 0	NGN 2010-C1 A2 SUB 2.90 10-20 RE.....	.....	..	.....2	..1FE	.....	.....3,989,801	105,577	4,223,080	4,000,000	3,991,314	.....	.....	.....1,399	.....	.....	.....2.900	2.942	MON...	1,289	116,000	11/03/2010	10/29/2020
749271	AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR RE.....	.....	..	.....2	..1FE	.....	.....32,071,656	105,469	35,859,375	34,000,000	33,176,491	.....	.....	.....497,472	.....	.....	.....5.795	7.501	MON...	164,329	2,163,067	08/31/2009	09/17/2039
749271	AG 7	RBSCF 2009-RR1 CSB SUB CSTR 0939RE.....	.....	..	.....2	..1FE	.....	.....4,987,500	101,220	5,061,000	5,000,000	4,991,409	.....	.....	.....3,150	.....	.....	.....5.795	5.870	MON...	24,166	293,913	09/22/2010	09/17/2039
749289	AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	.....	.....31,637,813	109,501	37,230,408	34,000,000	32,240,592	.....	.....	.....312,435	.....	.....	.....5.223	6.507	MON...	147,985	1,775,820	03/09/2010	08/16/2048
749289	AQ 7	RBSCF 2009-RR2 JPB SUB 5.336 05-47RE.....	.....	..	.....2	..1FE	.....	.....7,835,000	95,156	7,612,500	8,000,000	7,843,864	.....	.....	.....8,864	.....	.....	.....5.336	5.807	MON...	35,573	142,293	08/15/2011	05/16/2047
749289	AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	.....	.....23,906,250	111,062	27,765,600	25,000,000	24,144,736	.....	.....	.....133,777	.....	.....	.....5.899	6.684	MON...	122,899	1,495,335	02/08/2010	02/16/2051
749289	BQ 6	RBSCF 2009-RR2 BSB SUB MEZ 5.331 RE.....	.....	..	.....2	..1FE	.....	.....2,617,601	94,040	2,761,955	2,937,000	2,627,560	.....	.....	.....9,959	.....	.....	.....5.331	7.930	MON...	13,048	26,095	10/12/2011	02/16/2044
749289	BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	.....	.....27,477,656	109,406	32,821,875	30,000,000	28,121,544	.....	.....	.....333,058	.....	.....	.....5.336	6.922	MON...	133,400	1,600,798	12/14/2009	05/16/2047
74928H	AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 RE.....	.....	..	.....2	..1FE	.....	.....18,171,563	108,500	19,530,000	18,000,000	18,126,636	.....	.....	.....(26,179)	.....	.....	.....5.467	5.280	MON...	82,005	983,686	03/31/2010	09/16/2039
74928H	AB 2	RBSCF 2010-RR3 CSCB SUB SSUP 5.467RE.....	.....	..	.....2	..1FE	.....	.....20,471,094	96,440	20,252,400	21,000,000	20,534,186	.....	.....	.....52,728	.....	.....	.....5.467	6.015	MON...	95,672	765,027	09/26/2011	09/16/2039
74928H	AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR RE.....	.....	..	.....2	..1FE	.....	.....5,133,594	97,160	4,858,000	5,000,000	5,133,015	.....	.....	.....(579)	.....	.....	.....5.859	5.707	MON...	24,455	149,399	06/03/2011	06/16/2049
74928H	BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02-51RE.....	.....	..	.....2	..1FE	.....	.....8,273,750	96,375	7,710,000	8,000,000	8,240,929	.....	.....	.....(32,821)	.....	.....	.....5.899	5.395	MON...	39,985	360,519	03/03/2011	02/16/2051
74928H	BZ 8	RBSCF 2010-RR3 MS4B SUB SSNR CSTRRE.....	.....	..	.....2	..1FE	.....	.....7,380,322	98,650	7,562,509	7,666,000	7,471,629	.....	.....	.....65,252	.....	.....	.....4.970	6.001	MON...	31,750	381,000	07/08/2010	04/16/2040
74930A	AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR RE.....	.....	..	.....2	..1FE	.....	.....16,875,141	111,844	17,419,664	15,575,000	16,841,661	.....	.....	.....(33,479)	.....	.....	.....6.007	4.353	MON...	79,263	158,526	10/11/2011	12/16/2049
74930A	AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR RE.....	.....	..	.....2	..1FE	.....	.....15,666,127	96,406	14,914,047	15,470,000	15,644,669	.....	.....	.....(21,457)	.....	.....	.....6.007	5.935	MON...	77,446	370,736	08/03/2011	12/16/2049
74930A	BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.305RE.....	.....	..	.....2	..1FE	.....	.....7,942,500	99,567	7,965,384	8,000,000	7,972,860	.....	.....	.....24,458	.....	.....	.....5.305	5.639	MON...	35,367	424,400	09/16/2010	01/16/2049
74930A	BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695RE.....	.....	..	.....2	..1FE	.....	.....18,799,817	109,469	19,349,423	17,675,750	18,648,397	.....	.....	.....(151,419)	.....	.....	.....5.695	4.540	MON...	83,886	922,747	01/20/2011	09/16/2040
74930A	BV 8	RBSCF 2010-RR4 WBCB SUB SSUP 04-47RE.....	.....	..	.....2	..1AM	.....	.....3,380,029	95,607	3,465,739	3,625,000	3,380,616	.....	.....	.....587	.....	.....	.....5.509	5.967	MON...	16,642	49,925	09/16/2011	04/16/2047
74930A	CE 5	RBSCF 2010-RR4 MSCB SUB AFC 04-49 RE.....	.....	..	.....2	..1FE	.....	.....11,998,873	96,380	12,291,341	12,753,000	11,999,831	.....	.....	.....958	.....	.....	.....5.692	6.090	MON...	60,492	177,903	10/25/2011	04/16/2049
92935J	BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 44FD.....	.....	..	.....2	..1FM	.....	.....8,079,824	102,962	8,236,960	8,000,000	8,049,322	.....	.....	.....(30,502)	.....	.....	.....4.498	4.341	MON...	29,987	269,880	02/17/2011	02/15/2044
92935J	BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44 FD.....	.....	..	.....2	..1FM	.....	.....40,526,930	110,750	42,937,775	38,770,000	40,464,058	.....	.....	.....(62,868)	.....	.....	.....4.869	4.296	MON...	157,309	629,237	08/05/2011	02/15/2044
92935V	AG 3	WFRBS 2011-C3 A4 SEQ 4.375 03-44 FD.....	.....	..	.....2	..1FM	.....	.....16,012,455	106,875	17,073,281	15,975,000	16,141,042	.....	.....	.....128,588	.....	.....	.....4.375	4.270	MON...	58,242	232,969	08/01/2011	03/15/2044
92936C	AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD.....	.....	..	.....2	..1FM	.....																	

SCHEDULE D - PART 1

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

E10.57

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	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
001750	AA 6	AMMC 2011-9A E CLO FLT 01-15-22	R	23	1AM	11,960,000	92.000	11,960,000	13,000,000	11,962,815		2,815			8.071	9.301	JAJO	46,632		11/17/2011	01/15/2022			
00505H	AA 0	ACST 2006-1A G1 ABS FLT 06-20-31		2	1AM	3,102,179	92.250	3,188,591	3,456,467	3,178,216		61,034			0.548	4.911	MON	894	17,521	10/07/2010	06/20/2031			
006346	AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40		2	1FE	16,713,662	103.995	17,213,222	16,551,971	16,707,574		(6,694)			5.438	5.109	MON	27,503	764,030	09/15/2011	12/20/2040			
00922K	AA 8	AIR 2 US 8.027 10-01-19 AL15			3AM	1,014,496	98.000	1,014,496	1,035,200	1,014,545		49			8.027	8.382	OA	20,774		12/22/2011	10/01/2019			
023654	AW 6	AMER WEST AIR 1999-1 7.93 01-19 AL 16			4AM	4,338,934	97.250	4,004,378	4,117,612	4,313,584		(21,003)			7.930	7.057	JJ02	162,356	326,526	10/14/2010	01/02/2019			
02377V	AA 0	AMER AIR PT 11-2 8.625 10-15-21AL18			3AM	14,550,000	103.750	15,043,750	14,500,000	14,549,211		(789)			8.625	8.573	OA15	302,235		09/27/2011	10/15/2021			
02554C	AA 7	AMER EAGLE NW HSG-A 4.97 121518 A15		1	1FE	3,163,509	111.926	3,587,228	3,205,000	3,177,359		3,211			4.970	5.118	DJ15	7,079	159,289	04/05/2007	12/15/2018			
02554C	AE 9	AMER EAGLE NW HSG-B 5.27 121518 A15			1FE	684,803	106.076	742,532	700,000	689,924		1,160			5.270	5.522	DJ15	1,640	36,889	02/09/2007	12/15/2018			
03702L	AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17		2	1FE	6,897,784	96.000	7,158,782	7,457,064	7,418,503		304,352			0.744	1.958	MON	1,079	51,571	03/29/2010	05/24/2017			
03702S	AA 1	AHR 2002-2A A CDO FLT 12-24-17		2	1FE	2,720,053	95.250	2,793,369	2,932,671	2,932,671		129,884			0.864	21.924	MON	493	23,898	03/25/2010	12/24/2017			
049164	AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC		1	3	3,038,146	99.750	3,005,658	3,013,191	3,034,707		(2,638)			7.380	7.233	MON	17,913	216,578	04/08/2011	01/02/2018			
049164	AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19			3	3,443,170	99.500	3,430,242	3,447,479	3,443,703		401			7.200	7.220	MON	19,995	248,193	08/25/2010	01/02/2019			
049164	BE 5	ATLAS AIR 00-A 8.707 01-02-19			3	1,196,364	100.500	1,150,570	1,144,846	1,194,212		(2,153)			8.707	7.903	MON	8,030	33,227	08/02/2011	01/02/2019			
051157	AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012			4AM	1,381,395	101.661	1,315,789	1,294,289	1,307,760		(9,727)			7.375	6.519	OA15	20,151	95,454	02/05/2002	04/15/2013			
05178R	AA 3	AURORA MILITARY 5.32 12-15-20 AL1116		1	1FE	2,855,931	104.670	2,925,527	2,795,000	2,849,011		(4,668)			5.320	5.049	DJ15	6,609	148,694	07/01/2010	12/15/2020			
05178T	AA 9	AURORA MILITARY 5.82 07-15-34 AL28			1FE	1,000,000	101.200	1,012,000	1,000,000	1,000,000					5.820	5.820	JJ15	26,837	2,425	06/28/2011	07/15/2034			
05377R	AC 8	AESOP 2009-2A A ABS 5.68 2-20-14		2	1FE	26,323,971	103.344	26,869,375	26,000,000	26,101,129		(105,587)			5.680	5.238	MON	45,124	1,476,799	10/20/2009	02/20/2014			
05377R	AF 1	AESOP 2010-3A A ABS 4.64 5-20-16		2	1FE	17,236,622	106.399	18,087,810	17,000,000	17,162,804		(47,192)			4.640	4.314	MON	24,102	788,799	05/21/2010	05/20/2016			
05377R	AV 6	AESOP 2011-5A A SEQ 3.27 2-18		2	1FE	17,993,446	100.625	18,112,500	18,000,000	17,993,834		388			3.270	3.300	MON	17,985	186,390	08/19/2011	02/20/2018			
05567Y	AA 7	BURLINGTON NORTH 4.967 04-01-23 A17		1	1FE	2,586,017	112.466	2,908,379	2,586,017	2,586,017					4.967	4.967	OA	32,112	128,447	09/26/2005	04/01/2023			
05568D	AA 2	BNSF RAILWAY CO 5.342 04-01-24A1118			1FE	2,061,252	113.073	2,411,254	2,132,477	2,069,863		3,459			5.342	5.678	OA	28,479	113,917	05/26/2009	04/01/2024			
05607M	AA 5	BAA FUNDING LTD 4.875 07-15-21	R		1FE	9,919,000	100.003	10,000,290	10,000,000	9,922,215		3,215			4.875	4.978	JJ15	247,813		06/22/2011	07/15/2021			
07401U	AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36		2	1FM	284,600	95.122	392,343	412,463	285,527		(1,815)			0.514	20.363	MON	41	1,868	05/13/2008	12/25/2036			
092019	AA 6	BLACK 2005-2A A CLO FLT 01-18 FB	R	23	1FE	33,125,938	95.200	33,795,999	35,500,000	33,191,492		65,555			0.644	1.769	JAJO	54,582		10/26/2011	01/07/2018			
12189P	AD 4	BUR NTH ETC 6.23 7-2-18 AL 06-14		1	1FE	837,048	113.113	1,032,257	912,592	874,868		4,440			6.230	7.033	JJ02	28,269	56,855	10/29/1999	07/02/2018			
12189P	AE 2	BUR NTH ETC 7.16 01-02-20 AL 02-16			1FE	3,346,880	118.988	3,595,723	3,021,929	3,226,123		(19,303)			7.160	6.081	JJ02	107,584	216,370	01/01/2010	01/02/2020			
12189P	AJ 1	BURLINGTON/SANTA 6.727 07-15-22 A16			1FE	1,671,228	116.935	1,659,074	1,418,796	1,592,033		(12,074)			6.727	5.207	JJ15	44,010	95,442	04/01/2004	07/15/2022			
12189P	AL 6	BUR NTH/SAN FA 5.943 01-15-22 A16			1FE	1,085,172	113.048	1,226,767	1,085,172	1,085,172					5.943	5.943	JJ15	29,738	64,491	06/21/2002	01/15/2022			
12479H	AA 7	CAUTO 2011-1A A ABS 5.61 11-39		2	1FE	7,989,842	100.926	8,066,435	7,992,422	7,989,860		17			5.610	5.682	MON	19,928	28,638	11/18/2011	11/15/2039			
125634	AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26		2	1FE	9,820,345	100.290	9,852,539	9,824,049	9,820,372		26			4.940	4.944	MON	18,873	61,990	10/26/2011	10/18/2026			
12629H	AA 6	CSAMF 3A A1 CLO FLT 09-15 FB	R	23	1FE	8,369,496	97.750	8,390,956	8,584,098	8,379,440		9,944			1.107	1.566	MJSD	8,183	19,689	10/26/2011	09/01/2015			
126650	AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC			2AM	2,529,842	100.097	2,532,293	2,529,842	2,529,842					7.770	7.770	MON	11,467	196,381	12/14/2001	01/10/2012			
126650	AN 0	CVS CORP 6.204 10-10-25 AL07-22-19		1	3AM	3,900,886	106.823	4,074,252	3,814,018	3,880,490		(3,020)			6.204	6.017	MON	13,803	236,544	09/09/2003	10/10/2025			
126650	AW 0	CVS CORP 5.298 01-11-27 AL 04-07-20		1	2AM	3,258,537	102.573	3,342,382	3,258,537	3,258,537					5.298	5.298	MON	10,071	172,583	12/09/2004	01/11/2027			
126650	BV 1	CVS PT TRUST 5.773 01-10-33 AL23			3AM	5,012,779	101.821	4,982,849	4,893,714	5,012,687		(91)			5.773	5.576	MON	16,480		12/20/2011	01/10/2033			
126650	BY 5	CVS CORP 5.926 01-10- AL 3-26-24			2AM	12,000,000	102.416	12,289,920	12,000,000	12,000,000					5.926	5.926	MON	19,753		12/07/2011	01/10/2034			
12803P	AA 6	CAJUN 2011-1A A2 SEQ 5.995 2-41		2	2AM	10,737,500	102.508	11,006,796	10,737,500	10,737,500					5.955	5.955	FMAN	72,823	476,011	02/18/2011	02/20/2041			
14574K	AE 2	CAUTO 2010-1A A ABS 5.73 12-38		2	1FE	10,851,153	104.459	11,335,702	10,851,832	10,851,832		681			5.730	5.732	MON	27,636	623,572	12/09/2010	12/15/2038			
15189X	AC 2	CENTERPOINT ENERGY 5.70 03-15-13 NC		1	1FE	1,992,640	105.388	2,107,764	2,000,000	1,998,877		876			5.700	5.749	SM15	33,567	114,000	03/13/2003	03/15/2013			
15189X	AG 3	CENTERPOINT ENERGY 5.75 01-15-14 NC		1	1FE	1,995,080	109.272	2,185,430	2,000,000	1,998,789		545			5.750	5.782	JJ15	53,028	115,000	09/03/2003	01/15/2014			
160841	AA 0	CHARLOTTE GATE 6.41 12-01-16 A14			1FM	1,774,569	101.900	1,808,286	1,774,569	1,774,569					6.410	6.410	MON	9,479	113,750	11/23/2001	12/01/2016			
19516P	AB 7	COLLB 2007-1A A2 CDO FLT 12-9-47	R	123	6FE	4,580,936	11.000	552,222	5,020,204	6,293		(868,512)			1.984	99.999	MJSD	6,916	89,044	12/11/2007	12/09/2047			

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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	n	Bond CHAR	NAIC Designation		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
21079N	AA	9	CONTINENTAL AIR 5.983 04-19-22 A19.....	.....	..	.....1	2AM	7,354,489	104.500	7,770,430	7,435,818	7,363,205	.....	.....4,917	.....	.....	.....5.983	6.112	OA19...	88,977	444,885	03/08/2010	04/19/2022
21079V	AA	1	CONTL AIRLINES 4.75 01-12-21 AL04-18.....	.....	..	.....1	2AM	2,000,000	102.000	2,040,000	2,000,000	2,000,000	.....	.....	.....	.....	.....4.750	4.750	JJ12...	44,597	58,056	11/18/2010	01/12/2021
210805	AM	9	CONT AIR 96A 6.94 4-15-15 AL 09-12.....	.....	..	.....1	3AM	555,216	99.000	549,664	555,216	555,216	.....	.....	.....	.....	.....6.940	6.940	JAJO...	8,135	38,532	01/25/1996	04/15/2015
227170	AA	5	CRNN 2011-1A A1 ABS 4.94 11-26.....	.....	R	2	1FE	7,930,385	100.109	7,942,018	7,933,333	7,930,406	.....	.....22	.....	.....	.....4.940	4.948	MON...	14,152	28,268	11/17/2011	11/18/2026
22822R	AQ	3	CROWN CASTLE TOW 5.495 01-15-17 NC.....	.....	..	.....1	1FE	17,000,000	109.000	18,530,000	17,000,000	17,000,000	.....	.....	.....	.....	.....5.495	5.495	MON...	41,518	934,151	01/08/2010	01/15/2017
22943E	AB	9	CTCDO 2005-3A A2 CDO 5.16 6-25-35.....	.....	R	2	3AM	4,725,476	99.200	4,641,321	4,678,752	4,683,449	.....	.....(7,641)	.....	.....	.....5.160	4.987	MON...	4,024	241,422	07/26/2005	06/25/2035
23242L	AB	9	CWHEL 2006-F 2A1A SEQ FLT 7-15-36.....	.....	..	.....2	1FM	1,701,482	72.000	1,753,227	2,435,037	1,830,709	.....	.....43,292	.....	.....	.....0.418	19.632	MON...	481	9,125	03/13/2008	07/15/2036
23328*	AA	5	WALGREEN-BETHLEHEM PA 6.69 9-15-18.....	.....	..	.....1	.....	.....1,599,427	107.250	1,591,171	1,483,609	1,550,263	.....	.....(7,917)	.....	.....	.....6.690	5.874	MON...	4,411	99,246	08/12/2004	09/15/2018
23335J	AA	4	DSCMT 2011-1 A SEQ 3.91 03-16.....	.....	..	.....2	1FE	5,999,834	101.280	6,076,814	6,000,000	5,999,858	.....	.....24	.....	.....	.....3.910	3.911	MON...	10,427	178,557	03/07/2011	03/15/2016
23349*	AA	0	DTE ENERGY CTL 7.40 11-15-16.....	.....	..	.....2	.....	.....9,737,328	109.343	9,640,258	8,816,529	9,298,045	.....	.....(82,369)	.....	.....	.....7.400	6.101	MON...	28,997	652,377	10/14/2005	11/15/2016
24488R	AC	5	DEKA 2004-2A B CDO FLT 8-23-34.....	.....	R	23	1AM	1,484,375	42.000	1,050,000	2,500,000	1,530,369	.....	.....14,032	.....	.....	.....1.845	8.208	FMAN.	4,997	41,554	05/12/2008	08/23/2034
247361	ZH	4	DELTA AIR 2010 4.95 05-23-19 NC AL16.....	.....	..	.....1	2AM	1,906,435	102.000	1,944,564	1,906,435	1,906,435	.....	.....	.....	.....	.....4.950	4.950	NM23...	9,961	94,643	11/15/2010	05/23/2019
247367	BH	7	DELTA AIRLINES 6.821 081022 NC AL19.....	.....	..	.....1	2AM	3,781,702	104.250	3,942,425	3,781,702	3,781,702	.....	.....	.....	.....	.....6.821	6.821	AF10...	101,030	257,950	10/04/2007	08/10/2022
24736T	AA	5	DELTA AIR LINES 7.75 12-17-19 AL0416.....	.....	..	.....1	2AM	3,508,981	108.750	3,816,017	3,508,981	3,508,981	.....	.....	.....	.....	.....7.750	7.750	DJ17...	10,576	271,945	11/18/2009	12/17/2019
24736W	AA	8	DELTA AIR 2011-1 PT 5.3 0419 NC A16.....	.....	..	.....2	2AM	4,000,000	102.750	4,110,000	4,000,000	4,000,000	.....	.....	.....	.....	.....5.300	5.300	OA15...	44,756	111,889	03/30/2011	04/15/2019
26358B	AA	6	DUANE 2006-3A A1 CLO FLT 01-21.....	.....	..	.....23	1FE	9,358,677	94.000	9,358,677	9,956,039	9,380,307	.....	.....21,630	.....	.....	.....0.641	1.162	JAJO...	14,536	12,621	08/22/2011	01/11/2021
30277M	AA	2	FUEL TRUST 4.207 04-15-16 NC.....	.....	..	.....2	2AM	5,000,000	100.223	5,011,158	5,000,000	5,000,000	.....	.....	.....	.....	.....4.207	4.207	OA15...	44,407	105,175	04/12/2011	04/15/2016
30277M	AB	0	FUEL TRUST 3.984 06-15-16 NC.....	.....	..	.....2	2AM	3,000,000	99.337	2,980,120	3,000,000	3,000,000	.....	.....	.....	.....	.....3.984	3.984	DJ15...	5,312	59,096	06/14/2011	06/15/2016
31331F	AB	7	FEDERAL EXPRESS 8.76 05-22-15 A0913.....	.....	..	.....1	4AM	1,591,228	110.273	1,411,666	1,280,151	1,396,389	.....	.....(30,215)	.....	.....	.....8.760	5.773	NM22...	12,149	112,142	04/01/2004	05/22/2015
31331F	AQ	7	FEDERAL EX A-1 7.63 1-5-14 AL0812 CC.....	.....	..	.....1	2AM	1,224,826	105.838	1,233,906	1,165,846	1,165,846	.....	.....	.....	.....	.....7.630	7.630	JJ05...	43,489	88,954	11/14/1997	01/05/2014
31331F	AQ	4	FEDERAL EX ETC 7.85 1-30-15 AL0413.....	.....	..	.....1	2AM	1,511,109	106.512	1,613,195	1,514,562	1,513,602	.....	.....266	.....	.....	.....7.850	7.874	JJ31...	49,869	118,893	07/10/1996	01/30/2015
31331F	AU	5	FEDERAL EXP ETC 97-A 7.50 1-15-18A14.....	.....	..	.....1	1FE	1,474,523	101.250	1,395,689	1,378,458	1,427,090	.....	.....(6,329)	.....	.....	.....7.500	6.778	JJ15...	47,672	103,384	02/05/2002	01/15/2018
31331F	AV	3	FEDEX 1997 TRUST 7.52 011518 C10 A14.....	.....	..	.....1	3AM	2,835,409	105.000	2,978,669	2,836,827	2,837,246	.....	.....(75)	.....	.....	.....7.520	7.516	JJ15...	98,369	213,330	08/25/2010	01/15/2018
31331F	AY	7	FEDERAL EXP 6.845 1-15-19 AL 0216.....	.....	..	.....1	1AM	1,641,113	113.694	1,962,322	1,725,973	1,656,434	.....	.....7,048	.....	.....	.....6.845	7.574	JJ15...	54,477	118,143	03/17/2009	01/15/2019
31331F	BC	4	FED EXP ETC 8.25 1-15-19 A 07-14.....	.....	..	.....1	2FE	954,338	112.351	969,863	863,240	913,694	.....	.....(5,345)	.....	.....	.....8.250	7.178	JJ15...	32,839	71,217	08/29/2001	01/15/2019
316817	AA	3	57TH ST MTGE 7.125 6-01-17 AL 121014.....	.....	..	.....1	1FE	2,562,154	111.997	3,006,636	2,684,564	2,625,562	.....	.....8,250	.....	.....	.....7.125	7.596	MON...	15,940	191,272	07/16/2001	06/01/2017
32022N	BK	1	FBUSA 2010-B A ABS 3.0 7-17-17.....	.....	..	.....2	1FE	2,393,818	100.235	2,505,875	2,500,000	2,468,408	.....	.....45,486	.....	.....	.....3.000	4.931	MON...	3,333	75,000	04/16/2010	07/17/2017
344868	AA	2	FOOTBALL TRUST V 5.35 10-05-20 NC.....	.....	..	.....1	1FE	10,000,000	111.248	11,124,795	10,000,000	10,000,000	.....	.....	.....	.....	.....5.350	5.350	OCT...	130,778	542,431	04/05/2010	10/05/2020
34528Q	AQ	7	FORDF 2010-3 A1 4.2 02-15-17.....	.....	..	.....2	1FE	14,994,696	107.555	16,133,250	15,000,000	14,995,933	.....	.....697	.....	.....	.....4.200	4.206	MON...	28,000	630,000	03/03/2010	02/15/2017
346845	AA	8	FORT BENNING 5.28 01-15-21 AL112318.....	.....	..	.....1	1FE	5,136,500	103.500	5,175,000	5,000,000	5,121,079	.....	.....(10,400)	.....	.....	.....5.280	4.945	JJ15...	121,733	264,000	07/01/2010	01/15/2021
347314	AK	2	FORT EUSTIS/STORY HS 4.98 121520 A16.....	.....	..	.....1	1FE	1,647,929	103.600	1,761,200	1,700,000	1,661,927	.....	.....3,248	.....	.....	.....4.980	5.297	DJ15...	3,763	84,660	04/05/2007	12/15/2020
347466	AE	4	FORT IRWIN LD LLC 5.30 12-15-35 A826.....	.....	..	.....1	1FE	10,815,000	102.883	11,831,534	11,500,000	10,830,518	.....	.....12,762	.....	.....	.....5.300	5.751	DJ15...	27,089	609,500	12/20/2010	12/15/2035
35952F	AB	6	FORT HUACHUCA 8.00 12-15-26 NC AL22.....	.....	AB	1	1FE	4,924,988	128.465	5,877,274	4,575,000	4,900,079	.....	.....(11,792)	.....	.....	.....8.000	7.216	DJ15...	16,267	366,000	10/19/2009	12/15/2026
361477	AA	0	GATX CORP SER 08-2 9.00 11-15-13 NC.....	.....	..	.....1	2AM	1,653,995	112.078	1,853,758	1,653,995	1,653,995	.....	.....	.....	.....	.....9.000	9.000	NM15...	19,021	148,859	11/03/2008	11/15/2013
361856	CQ	8	GMACM 2003-HE2 A5 NAS STP 4-25-22.....	.....	..	.....2	1FM	518,914	90.500	596,339	658,939	583,754	.....	.....15,903	.....	.....	.....4.590	14.920	MON...	2,520	30,247	04/17/2008	04/25/2033
3622NH	AB	1	GSCI 2007-1A B CLO MEZ FLT 1-21-20.....	.....	..	.....1	1FE	2,852,100	90.500	2,715,000	3,000,000	2,886,068	.....	.....9,657	.....	.....	.....2.909	7.994	JAJO...	17,671	84,535	01/04/2008	01/21/2020
36246M	AK	5	GTP ACQUISITION 4.347 06-15-16 NC.....	.....	..	.....1	1FE	13,000,000	103.750	13,487,500	13,000,000	13,000,000	.....	.....	.....	.....	.....4.347	4.347	MON...	25,116	248,021	06/29/2011	06/15/2016
36298G	AA	7	GSPA MONETIZATN TR 6.422 100929 A23.....	.....	..	.....1	1FE	13,868,526	93.600	12,801,773	13,677,108	13,861,153	.....	.....(5,478)	.....	.....	.....6.422	6.296	MON...	53,677	878,343	08/25/2010	10/09/2029
368771	AA	9	GENL AMER RAIL 97-1 6.69 092016 A14.....	.....	..	.....3	3FE	336,725	100.000	350,318	350,318	340,268	.....	.....1,716	.....	.....	.....6.690	7.412	MON...	716	23,440	11/06/2009	09/20/2016
379398	AA	8	GTP TOWERS LLC C 4.436 02-15-15 NC.....	.....	..	.....1	1FE	11,564,646	101.301	11,604,030	11,455,000	11,555,516	.....	.....(9,129)	.....	.....	.....4.436	4.134	MON...	22,584	326,656	09/12/2011	02/15/2015
379398	AB	6	GTP TOWERS LLC F 8.112 02-15-15 NC.....	.....	..	.....1	3AM	2,000,000	101.052	2,021,040	2,000,000	2,000,000	.....	.....	.....	.....	.....8.112	8.112	MON...	7,211	162,240	02/11/2010	02/15/2015

SCHEDULE D - PART 1

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

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	4 For Foreign Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38011A	AC	8			2	1FM		3,373,819	64,813	2,186,656			122,204		79,186						
42805R	AV	1			2	1FE		16,998,963	108,261	18,404,321				187							
43710M	AA	0			2	1FM		535,447	55,964	435,868			(39,553)								
44329H	AG	9			1	1FE		5,878,070	90,692	5,441,520			6,536								
44329H	AS	3			1	3AM		983,701	92,567	925,670			867								
46616M	AA	8			2	1FE		3,703,586	99,000	3,667,291			28								
46616M	AB	6			2	1FE		999,971	98,000	980,000			1								
46616P	AA	1			2	1FE		6,867,895	99,931	6,864,953			61								
46616Q	AA	9			2	1FE		7,995,400	99,940	7,995,200											
47231A	AA	7			2	4AM		2,292,773	84,781	2,119,531			8,143								
48248C	AA	2		R	2	1FE		47,831,636	90,000	47,903,127			208,188								
485134	BL	3			1	2AM		11,487,580	125,157	14,393,055			1,002								
485134	BL	3			1	2AM		499,460	125,157	625,785			44								
493268	AY	2			2	4AM		781,345	80,191	773,538											
493268	BY	1			2	1FE		14,240,891	93,563	14,259,981			9,850								
49327H	AE	5			2	1FE		518,575	98,382	708,587			28,179								
506762	AG	8		R	23	1FE		8,992,500	83,500	9,185,000			43,974								
515074	AA	0			1			8,904,573	105,000	9,217,521			(30,061)								
526602	AA	5			1	2AM		2,781,469	101,780	2,830,979											
55277@	AA	6			1			2,218,355	107,250	2,206,905			(10,516)								
57430U	30	1			2	1FE		7,522,500	92,000	7,360,000											
60253X	AA	3		R	2	6FE		4,160,400	25,000	1,000,000											
604668	AA	1			2	2AM		20,000,000	99,999	19,999,768											
65535Y	AB	8			2	1FM		352,026	32,000	317,319			57,574								
66704J	BP	2			2	1FE		523,507	99,250	618,548			16,084								
667294	AW	2			1	1FE		5,767,316	106,000	5,954,938			(8,908)								
667294	AY	8				3AM		239,232	98,000	240,459			342								
667294	BE	1			1	2AM		8,245,204	102,500	8,451,334											
67089B	AA	6			2	1FE		4,987,500	99,625	4,981,250			927								
67572B	AB	8			23	1FE		3,620,000	91,500	3,660,000			19,871								
677071	AF	9			1	1FE		3,036,208	106,670	3,200,100			(1,456)								
677071	AM	4				1FE		2,058,820	113,586	2,271,718			(1,256)								
69138V	AB	7			2	1FE		7,999,648	101,780	8,142,400			5								
70337U	10	0				1FE		14,278,648	96,860	14,160,715			30,199								
70337Y	10	2				1FE		4,232,117	96,090	4,203,247			11,216								
70338A	10	3				1FE		4,641,573	94,420	4,382,573											
70338C	10	9				3AM		4,303,073	91,200	3,924,403											
754427	AA	0			1			2,996,902	110,351	3,307,124											
76110V	HJ	0			2	1FM		694,718	92,000	635,862			400								
76110V	RX	8			2	1FM		3,998,607	29,375	1,175,000			66,776								
76110V	TE	8			2	1FM		4,172,544	51,500	2,149,219			172,735								
77356P	AA	0			2	1FE		3,691,895	115,073	4,253,332			266								

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
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
	CUSIP Identification	Description				NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value											
E10.60	78403D AA 8	SBA TOWER TRUST 4.254 04-15-15.....			1	1FE	3,000,000	102.795	3,083,850	3,000,000	3,000,000					4.254	4.254	MON...	5,672	127,620	04/08/2010	04/15/2015
	78403D AB 6	SBA TOWER TRUST 5.101 04-15-17.....			1	1FE	7,000,000	105.276	7,369,320	7,000,000	7,000,000					5.101	5.101	MON...	15,870	357,070	04/08/2010	04/15/2017
	78444V AB 7	SLCTL 2010-B A2 ABS FLT 07-15-42.....			2	1FE	9,011,897	102.879	9,271,370	9,011,897	9,011,897					3.778	3.752	MON...	16,078	340,881	03/04/2010	07/15/2042
	78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44.....			2	1FE	15,306,560	101.950	15,605,033	15,306,560	15,306,560					3.528	3.480	MON...	25,501	540,126	03/03/2010	05/16/2044
	78445Q AB 7	SLMA 2010-C A2 ABS FLT 12-16-19.....			2	1FE	15,000,000	101.725	15,258,797	15,000,000	15,000,000					2.928	2.846	MON...	20,740	437,967	06/30/2010	12/16/2019
	78446D AB 5	SLMA 2011-A A2 ABS 4.37 4-28.....			2	1FE	20,429,141	101.545	20,207,365	19,900,000	20,376,849		(52,291)			4.370	3.805	MON...	38,650	459,093	06/16/2011	04/17/2028
	78446T AB 0	SLMA 2011-C A2A ABS FLT 10-44 FB.....			2	1FE	25,000,000	100.000	25,000,000	25,000,000	25,000,000					3.509	3.507	MON...	80,415		11/21/2011	10/17/2044
	795549 AA 2	SALT CREEK PASS 5.672 121528 RES 614.....				1	7,000,000	107.171	7,501,954	7,000,000	7,000,000					5.672	5.672	DJ15...	17,646	397,040	06/17/2004	12/15/2028
	83149U AB 7	SLMA 2011-B A2 ABS 3.74 02-29.....			2	1FE	4,997,940	97.593	4,879,658	5,000,000	4,998,143		204			3.740	3.778	MON...	8,311	86,228	06/15/2011	02/15/2029
	83149U AC 5	SLMA 2011-B A3 ABS FLT 06-42 FB.....			2	1FE	2,806,875	93.560	2,806,800	3,000,000	2,806,927		52			2.528	3.723	MON...	3,581		12/14/2011	06/16/2042
	832389 AB 6	SMITHS FD DRG 8.64 7-2-12.....			1	3AM	793,798	102.781	813,235	791,227	791,390		(305)				2.020	JJ02...	33,991	68,363	12/31/1999	07/02/2012
	83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41.....			2	3AM	11,850,078	101.386	11,953,399	11,790,000	11,845,906		(4,171)			5.438	5.279	MON...	19,590	338,410	07/15/2011	05/20/2041
	84254Q AA 7	SOUTHERN CAPITAL 5.70 6-30-22 A18.....			1	2AM	633,168	103.599	655,955	633,168	633,168					5.700	5.700	DJ30...	100	36,091	06/20/2002	06/30/2022
	84474Y AA 4	SOUTHWEST AIR 6.15 08-01-22 A12-18.....			1	1FE	6,784,641	107.250	7,257,507	6,766,906	6,781,055		(928)			6.150	6.123	AF.....	173,402	416,165	09/20/2007	08/01/2022
	86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6-25-36.....			2	1FM	1,091,012	41.000	575,325	1,403,231	407,616		(101,046)			5.500	14.747	MON...	77,178		12/26/2007	06/25/2036
	872162 AH 5	TAL 2011-2A A ABS 4.31 5-26.....			2	1FE	8,475,000	97.642	8,275,160	8,475,000	8,475,000					4.310	4.310	MON...	12,176	224,740	05/10/2011	05/20/2026
	87305N AV 0	TTX CO A1 5.453 01-02-22 AL031817.....			1	1	4,724,979	100.000	4,724,979	4,724,979	4,724,979					5.453	5.453	JJ02...	128,111	257,652	07/08/2004	01/02/2022
	87305N AW 8	TTX CO A2 5.503 01-02-22 AL022617.....			1	1	973,233	93.000	905,107	973,233	973,233					5.503	5.503	JJ02...	26,630	53,910	07/28/2004	01/02/2022
	883145 AJ 3	TMCL 2011-1A A ABS 4.7 06-26.....	R		2	1FE	11,400,000	99.257	11,315,298	11,400,000	11,400,000					4.700	4.700	MON...	25,302	261,920	06/17/2011	06/15/2026
	89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39.....			2	1FE	12,832,864	112.987	14,499,446	12,832,864	12,832,864					6.657	6.657	MON...	35,595	855,682	10/29/2009	11/16/2039
	89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40.....			2	1FE	4,798,603	96.612	4,636,035	4,798,603	4,798,603					5.194	5.194	MON...	10,385	249,240	10/18/2010	10/16/2040
	89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41.....			2	1FE	10,460,698	100.644	10,528,093	10,460,698	10,460,698					4.370	4.370	MON...	20,317	202,489	06/29/2011	07/15/2041
	89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07-41.....			2	1FE	1,000,000	105.835	1,058,348	1,000,000	1,000,000					6.024	6.024	MON...	2,677	26,606	06/30/2011	07/15/2041
	90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 012019.....				4AM	6,980,116	100.000	6,826,519	6,826,519	6,957,587		(13,387)			8.360	7.999	JJ20...	255,228	570,697	04/09/2010	01/20/2019
	903436 AA 1	US AIR 2011-1 A 7.125 10-22-23.....				3AM	4,000,000	95.000	3,800,000	4,000,000	4,000,000					7.125	7.125	OA22...	54,625	90,250	06/21/2011	10/22/2023
	907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15.....			1	1FE	1,094,442	113.703	1,292,678	1,136,893	1,114,565		2,334			6.700	7.055	AF23...	27,083	76,172	07/28/1999	02/23/2019
	90783Q AA 4	UNION PACIFIC RR 5.214 09-30-14 NC.....			1	2AM	5,000,000	109.681	5,484,036	5,000,000	5,000,000					5.214	5.214	SM31...	65,899	260,700	09/28/2004	09/30/2014
	90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17.....				1FE	9,278,959	112.142	10,405,654	9,278,959	9,278,959					5.404	5.404	JJ02...	249,325	501,435	07/22/2004	07/02/2025
	90783X AA 9	UNION PACIFIC RR 6.176 010231 NC A20.....			1	1FE	4,672,458	120.900	5,649,012	4,672,458	4,672,458					6.176	6.176	JJ02...	143,484	288,570	07/19/2007	01/02/2031
	909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18.....			1	3AM	2,487,407	99.250	2,578,880	2,598,368	2,497,695		6,247			6.636	7.167	JJ02...	85,735	172,427	04/30/2010	07/02/2022
	92935H AB 7	WCP 2010-1 A 4.141 11-15-15 AL15.....			1	1FE	10,695,696	99.505	10,689,956	10,743,134	10,702,773		7,726			4.141	4.246	MON...	19,772	403,948	03/30/2011	11/15/2015
	92935H AB 5	WCP 2010-1 B 6.829 11-15-15.....			1	2AM	2,000,000	102.978	2,059,560	2,000,000	2,000,000					6.829	6.829	MON...	6,070	136,580	11/01/2010	11/15/2015
	93114K AG 8	WAL-MART STORES 8.80 12-30-14 A13.....			1	1FE	4,356,597	111.863	4,073,058	3,641,117	3,861,846		(64,666)			8.800	6.540	JJ.....	160,209	320,418	12/07/2001	12/30/2014
	95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12-15-18.....				1	2,783,361	107.250	2,768,994	2,581,813	2,700,070		(13,423)			6.690	5.883	MON...	7,677	172,716	08/12/2004	12/15/2018
	96928* AN 7	HD CTL WM BLAIR 2005K 5.107 1-15-36C.....			1	2	5,314,941	102.030	5,422,834	5,314,941	5,314,941					5.054	5.054	MON...	11,939	268,616	09/29/2005	01/15/2036
	96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31.....				1	3,257,268	117.180	3,816,867	3,257,268	3,257,268					6.660	6.660	MON...	9,642	216,934	12/17/2009	09/15/2031
	96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32.....				1	4,750,567	117.180	5,566,715	4,750,567	4,750,567					6.660	6.660	MON...	14,062	316,389	12/15/2009	10/15/2032
	96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33.....				1	3,624,923	117.180	4,247,685	3,624,923	3,624,923					6.660	6.660	MON...	10,730	241,422	12/16/2009	06/15/2033
	96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34.....				1	4,804,660	117.180	5,630,100	4,804,660	4,804,660					6.660	6.660	MON...	14,222	319,991	12/23/2009	05/15/2034
	96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33.....				1	3,048,350	117.180	3,572,057	3,048,350	3,048,350					6.660	6.660	MON...	9,023	203,020	12/18/2009	10/15/2033
	96928* CU 9	LOWES WM BLAIR PASS 5.90 02-15-29.....				1	12,187,140	115.558	13,951,749	12,073,373	12,180,179		(3,541)			5.900	5.818	MON...	31,659	712,328	12/22/2009	02/15/2029
	96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1-15-35.....				2	12,026,779	119.454	14,223,156	11,906,806	12,022,882		(2,233)			6.190	6.111	MON...	32,757	737,031	03/18/2010	01/15/2035

SCHEDULE D - PART 1

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

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																				
			3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22																		
CUSIP Identification	Description					Code	n	Bond CHAR	NAIC Designation	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity															
96928*	CZ	8	CVS CAREMARK CTL 2010E 7.25 01-15-36.....	.....	..	.....	2	.....	3,603,256	.....	119.277	.....	4,254,667	.....	3,567,047	.....	3,602,421	.....	.....	(534)	.....	.....	.....	7.250	.....	7.163	MON.....	.....	11,494	.....	258,611	05/26/2010	01/15/2036							
96928*	DA	2	VET AFFAIR HENDERSON NV 5.37 8-15-31.....	.....	..	.....	1	.....	15,519,959	.....	116.592	.....	17,902,149	.....	15,354,526	.....	15,512,964	.....	.....	(4,485)	.....	.....	.....	5.370	.....	5.285	MON.....	.....	36,646	.....	893,901	06/01/2010	08/15/2031							
96928*	DB	0	HEWLETT-PACKARD CTL 5.00 12-15-17.....	.....	..	.....	1	.....	8,038,160	.....	102.567	.....	8,167,530	.....	7,963,116	.....	8,024,983	.....	.....	(8,748)	.....	.....	.....	5.000	.....	4.850	MON.....	.....	17,696	.....	398,155	06/22/2010	12/15/2017							
96928*	DE	4	KOHL'S CORP CTL 5.80 01-25-29.....	.....	..	.....	2	.....	17,793,228	.....	113.459	.....	20,002,033	.....	17,629,305	.....	17,785,337	.....	.....	(5,251)	.....	.....	.....	5.800	.....	5.719	MON.....	.....	17,042	.....	1,022,501	06/22/2010	01/25/2029							
96928*	DH	7	WAL-MART JOHNSON CTY NY 4.56 8-15-30.....	.....	..	.....	1	.....	9,684,895	.....	108.432	.....	10,403,643	.....	9,594,625	.....	9,681,162	.....	.....	(2,911)	.....	.....	.....	4.560	.....	4.488	MON.....	.....	19,445	.....	437,515	09/16/2010	08/15/2030							
96928*	DJ	3	FRANKLIN COUNTY OH CTL 5.25 09-15-31.....	.....	..	.....	1	.....	9,963,617	.....	111.875	.....	11,146,797	.....	9,963,617	.....	9,963,617	.....	.....		.....	.....	.....	5.250	.....	5.250	MON.....	.....	23,248	.....	523,090	09/28/2010	09/15/2031							
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10-15-29.....	.....	..	.....	1	.....	11,973,054	.....	87.089	.....	10,332,255	.....	11,864,018	.....	11,970,714	.....	.....	(2,340)	.....	.....	.....	5.600	.....	5.521	MON.....	.....	29,528	.....	418,933	04/28/2011	10/15/2029							
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....										1,146,685,970		XXX.....		1,170,822,063		1,162,441,636		1,131,101,507			0		65,283		197,236			0	XXX.....		XXX.....		XXX.....						
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....										11,424,193,422		XXX.....		11,968,530,401		11,939,186,525		11,289,527,159			(38,189)		14,544,192		32,735,566			0	XXX.....		XXX.....		111,050,270		535,657,536		XXX.....		XXX.....
Hybrid Securities - Issuer Obligations																																								
44841Y	AA	4	HUTCHINSON WHAMPOA INTL 6.00 VR C15.....		..	R		1	3FE		2,000,000		99.750		1,995,000		2,000,000		2,000,000						6.000		6.000	FMAN.....		21,000		120,000	10/21/2010	10/28/2020						
4299999	Hybrid Securities - Issuer Obligations.....										2,000,000		XXX.....		1,995,000		2,000,000		2,000,000			0				0	XXX.....		XXX.....		21,000		120,000		XXX.....		XXX.....			
Hybrid Securities - Other Loan-Backed and Structured Securities																																								
055185	20	1	BAC CAP TRST IV SER U 5.875 05-03-33.....		..		1	1AM		85,380		74.640		90,874		121,750		87,031				529			5.875		8.862	FMAN.....		1,192		7,153	07/17/2008	05/03/2033						
055187	20	7	BAC CAP TRUST I SER W 7.00 12-15-31.....	.....	..	.....	1	1AM	.....	368,195	.....	83.400	.....	375,300	.....	450,000	.....	372,468	.....	.....	1,369	.....	.....	7.000	.....	8.846	MJSD.....	.....	1,313	.....	31,500	07/17/2008	12/15/2031							
05518T	20	9	BAC CAP TR VIII SER Z 6.00 08-25-35.....	.....	..	.....	1	1AM	.....	533,491	.....	73.840	.....	551,954	.....	747,500	.....	541,351	.....	.....	2,516	.....	.....	6.000	.....	8.777	FMAN.....	.....	4,236	.....	44,850	07/17/2008	08/25/2035							
06423W	20	4	BANK ONE CAP TR 7.20 10-15-31 CC@25.....	.....	..	.....	1	1FE	.....	1,088,800	.....	102.000	.....	1,020,000	.....	1,000,000	.....	1,000,000	.....	.....		.....	.....	7.200	.....	7.200	JAJO.....	.....	15,200	.....	72,000	04/01/2004	10/15/2031							
09656H	20	9	BNY CAPITAL V 5.95 SER F 05-01-33.....	.....	..	.....	1	1FE	.....	937,500	.....	101.600	.....	1,270,000	.....	1,250,000	.....	952,797	.....	.....	4,883	.....	.....	5.950	.....	8.345	FMAN.....	.....	12,396	.....	74,375	07/16/2008	05/01/2033							
31678V	20	6	FIFTH THIRD CAP VI SER B 25 11-15-67.....	.....	..	.....	1	3AM	.....	4,089,350	.....	101.280	.....	4,127,160	.....	4,075,000	.....	4,085,001	.....	.....	(4,350)	.....	.....	7.250	.....	6.940	FMAN.....	.....	37,750	.....	73,859	08/18/2011	11/15/2067							
31678W	20	4	FIFTH THIRD CAP V SER A 7.25 8-15-67.....	.....	..	.....	1	2AM	.....	4,373,750	.....	101.200	.....	4,427,500	.....	4,375,000	.....	4,371,923	.....	.....	(1,827)	.....	.....	7.250	.....	7.141	FMAN.....	.....	40,530	.....	79,297	08/18/2011	08/15/2067							
59021F	20	6	MERRILL LYNCH CAP TRUST III 7.00 CC.....	.....	..	.....	1	4AM	.....	2,197,600	.....	79.680	.....	1,593,600	.....	2,000,000	.....	2,197,600	.....	.....		.....	.....	7.000	.....	7.000	MJSD.....	.....	389	.....	140,000	04/01/2004	01/01/9999							
59021G	20	4	MERRILL LYNCH SER IV 7.12 CC.....	.....	..	.....	1	4AM	.....	1,105,600	.....	82.360	.....	823,600	.....	1,000,000	.....	1,105,600	.....	.....		.....	.....	7.120	.....	7.120	MJSD.....	.....	198	.....	71,200	04/01/2004	01/01/9999							
635421	AA	8	NATIONAL CITY PRF V/R C12.....	.....	..	.....	1	2AM	.....	12,000,000	.....	104.750	.....	12,570,000	.....	12,000,000	.....	12,000,000	.....	.....		.....	.....	12.000	.....	12.000	JD10.....	.....	84,000	.....	1,440,000	01/23/2008	12/10/2012							
808510	AA	9	SCHWAB CAP TRUST 7.50 11-15-37 C17.....	.....	..	.....	1	2AM	.....	2,994,690	.....	99.375	.....	2,981,250	.....	3,000,000	.....	2,994,927	.....	.....	63	.....	.....	7.500	.....	7.515	NM15.....	.....	28,750	.....	225,000	10/02/2007	11/15/2037							
903300	20	0	USB CAPITAL XI 6.6 9-15-66.....	.....	..	.....	1	1FE	.....	996,500	.....	100.600	.....	1,257,500	.....	1,250,000	.....	997,207	.....	.....	225	.....	.....	6.600	.....	8.297	MJSD.....	.....	3,438	.....	82,500	07/16/2008	09/15/2066							
92978A	AA	0	WACHOVIA CAP III 5.80 C11.....	.....	..	.....	1	2AM	.....	2,000,000	.....	84.000	.....	1,680,000	.....	2,000,000	.....	2,000,000	.....	.....		.....	.....	5.800	.....	5.800	MS15.....	.....	5,260	.....	143,093	01/25/2006	03/15/2011							
92978A	AA	0	WACHOVIA CAP III 5.80 C11.....	.....	..	.....	1	2AM	.....	2,000,000	.....	84.000	.....	1,680,000	.....	2,000,000	.....	2,000,000	.....	.....		.....	.....	5.800	.....	5.800	MS15.....	.....	4,951	.....	143,093	01/25/2006	03/15/2011							
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....										34,770,856		XXX.....		34,448,738		35,269,250		34,705,905			0		3,408		0	XXX.....		XXX.....		239,603		2,627,920		XXX.....		XXX.....			
4899999	Total - Hybrid Securities.....										36,770,856		XXX.....		36,443,738		37,269,250		36,705,905			0		3,408		0	XXX.....		XXX.....		260,603		2,747,920		XXX.....		XXX.....			
Totals																																								
7799999	Total - Issuer Obligations.....										6,842,786,885		XXX.....		7,358,298,675		6,842,344,212		6,778,294,613			(291,264)		478,759		4,471,339			0	XXX.....		XXX.....		97,569,854		312,119,272		XXX.....		XXX.....
7899999	Total - Residential Mortgage-Backed Securities.....										2,718,016,861		XXX.....		2,663,749,590		3,166,232,614		2,642,002,352		253,075		5,202,734		28,066,991			0	XXX.....		XXX.....		13,818,981		144,254,213		XXX.....		XXX.....	
7999999	Total - Commercial Mortgage-Backed Securities.....										1,817,203,338		XXX.....		1,987,689,591		1,844,371,255		1,832,702,382			0		6,329,247		0			0	XXX.....		XXX.....		7,920,658		82,052,030		XXX.....		XXX.....
8099999	Total - Other Loan-Backed and Structured Securities.....										1,196,166,346		XXX.....		1,220,864,350		1,212,290,336		1,180,476,822			0		61,908		197,236			0	XXX.....		XXX.....		7,164,916		44,577,702		XXX.....		XXX.....
8399999	Grand Total - Bonds.....										12,574,173,430		XXX.....		13,230,602,206		13,065,238,417		12,433,476,169		(38,189)		12,072,648		32,735,566			0	XXX.....		XXX.....		126,474,409		583,003,217		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 F o r e i g n					9	10		12	13	14	15	16	17 Current Year's Other Than	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
CUSIP Identification	Description		Code		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 (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
00838#	11	2			AGAMI SYSTEMS INC SERIES C.....	R.....		500,000.000	2.40		1	0.000	1		1,200,000			1			RP6A.....	08/20/2007
08162*	12	3			BENCHMARK ACQ CO 12% 2-20-12.....	R.....		1,254.000	1,000.00						1,254,400			0			P6*A.....	02/13/2007
61686Z	ZZ	1			MORGAN JOSEPH TRIARTISAN GRP D 5%-R.....	R.....		3,000.000	250.00	5.049		15,146	5.049	15,146				0			P4AZ.....	12/28/2010
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....																			
			15,147																			
			...XXX.....																			
			15,147																			
			15,147																			
			2,469,546																			
			0																			
			0																			
			0																			
			1																			
			0																			
			0																			
			1																			
			0																			
			...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 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description		Code		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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
G79441	10	4	SEACO LTD.....		F..	1,043,750.000	704,531	0.675	704,531	44,439				213,968		213,968		L.....	02/12/2009
00173N	20	9	AMMC CLO IV LTD 03-23-2017.....	R.....	R.	4,500.000	2,115,000	470.000	2,115,000	2,595,600		1,241,516		(382,500)		(382,500)		U.....	02/26/2008
00173V	30	0	AMMC CLO III LTD 07-25-2016.....	R.....	R.	2,500.000	375,000	150.000	375,000	615,197		280,944		(250,000)		(250,000)		U.....	09/30/2008
00174A	20	6	AMMC CLO V LTD 8-08-17.....	R.....	R.	3,300.000	1,650,000	500.000	1,650,000	3,135,000		1,157,683		99,000		99,000		U.....	12/20/2005
001750	AB	4	AMMC 2011-9A CLO 01-15-22.....	R.....	R.	137,800.000	12,402,000	90.000	12,402,000	13,780,000				(1,378,000)		(1,378,000)		U.....	11/17/2011
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....			55,000.000	4,685,450	85.190	4,685,450	4,752,913	31,900	31,900		(67,463)		(67,463)		L.....	08/02/2011
02916P	10	3	AMERICAN RAILCAR INDUSTRIES, INC.....			29,581.000	707,873	23.930	707,873	645,083				53,245		53,245		L.....	09/18/2007
035710	40	9	ANNALY CAPITAL MANAGEMENT INC.....			80,000.000	1,276,800	15.960	1,276,800	1,280,528	45,600	48,000		(3,728)		(3,728)		L.....	07/29/2011
037347	10	1	ANWORTH MORTGAGE ASSET CORPORATION.....			125,000.000	785,000	6.280	785,000	1,119,495	26,250	118,750		(90,000)		(90,000)		L.....	01/30/2008
037833	10	0	APPLE INC.....			10,000.000	4,050,000	405.000	4,050,000	3,744,094				305,906		305,906		L.....	11/21/2011
081543	ZB	9	BENCHMARK ACQUISITION CO.....	R.....		400.000										0		A.....	02/13/2007
081543	ZZ	6	BENCHMARK ACQ CO WTS 2-20-17P12 C13.....	R.....		1,000.000										0		A.....	02/13/2007
128126	10	9	CALAMP CORP.....			140,750.000	596,780	4.240	596,780	537,503				154,825		154,825		L.....	10/18/2007
140661	10	9	CAPMARK FINANCIAL GROUP INC.....			42,047.000	697,980	16.600	697,980	559,225				138,755		138,755		L.....	10/03/2011
172967	42	4	CITIGROUP INC.....			210,000.000	5,525,100	26.310	5,525,100	6,745,280		2,600		(1,220,180)		(1,220,180)		L.....	09/22/2011
20030N	10	1	COMCAST CORPORATION CLASS A.....			370,000.000	8,772,700	23.710	8,772,700	8,036,063	41,625	41,625		736,637		736,637		L.....	08/10/2011
231082	10	8	CUMULUS MEDIA INC CL A.....			31,032.000	103,647	3.340	103,647	92,475				11,172		11,172		L.....	09/20/2011
247361	70	2	DELTA AIR LINES INC.....			26,829.000	217,047	8.090	217,047	258,421				(120,998)		(120,998)		L.....	12/29/2010
25212W	10	0	DEX ONE CORP.....			10,772.000	17,882	1.660	17,882	318,851					62,477	(62,477)		L.....	02/05/2010
25470M	10	9	DISH NETWORK CORPORATION CLASS A.....			56,512.000	1,609,462	28.480	1,609,462	1,984,136		113,024		498,436		498,436		L.....	05/30/2008
278768	10	6	ECHOSTAR CORPORATION CLASS A.....			37,179.000	778,528	20.940	778,528	1,388,264				(149,832)		(149,832)		L.....	05/30/2008
288522	30	3	ELLINGTON FINANCIAL LLC.....			701,153.000	12,039,498	17.171	12,039,498	13,754,318		1,296,702		(1,714,820)		(1,714,820)		L.....	11/29/2011
293792	10	7	ENTERPRISE PRODUCTS PART.....			117,276.000	5,439,261	46.380	5,439,261	4,611,379		83,932		827,882		827,882		L.....	08/08/2011
313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....	R.....		220,058.000	22,005,800	100.000	22,005,800	22,005,800		677,382				0		U.....	08/14/2009
337930	50	7	FLAGSTAR BANCORP, INC.....			16,500.000	8,333	0.505	8,333	227,126					18,562	(18,562)		L.....	11/29/2005
359678	10	9	FULL HOUSE RESORTS INC.....			31,617.000	83,153	2.630	83,153	68,925				(24,029)		(24,029)		L.....	05/30/2008
369604	10	3	GENERAL ELECTRIC COMPANY.....			475,000.000	8,507,250	17.910	8,507,250	7,745,490	80,750	71,250		761,760		761,760		L.....	08/11/2011
410495	20	4	HANMI FINANCIAL CORPORATION.....			385,938.000	2,855,941	7.400	2,855,941	2,470,000				385,941		385,941		L.....	12/19/2011
428236	10	3	HEWLETT-PACKARD CO.....			122,000.000	3,142,720	25.760	3,142,720	3,172,418	14,640	10,800		(29,698)		(29,698)		L.....	09/23/2011
45774W	10	8	INSTEEL INDUSTRIES, INC.....			22,216.000	244,154	10.990	244,154	374,685		3,332		(33,324)		(33,324)		L.....	05/15/2007
46625H	10	0	JPMORGAN CHASE & CO.....			90,000.000	2,992,500	33.250	2,992,500	3,138,248		30,750		(145,748)		(145,748)		L.....	11/17/2011
527288	10	4	LEUCADIA NATIONAL CORPORATION.....			8,315.000	189,083	22.740	189,083	241,052		2,079		(51,969)		(51,969)		L.....	08/16/2011
534187	10	9	LINCOLN NATIONAL CORPORATION.....			170,000.000	3,301,400	19.420	3,301,400	4,160,902		12,000		(859,502)		(859,502)		L.....	08/22/2011
565849	10	6	MARATHON OIL CORPORATION.....			270,000.000	7,902,900	29.270	7,902,900	6,734,394		81,000		1,168,506		1,168,506		L.....	08/10/2011
57776*	00	3	MAXJET AIRWAYS, INC.....	R.....		390,952.000				302,597						0		A.....	03/28/2006
59156R	10	8	METLIFE INC.....			315,700.000	9,843,526	31.180	9,843,526	10,740,456		212,898		(896,930)		(896,930)		L.....	11/23/2011
603042	ZA	3	MOTRICITY INC WRTS \$.9694 12-28-14.....	R.....		24,757.000	8,665	0.350	8,665					(210,930)		(210,930)		A.....	11/13/2007
620107	10	2	MOTRICITY INC.....			84,787.000	76,308	0.900	76,308	1,232,897				(408,580)	1,089,607	(1,498,187)		L.....	11/13/2007
62875T	10	8	NBH HLDGS CORP-R.....			150,000.000	2,400,000	16.000	2,400,000	3,000,000				(525,000)		(525,000)		A.....	10/13/2009
629377	50	8	NRG ENERGY, INC.....			345.000	6,251	18.120	6,251	7,607				(490)		(490)		L.....	02/12/2009
670823	10	3	O'CHARLEY'S INC.....			20,256.000	111,205	5.490	111,205	235,791				(34,638)		(34,638)		L.....	02/07/2008

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 F o r e i g n			7	8		10	11	12	13	14	15	16				
CUSIP Identification		Description				Code	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired	
67572A	20 3	OCTAGON VII 0 12-2-2016.....				R.....	R.....	5,000,000.000	2,125,000	0.425	2,125,000	2,000,000	.....	.....107,785	.....	.....125,000	.....	.....125,000	.....	U.....	09/22/2011
682143	10 2	OMEROS CORPORATION.....				.....	.....	.....153,061.000	604,591	3.950	604,591	2,619,000	.....	.....	.....	.....737,880	1,394,512	(656,632)	.....	L.....	10/02/2009
68389X	10 5	ORACLE CORPORATION.....				.....	.....	.....75,000.000	1,923,750	25.650	1,923,750	1,893,946	.....	.....4,500	.....	.....29,804	.....	.....29,804	.....	L.....	08/19/2011
703481	10 1	PATTERSON-UTI ENERGY, INC.....				.....	.....	.....40,000.000	799,200	19.980	799,200	865,000	.....	.....8,000	.....	.....(62,800)	.....	.....(62,800)	.....	L.....	01/04/2007
726503	10 5	PLAINS ALL AMER PIPELINE.....				.....	.....	.....175,000.000	12,853,750	73.450	12,853,750	10,404,308	.....	.....183,950	.....	.....2,449,442	.....	.....2,449,442	.....	L.....	10/04/2011
744320	10 2	PRUDENTIAL FINANCIAL, INC.....				.....	.....	.....80,000.000	4,009,600	50.120	4,009,600	4,271,739	.....	.....116,000	.....	.....(262,139)	.....	.....(262,139)	.....	L.....	08/23/2011
758075	40 2	REDWOOD TRUST INC.....				.....	.....	.....250,000.000	2,545,000	10.180	2,545,000	2,954,350	.....	.....112,500	.....	.....(409,350)	.....	.....(409,350)	.....	L.....	11/16/2011
87612E	10 6	TARGET CORP.....				.....	.....	.....30,000.000	1,536,600	51.220	1,536,600	1,402,888	.....	.....18,000	.....	.....133,712	.....	.....133,712	.....	L.....	06/24/2011
89147U	10 0	TORTOISE ENERGY CAPITAL CORPORATION.....				.....	.....	.....85,900.000	2,304,697	26.830	2,304,697	1,997,713	.....	.....138,729	.....	.....(80,746)	.....	.....(80,746)	.....	L.....	12/29/2005
92769L	10 1	VIRGIN MEDIA INC.....				.....	.....	.....411,838.000	8,805,096	21.380	8,805,096	21,867,694	.....	.....65,894	.....	.....(2,413,371)	.....	.....(2,413,371)	.....	L.....	07/26/2007
931142	10 3	WAL-MART STORES INC.....				.....	.....	.....10,000.000	597,600	59.760	597,600	521,540	3,650	3,650	.....	.....76,060	.....	.....76,060	.....	L.....	08/01/2011
947625	2* 9	RFS WEBCRAFT HOLDING CORP.....				.....	.....	.....6,302.000	.....	.....	.....63,020	.....	.....	.....	.....	.....	.....0	.....	.....	A.....	12/23/1986
983555	ZZ 9	XCEL BRANDS WTS 09-28-18.....				R.....	.....	.....255,100.000	1,275,500	5.000	1,275,500	1,275,500	.....	.....	.....	.....	.....	.....0	.....	L.....	09/29/2011
98883A	ZZ 9	NAYLOR PUBLISHING WTS 04-20-21.....				R.....	.....	.....2,923.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	A.....	04/20/2011
9099999.		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						167,609,112	XXX.....	167,609,112	187,993,350	244,415	6,277,175	0	(2,918,834)	2,565,158	(5,483,992)	0	XXX.....	XXX.....	
Common Stocks - Parent, Subsidiaries and Affiliates																					
03612*	10 4	ANNUITY INVESTORS LIFE INSURANCE CO.....				.....	.....	.....20,000.000	157,357,609	7,867.880	157,357,609	175,055,121	.....	.....	.....	.....15,345,470	.....	.....15,345,470	.....	K.....	11/13/1995
11800@	10 7	BROTHERS MANAGEMENT LLC.....				.....	.....	.....100.000	1,000	10.000	1,000	1,000	.....	.....	.....	.....	.....	.....0	.....	K.....	01/01/2005
204606	11 5	CONSOLIDATED FINANCIAL CORPORATION.....				.....	.....	.....1,000.000	3,146,508	314.651	3,146,508	21,811,566	.....	.....	.....	.....(334,603)	.....	.....(334,603)	.....	K.....	12/15/2000
36352@	10 6	GALIC BROTHERS INC.....				.....	.....	.....80.000	.....	.....	.....800	.....	.....	.....	.....	.....	.....	.....0	.....	K.....	11/12/1993
563116	ZZ 8	MANHATTAN NATIONAL HOLDING CORP.....				.....	.....	.....10,000.000	10,270,937	1,027.094	10,270,937	51,521,217	.....	.....6,000,000	.....	.....(5,976,715)	.....	.....(5,976,715)	.....	K.....	09/30/2008
784407	10 8	SKIPJACK MARINA CORPORATION.....				.....	.....	.....1,000.000	.....	.....	.....10,000	.....	.....	.....	.....	.....	.....	.....0	.....	K.....	10/01/1999
9199999.		Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						170,776,054	XXX.....	170,776,054	248,399,704	0	6,000,000	0	9,034,152	0	9,034,152	0	XXX.....	XXX.....	
9799999.		Total - Common Stock.....						338,385,166	XXX.....	338,385,166	436,393,054	244,415	12,277,175	0	6,115,318	2,565,158	3,550,160	0	XXX.....	XXX.....	
9899998.		Total - Preferred Stock from Section 1.....						15,147	XXX.....	15,147	2,469,546	.....	.....	.....	.....1	.....	.....1	.....	.....XXX.....	XXX.....	
9899999.		Total - Preferred and Common Stock.....						338,400,313	XXX.....	338,400,313	438,862,600	244,415	12,277,175	0	6,115,319	2,565,158	3,550,161	0	XXX.....	XXX.....	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....6, the total \$ value (included in Column 8) of all such issues \$.....40,672,800.

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	
Bonds - U.S. States, Territories and Possessions																
373384	TK	2	GA ST SER D QSCB 3.78 07-01-21.....			06/21/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				5,800,000			5,800,000		
605580	6S	3	MISSISSIPPI ST C 3.243 10-01-21.....			10/06/2011	BANK OF AMER / ML.....				3,500,000			3,500,000		
605580	6T	1	MISSISSIPPI ST C 3.393 10-01-22.....			10/06/2011	BANK OF AMER / ML.....				2,000,000			2,000,000		
70914P	PF	3	PA ST THIRD SER B BABS 4.55 07-15-21.....			01/04/2011	WELLS FARGO BROKERAGE.....				4,311,665			4,290,000		7,591
1799999.			Total - Bonds - U.S. States, Territories & Possessions.....								15,611,665			15,590,000		7,591
Bonds - U.S. Political Subdivisions of States																
038573	DG	3	ARANSAS ISD A QSCB TX 4.43 2-15-26.....			07/13/2011	RAYMOND JAMES & ASSOC.....				2,725,000			2,725,000		10,730
084154	TW	3	BERKELEY CA UNI SD 5.10 08-01-21 NC.....			05/11/2011	WM BLAIR CO.....				1,021,928			1,010,000		
084154	TX	1	BERKELEY CA UNI SD 5.20 08-01-22 NC.....			05/11/2011	WM BLAIR CO.....				523,698			515,000		
084154	TY	9	BERKELEY CA UNI SH 5.20 08-01-23 NC.....			05/11/2011	WM BLAIR CO.....				2,542,453			2,520,000		
129775	EL	2	CALHOUN GA TXB SCH CONS 4.721 090123.....			05/05/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				1,315,000			1,315,000		
129775	EM	0	CALHOUN GA TXB SCH CONS 4.821 090124.....			05/05/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				1,000,000			1,000,000		
134141	ZE	3	CAMPBELL CA SD 5.406 08-01-27 AL4-25.....			07/01/2011	DE LA ROSA & CO.....				4,000,000			4,000,000		
142527	DY	3	CARLISLE ISD QSCB TX 4.38 2-15-26.....			07/13/2011	MORGAN KEEGAN & COMPANY.....				5,115,000			5,115,000		
142665	DH	8	CARLSBAD SD TXB CA 4.584 08-01-21.....			06/08/2011	RBC CAPITAL.....				4,000,000			4,000,000		
142665	DJ	4	CARLSBAD SD TXB CA 5.234 08-01-26.....			06/08/2011	RBC CAPITAL.....				4,000,000			4,000,000		
259579	KL	3	EASTMONT SCH DOUGLAS WA 4.7 12-01-25.....			05/20/2011	MORGAN KEEGAN & COMPANY.....				5,052,350			5,000,000		
399262	HD	9	GROSSMONT CA SCH 5.479 08-01-25 NC.....			05/13/2011	STONE AND YOUNGBERG.....				6,000,000			6,000,000		
399262	HD	9	GROSSMONT CA SCH 5.479 08-01-25 NC.....			12/21/2011	RAYMOND JAMES & ASSOC.....				4,875,390			4,500,000		145,194
47407M	BG	5	JEFFERSON GA SD QSCB 5.27 2-01-28 NC.....			07/08/2011	MORGAN KEEGAN & COMPANY.....				3,100,000			3,100,000		
544646	XT	4	LOS ANGELES CA SCH 1.54 09-15-25 NC.....			10/25/2011	GOLDMAN SACHS & CO.....				2,805,300			5,000,000		9,197
584002	QB	8	MECKLENBURG CNTY NC 4.349 10-01-30.....			10/13/2011	WELLS FARGO BROKERAGE.....				3,000,000			3,000,000		
662523	WZ	8	N SLOPE BORO AK BABS 5.226 06-30-21.....			01/18/2011	BARCLAYS AMERICA.....				2,575,000			2,500,000		7,621
68666P	AA	4	ORLEANS PARISH LA SCH BD 4.4 2-01-21.....			12/16/2011	MORGAN KEEGAN & COMPANY.....				8,059,440			8,000,000		
741701	H8	2	PRINCE GEORGES CNTY MD 4.75 03-01-26.....			03/10/2011	J. P. MORGAN SECURITIES.....				4,000,000			4,000,000		
796269	VA	3	SAN ANTONIO ISD TX 4.006 08-15-28.....			08/24/2011	RBC CAPITAL.....				2,115,000			2,115,000		
801495	C7	5	SANTA CLARA CA UNI SCH 4.15 07-01-20.....			06/21/2011	BANK OF MONTREAL.....				1,970,000			2,000,000		
801495	C9	1	SANTA CLARA USD B CA 4.60 07-01-22.....			06/10/2011	BANK OF MONTREAL.....				2,850,000			2,850,000		
801495	D2	5	SANTA CLARA USD B CA 4.80 07-01-23.....			06/10/2011	BANK OF MONTREAL.....				3,050,000			3,050,000		
954838	MV	7	W ORNG COVE TX SD 4.69 02-15-28 C20.....			07/12/2011	SOUTHWEST SECURITIES.....				6,083,323			6,075,000		1,583
971039	PK	2	WILLOUGHBY SD TXB OH 5.294 030121.....			03/09/2011	RBC CAPITAL.....				2,000,000			2,000,000		
2499999.			Total - Bonds - U.S. Political Subdivisions of States.....								83,778,882			85,390,000		174,327
Bonds - U.S. Special Revenue and Special Assessment																
01170R	DA	7	ALASKA HSG A 2.80 12-01-26 C21 A14.....			11/03/2011	MORGAN KEEGAN & COMPANY.....				6,500,000			6,500,000		
04778C	AF	2	ATLANTA GA INDPT SCH 5.557 03-01-26.....			06/09/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				2,000,000			2,000,000		
04778C	AG	0	ATLANTA GA INDPT SCH 5.457 03-01-25.....			06/09/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				3,500,000			3,500,000		
04778C	AG	0	ATLANTA GA INDPT SCH 5.457 03-01-25.....			08/09/2011	MORGAN KEEGAN & COMPANY.....				3,592,692			3,450,000		25,625
04778C	AH	8	ATLANTA GA INDPT SCH 5.657 03-01-27.....			06/09/2011	CITIGROUP/SALOMAN SMITH BARNEY.....				1,000,000			1,000,000		
09089T	AY	7	BIRMINGHAM AL B 6.00 04-01-22 C20A18.....			02/16/2011	GOLDMAN SACHS & CO.....				1,000,000			1,000,000		
126775	TJ	4	CABARRUS CNTY NC 5.10 04-01-23 C21.....			03/31/2011	SOUTHWEST SECURITIES.....				2,000,000			2,000,000		
130685	G3	8	CA ST PUB 6.282 03-01-25 AL0423 C20.....			05/12/2011	MORGAN KEEGAN & COMPANY.....				4,625,162			4,405,000		58,419
155751	CQ	1	CENT VLY QSCB D FRESNO 4.726 9-01-19.....			09/16/2011	STONE AND YOUNGBERG.....				850,000			850,000		
155751	CR	9	CENT VLY QSCB D FRESNO 4.926 9-01-20.....			09/16/2011	STONE AND YOUNGBERG.....				1,000,000			1,000,000		
155751	CS	7	CENT VLY QSCB D FRESNO 5.126 9-01-21.....			09/16/2011	STONE AND YOUNGBERG.....				2,800,000			2,800,000		
163103	UF	9	CHELAN CNTY WA UTIL C 3.453 07-01-20.....			10/27/2011	BARCLAYS AMERICA.....				4,000,000			4,000,000		
163103	UG	7	CHELAN CNTY WA UTIL C 3.603 07-01-21.....			10/27/2011	BARCLAYS AMERICA.....				2,000,000			2,000,000		

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
E13.1	163103 UJ 1 CHELAN CNTY WA UTIL C 3.903 07-01-23.....		10/27/2011	BARCLAYS AMERICA.....		1,000,000	1,000,000	
	167725 AE 0 CHICAGO IL TRANSIT 6.30 12-01-21 A18.....		04/07/2011	BB&T CAPITAL.....		2,037,750	1,950,000	44,704
	183596 CY 9 BALTIMORE MD BRD SCH 5.692 12-15-25.....		02/03/2011	BARCLAYS AMERICA.....		4,000,000	4,000,000	
	183596 CY 9 BALTIMORE MD BRD SCH 5.692 12-15-25.....		02/07/2011	MORGAN KEEGAN & COMPANY.....		2,513,725	2,500,000	
	249218 AJ 7 DENVER CO SCHS 6.22 12-15-26 AL23.....		04/05/2011	GOLDMAN SACHS & CO.....		3,000,000	3,000,000	
	251510 CV 3 DBALT 2005-1 1A1 SEQ FLT 02-35.....		09/16/2011	CANTOR FITZGERALD & CO.....		6,405,462	8,819,913	4,576
	29270C WN 1 ENERGY NW ELEC TXB B WA 5.19 07-1-24.....		03/10/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		2,300,000	2,300,000	
	3136A1 MJ 1 FNR 2011-105 PB PAC 4.0 10-41.....		12/22/2011	RBC CAPITAL MKTS/DAIN RAUSCHER.....		10,443,750	10,000,000	30,000
	3136A1 NA 9 FNR 2011-105 BP PAC 4.0 10-41.....		12/23/2011	RBC CAPITAL MKTS/DAIN RAUSCHER.....		11,673,986	11,365,000	35,358
	3137AC TN 9 FHR 3897 LI IO WAC 01-37.....		08/11/2011	JEFFERIES & COMPANY.....		4,491,537		
	3137AC TN 9 FHR 3897 LI IO WAC 01-37.....		08/11/2011	CAPITALIZED INTEREST.....		62,097		
	3137A9 6Y 7 FHR 3850 LS IO INV 05-39.....		10/07/2011	JEFFERIES & COMPANY.....		6,100,539		
	3137A9 6Y 7 FHR 3850 LS IO INV 05-39.....		10/07/2011	JEFFERIES & COMPANY.....		163,621		
	45129Y TG 1 ID HSG FIN SFM 6.00 07-01-35 C35A13.....		01/11/2011	CREW AND ASSOCIATES.....		2,406,556	2,345,000	5,081
	45201L SS 5 IL HSG DEV E 6.537 01-01-33 A23 C17.....		10/06/2011	CREW AND ASSOCIATES.....		1,901,370	1,830,000	33,562
	472904 P3 9 JEFFERSON CNTY KY 4.65 06-01-26 C21.....		05/18/2011	BANK OF AMER / ML.....		5,000,000	5,000,000	
	472904 P3 9 JEFFERSON CNTY KY 4.65 06-01-26 C21.....		07/21/2011	RAYMOND JAMES & ASSOC.....		6,881,700	7,000,000	44,304
	567830 BU 7 MARIN CNTY CA TXB 5.41 08-01-26 A25.....		08/11/2011	RBC CAPITAL.....		4,888,949	4,625,000	10,426
	576000 LA 9 MA ST QSCB 4.885 07-15-28 NC.....		07/21/2011	J. P. MORGAN SECURITIES.....		10,000,000	10,000,000	
	58607E BV 5 MEMPHIS CTR PYRAMID A 3.87 11-01-20.....		09/22/2011	MORGAN KEEGAN & COMPANY.....		1,195,000	1,195,000	
	58607E BW 3 MEMPHIS CTR PYRAMID A 4.23 11-01-21.....		09/22/2011	MORGAN KEEGAN & COMPANY.....		1,000,000	1,000,000	
	58607E BX 1 MEMPHIS CTR PYRAMID A 4.48 11-01-22.....		09/22/2011	MORGAN KEEGAN & COMPANY.....		1,500,000	1,500,000	
	60636A BB 8 MO H/E SR A WASH U TX 3.827 11-15-21.....		06/17/2011	J. P. MORGAN SECURITIES.....		1,880,000	1,880,000	
	60636A BC 6 MO H/E SR A WASH U TX 3.927 11-15-22.....		06/17/2011	J. P. MORGAN SECURITIES.....		2,375,000	2,375,000	
	613741 BY 2 MONTGOMERY CNTY VA B 3.093 06-01-20.....		11/04/2011	BANK OF AMER / ML.....		2,400,000	2,400,000	
	613741 BZ 9 MONTGOMERY CNTY VA B 3.293 06-01-21.....		11/04/2011	BANK OF AMER / ML.....		1,430,000	1,430,000	
	613741 CA 3 MONTGOMERY CNTY VA B 3.443 6-1-22C21.....		11/04/2011	BANK OF AMER / ML.....		1,090,000	1,090,000	
	613741 CB 1 MONTGOMERY CNTY VA B 3.643 6-1-23C21.....		11/04/2011	BANK OF AMER / ML.....		1,260,000	1,260,000	
	618027 BK 1 MORRIS CNTY NJ A 3.585 06-15-21 A19.....		12/02/2011	WELLS FARGO BROKERAGE.....		2,750,000	2,750,000	
	64970M XT 5 NYC MULT FAM HSG DEV 6.42 11-01-27.....		01/06/2011	CREW AND ASSOCIATES.....		7,140,000	7,000,000	87,383
	64970M XT 5 NYC MULT FAM HSG DEV 6.42 11-01-27.....		05/11/2011	CREW AND ASSOCIATES.....		4,090,000	4,000,000	10,700
	64971Q GW 7 NYC TRANS FIN B TXBL 3.45 05-01-21.....		08/03/2011	J. P. MORGAN SECURITIES.....		8,265,613	8,245,000	
	64971Q RA 3 NYC TRANSL FIN AUTH 2.90 11-01-21 NC.....		12/13/2011	J. P. MORGAN SECURITIES.....		2,921,010	3,000,000	7,008
	64971Q RB 1 NYC TRANSL FIN AUTH 4.2 11-01-30.....		12/16/2011	J. P. MORGAN SECURITIES.....		25,288,750	25,000,000	99,167
	649883 QD 0 NY MTGE AGY SER 166 3.649 04-01-20.....		11/03/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		5,000,000	5,000,000	
	649883 QE 8 NY MTGE AGY SER 166 3.999 04-01-21.....		11/03/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		5,380,000	5,380,000	
	658207 MA 0 NC HSG FIN AGY 4.00 01-01-30 C21 A17.....		10/27/2011	RBC CAPITAL.....		8,000,000	8,000,000	
	67755C C7 2 OH ST BLD AUTH TXB 5.13 10-01-22 C20.....		01/20/2011	SOUTHWEST SECURITIES.....		1,201,626	1,190,000	19,332
	67756A 2N 1 CLEVELAND CLNC OH ST 3.679 01-01-21.....		11/16/2011	J. P. MORGAN SECURITIES.....		2,000,000	2,000,000	
	67756A 2P 6 CLEVELAND CLNC OH ST 3.849 01-01-22.....		11/16/2011	J. P. MORGAN SECURITIES.....		1,000,000	1,000,000	
	71884A UZ 0 PHOENIX AZ CIVIC B 4.107 07-01-20.....		05/18/2011	RBC CAPITAL.....		1,540,000	1,540,000	
	71884A VP 1 PHOENIX AZ CIVIC D 4.107 07-01-20.....		05/18/2011	RBC CAPITAL.....		2,000,000	2,000,000	
	71884A VQ 9 PHOENIX AZ CIVIC D 4.257 07-01-21.....		05/18/2011	RBC CAPITAL.....		1,255,000	1,255,000	
	85732P CC 2 PA ST SCH BLDG 5.426 09-15-26 NC.....		06/02/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		1,000,000	1,000,000	
	85732P CD 0 PA ST SCH B TXB 5.426 09-15-26 NC.....		06/02/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		1,500,000	1,500,000	
	85732P CF 5 ST PUB SCH BLDG D 5.138 09-15-29.....		12/28/2011	MORGAN KEEGAN & COMPANY.....		5,260,800	5,000,000	42,817
	870000 HH 2 SWARTHMORE BORO PA C 2.95 09-15-20.....		11/30/2011	BANK OF AMER / ML.....		700,000	700,000	

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
870000	HJ	8	SWARTHMORE BORO PA C 3.10 09-15-21.....	.....	11/30/2011	BANK OF AMER / ML.....	.....	4,000,000	4,000,000	.....
871683	CF	3	SYRACUSE NY SCH 5.428 05-01-27 NC.....	.....	06/29/2011	MORGAN KEEGAN & COMPANY.....	.....	3,500,000	3,500,000	.....
905664	AA	6	UNION CITY QSCB GA 4.73 01-01-27.....	.....	07/20/2011	RAMIREZ & CO.....	.....	10,000,000	10,000,000	.....
927781	UZ	5	VA COLLEGE BLDG SER B 4.50 02-01-25.....	.....	01/03/2011	BANK OF AMER / ML.....	.....	3,665,205	3,950,000	32,642
92812Q	U7	0	VA HSG AUTH RENTAL D 3.579 01-01-21.....	.....	11/17/2011	WELLS FARGO BROKERAGE.....	.....	1,000,000	1,000,000	.....
92812Q	W4	5	VA ST HSG DEV E 3.754 03-01-21 C17.....	.....	12/16/2011	MORGAN KEEGAN & COMPANY.....	.....	5,000,000	5,000,000	.....
92812Q	W5	2	VA ST HSG DEV E 4.154 03-01-22 C17.....	.....	12/16/2011	MORGAN KEEGAN & COMPANY.....	.....	2,750,000	2,750,000	.....
92817S	WW	4	VA ST PUB SCH AUTH 4.50 06-15-27 NC.....	.....	06/16/2011	BARCLAYS AMERICA.....	.....	7,000,000	7,000,000	.....
934312	AB	5	WARM SPRGS OR 8.25 11-01-19 A18(POR).....	.....	01/24/2011	CREW AND ASSOCIATES.....	.....	1,265,000	1,150,000	22,665
95662M	G5	3	WV HSG DEV A TXB 3.322 05-01-20 NC.....	.....	08/31/2011	RAYMOND JAMES & ASSOC.....	.....	1,200,000	1,200,000	.....
95662M	G6	1	WV HSG DEV A TXB 3.422 11-01-20 NC.....	.....	08/31/2011	RAYMOND JAMES & ASSOC.....	.....	1,000,000	1,000,000	.....
95662M	G7	9	WV HSG DEV A TXB 3.522 05-01-21 NC.....	.....	08/31/2011	RAYMOND JAMES & ASSOC.....	.....	1,285,000	1,285,000	.....
95662M	G8	7	WV HSG DEV A TXB 3.622 11-01-21 NC.....	.....	08/31/2011	RAYMOND JAMES & ASSOC.....	.....	1,000,000	1,000,000	.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							263,226,900	252,764,913	613,776

Bonds - Industrial and Miscellaneous

E13.2	00038A	AB	9	ABB TREASURY USA 4.00 06-15-21 NC.....	.....	06/14/2011	DEUTSCHE MORGAN GRENFELL.....	12,792,780	13,000,000	.....
	00173P	AA	3	AMMC 2005-4A A1 CLO FLT 03-17.....	R.....	08/24/2011	CANTOR FITZGERALD & CO.....	36,815,510	38,906,748	36,283
	001750	AA	6	AMMC 2011-9A E CLO FLT 01-15-22.....	R.....	11/17/2011	UBS WARBURG.....	11,960,000	13,000,000	.....
	00206R	AX	0	AT&T INC 4.45 05-15-21 NC.....	.....	04/26/2011	BANK OF AMER / ML.....	2,997,750	3,000,000	.....
	00206R	AZ	5	AT&T INC 3.875 08-15-21 NC.....	.....	08/15/2011	BARCLAYS AMERICA.....	1,994,100	2,000,000	.....
	00213L	AA	4	AS AMERICAS 10.75 01-15-16 C13.....	.....	01/13/2011	GOLDMAN SACHS & CO.....	100,000	100,000	.....
	00438Q	AB	0	ACCR 2007-1 A2 SEQ FLT 02-37.....	.....	11/10/2011	AMHERST SECURITIES GROUP USARB.....	5,417,916	5,521,443	1,078
	00441Y	AC	6	ACE 2006-OP2 A2B SEQ FLT 08-36.....	.....	05/13/2011	RBS SECURITIES/GREENWICH.....	6,371,951	7,271,842	1,499
	006346	AK	6	ADMSO 2010-1 A ABS 5.438 12-20-40.....	.....	09/15/2011	MORGAN STANLEY & CO.....	4,126,830	3,964,532	.....
	007036	SE	7	ARMT 2005-9 5A1 SEQ SSNR FLT 11-35.....	.....	09/19/2011	CANTOR FITZGERALD & CO.....	3,347,441	4,816,463	1,830
	008117	AN	3	AETNA INC 4.125 06-01-21 C21.....	.....	05/17/2011	GOLDMAN SACHS & CO.....	6,902,070	7,000,000	.....
	00922K	AA	8	AIR 2 US 8.027 10-01-19 AL15.....	.....	12/22/2011	STIFEL NICOLAUS & CO.....	1,014,496	1,035,200	20,081
	01741R	AE	2	ALLEGHENY TECH 5.95 01-15-21 C10-20.....	.....	01/04/2011	J. P. MORGAN SECURITIES.....	2,996,580	3,000,000	.....
	02377V	AA	0	AMER AIR PT 11-2 8.625 10-15-21AL18.....	.....	09/27/2011	MORGAN STANLEY & CO.....	8,000,000	8,000,000	.....
	02377V	AA	0	AMER AIR PT 11-2 8.625 10-15-21AL18.....	.....	09/27/2011	STERNE AGEE & LEACH.....	1,006,250	1,000,000	.....
	02377V	AA	0	AMER AIR PT 11-2 8.625 10-15-21AL18.....	.....	09/27/2011	GLEACHER & CO/BROADPOINT.....	3,526,250	3,500,000	.....
	02377V	AA	0	AMER AIR PT 11-2 8.625 10-15-21AL18.....	.....	09/27/2011	J. P. MORGAN SECURITIES.....	2,017,500	2,000,000	.....
	02660T	DH	3	AHM 2005-1 6A SEQ FLT 06-45.....	.....	02/28/2011	CANTOR FITZGERALD & CO.....	4,430,484	5,085,204	9,401
	02666Q	J7	9	AMER HONDA FIN 3.80 09-20-21 NC.....	.....	09/13/2011	BANK OF AMER / ML.....	4,986,800	5,000,000	.....
	03073E	AJ	4	AMERISOURCEBERGEN 3.50 11-15-21 C21!.....	.....	11/08/2011	J. P. MORGAN SECURITIES.....	2,995,740	3,000,000	.....
	03073E	AJ	4	AMERISOURCEBERGEN 3.50 11-15-21 C21!.....	.....	11/08/2011	WELLS FARGO BROKERAGE.....	2,002,840	2,000,000	.....
	031162	BG	4	AMGEN INC 4.10 06-15-21 NC.....	.....	06/27/2011	MORGAN STANLEY & CO.....	4,987,100	5,000,000	.....
	038222	AF	2	APPLIED MATERIAL 4.30 06-15-21 NC.....	.....	06/01/2011	J. P. MORGAN SECURITIES.....	12,972,570	13,000,000	.....
	03938L	AU	8	ARCELORMITTAL 5.50 03-01-21 NC.....	R.....	02/28/2011	CITIGROUP/SALOMAN SMITH BARNEY.....	8,942,130	9,000,000	.....
	03939R	AB	6	ARCH WESTERN FIN 6.75 07-01-13 C11!.....	.....	10/04/2011	JANNEY, MONTGOMERY SCOTT.....	998,750	1,000,000	18,000
	03939R	AB	6	ARCH WESTERN FIN 6.75 07-01-13 C11!.....	.....	10/04/2011	MORGAN STANLEY & CO.....	3,000,000	3,000,000	54,000
	039483	BB	7	ARCHER DANIELS 4.479 03-01-21 NC.....	.....	03/30/2011	BANK OF AMER / ML.....	5,036,450	5,000,000	21,542
	04044T	AE	6	ARISTOTLE HOLD ESRX 4.75 11-15-21!.....	.....	11/14/2011	CS FIRST BOSTON CORP.....	7,931,760	8,000,000	.....
	04544P	AD	1	ABSHE 2006-HE5 A4 SEQ FLT 07-36.....	.....	02/28/2011	RBS SECURITIES/GREENWICH.....	10,327,859	15,202,000	1,017
	04544P	AD	1	ABSHE 2006-HE5 A4 SEQ FLT 07-36.....	.....	07/12/2011	RBS SECURITIES/GREENWICH.....	1,500,000	3,000,000	489
	045488	AC	7	ASSOC BANC-CORP 5.125 03-28-16 C15.....	.....	03/21/2011	DEUTSCHE MORGAN GRENFELL.....	6,967,100	7,000,000	.....

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
E13.3	045488	AC 7		03/22/2011	KEYBANK CAPITAL MARKET.....		602,190	600,000	
	045488	AC 7		03/28/2011	KEEFE BRUYETTE & WOODS.....		1,003,430	1,000,000	427
	045488	AC 7		03/29/2011	KEYBANK CAPITAL MARKET.....		4,015,960	4,000,000	1,708
	048303	CE 9		03/29/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		1,996,960	2,000,000	
	049164	AK 2		04/08/2011	STIFEL NICOLAUS & CO.....		260,309	255,832	577
	049164	BE 5		08/02/2011	STIFEL NICOLAUS & CO.....		1,284,040	1,228,747	892
	05178T	AA 9		06/28/2011	BANK OF AMER / ML.....		1,000,000	1,000,000	
	05252A	BK 6	R.....	01/05/2011	BANK OF AMER / ML.....		8,978,130	9,000,000	
	05367A	AD 5		03/30/2011	J. P. MORGAN SECURITIES.....		9,000,000	9,000,000	
	05377R	AV 6		08/19/2011	RBS SECURITIES/GREENWICH.....		17,993,446	18,000,000	
	053773	ZZ 3		09/21/2011	MORGAN STANLEY & CO.....		1,960,000	2,000,000	
	05523R	AB 3	R.....	10/05/2011	MORGAN STANLEY & CO.....		10,988,780	11,000,000	
	05530P	AA 0		10/18/2011	KEYBANK CAPITAL MARKET.....		819,956	898,582	209
	05532F	AB 8		03/08/2011	BANK OF AMER / ML.....		1,869,908	2,027,000	3,192
	05532T	AN 2		09/07/2011	RBS SECURITIES/GREENWICH.....		2,966,494	3,135,000	6,089
	05532T	FD 9		09/22/2011	MORGAN STANLEY & CO.....		4,345,110	4,389,000	16,642
	05533C	BN 7		06/21/2011	BANK OF AMER / ML.....		1,633,050	1,719,000	6,040
	05533C	BP 2		06/21/2011	BANK OF AMER / ML.....		1,564,290	1,719,000	6,040
	05533C	FJ 2		03/21/2011	RBS SECURITIES/GREENWICH.....		3,536,963	3,670,000	12,614
	05533C	MC 9		11/09/2011	RBS SECURITIES/GREENWICH.....		2,551,604	2,835,115	5,434
	05533F	AK 7		11/04/2011	BARCLAYS AMERICA.....		13,171,468	13,271,000	58,798
	05533F	LR 0		11/28/2011	BARCLAYS AMERICA.....		19,443,840	20,254,000	45,505
	05533G	CN 7		04/20/2011	BARCLAYS AMERICA.....		8,907,706	9,401,273	39,172
	055359	AC 7		01/20/2011	AMHERST SECURITIES GROUP USARB.....		3,146,953	2,900,000	4,719
	05536G	AJ 5		07/22/2011	BARCLAYS AMERICA.....		20,287,200	20,224,000	91,780
	05536K	BL 0		10/14/2011	BARCLAYS AMERICA.....		15,842,411	17,011,985	41,966
	05565Q	BU 1	R.....	10/27/2011	HSBC SECURITIES INC.....		3,000,000	3,000,000	
	05570W	AE 8		12/28/2011	BANK OF AMER / ML.....		7,320,000	8,000,000	2,667
	05607M	AA 5	R.....	06/22/2011	RBS SECURITIES/GREENWICH.....		9,919,000	10,000,000	
	057224	BA 4		08/10/2011	J. P. MORGAN SECURITIES.....		3,991,840	4,000,000	
	057224	BA 4		08/11/2011	J. P. MORGAN SECURITIES.....		2,989,320	3,000,000	
	05948X	SS 6		11/02/2011	WELLS FARGO BROKERAGE.....		2,267,819	2,551,695	1,229
	05955T	AG 5		06/21/2011	BANK OF AMER / ML.....		1,939,472	1,980,000	6,736
	05955U	AQ 0		06/14/2011	RBS SECURITIES/GREENWICH.....		3,057,188	3,000,000	7,864
	05956D	AC 8		03/22/2011	GOLDMAN SACHS & CO.....		6,321,715	6,551,000	26,204
	05956G	AK 3		08/19/2011	BANK OF AMER / ML.....		1,192,795	1,249,000	3,990
	05956J	AK 7		02/16/2011	BANK OF AMER / ML.....		1,672,000	1,672,000	5,364
	05956T	AC 3		09/27/2011	BANK OF AMER / ML.....		4,865,058	5,081,000	24,127
	06406H	BY 4		09/16/2011	DEUTSCHE BANK.....		6,995,310	7,000,000	
	066836	AA 5		05/09/2011	BANK OF AMER / ML.....		3,000,000	3,000,000	
	066836	AA 5		05/10/2011	BANK OF AMER / ML.....		2,011,320	2,000,000	
	067316	AC 3	R.....	01/18/2011	BARCLAYS AMERICA.....		3,991,760	4,000,000	
	06739G	AR 0	R.....	03/30/2011	BARCLAYS AMERICA.....		2,031,160	2,000,000	24,486
	06739G	AR 0	R.....	08/12/2011	BARCLAYS AMERICA.....		5,063,000	5,000,000	27,760
	06739G	BP 3	R.....	03/30/2011	BARCLAYS AMERICA.....		1,892,740	2,000,000	48,544
	06849R	AF 9		05/24/2011	MORGAN STANLEY & CO.....		4,996,800	5,000,000	
	07330T	AB 8		08/10/2011	DEUTSCHE MORGAN GRENFELL.....		11,982,550	13,393,000	6,325

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
E13.4	073879	GN 2		12/05/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		2,869,410	3,838,676	911
	07388R	AE 7		09/01/2011	FTN FINANCIAL.....		4,234,905	4,072,636	3,619
	07388R	AE 7		12/08/2011	RBS SECURITIES/GREENWICH.....		10,224,551	9,750,000	17,326
	081437	AH 8		09/27/2011	WELLS FARGO BROKERAGE.....		3,974,120	4,000,000	
	084664	BQ 3		01/03/2011	WELLS FARGO BROKERAGE.....		14,946,750	15,000,000	
	09064A	AF 8		03/23/2011	WELLS FARGO BROKERAGE.....		4,968,250	5,000,000	
	092019	AA 6	R.....	10/26/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		33,125,938	35,500,000	20,944
	09247X	AH 4		05/19/2011	BANK OF AMER / ML.....		9,942,800	10,000,000	
	09247X	AH 4		08/24/2011	JEFFERIES & COMPANY.....		1,522,410	1,500,000	16,823
	09247X	AH 4		09/08/2011	MIZUHO SECURITIES USA.....		3,657,535	3,500,000	45,038
	09247X	AH 4		12/20/2011	BNY MELLON CAP MKT.....		5,208,800	5,000,000	17,118
	09751W	AA 9	R.....	12/13/2011	J. P. MORGAN SECURITIES.....		5,000,000	5,000,000	
	118230	AJ 0		01/04/2011	BARCLAYS AMERICA.....		3,984,800	4,000,000	
	120568	AU 4		03/08/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,999,550	5,000,000	
	12189L	AB 7		08/25/2011	WILLIAM BLAIR & COMPANY.....		989,659	985,000	17,632
	12479H	AA 7		11/18/2011	CS FIRST BOSTON CORP.....		7,997,418	8,000,000	
	1248MB	AG 0		05/26/2011	SOUTHWEST SECURITIES.....		3,767,440	3,856,624	
	1248MB	AG 0		05/27/2011	SOUTHWEST SECURITIES.....		943,987	966,953	4,746
	12489W	EL 4		12/02/2011	SOUTHWEST SECURITIES.....		721,600	820,000	911
	12513E	AE 4		01/25/2011	COHEN & COMPANY.....		1,287,459	1,245,238	4,877
	12527E	AD 0		08/04/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		18,435,938	18,000,000	19,845
	12527E	AD 0		08/04/2011	CANTOR FITZGERALD & CO.....		11,275,000	11,000,000	12,128
	12527X	AB 2		03/17/2011	RBS SECURITIES/GREENWICH.....		7,973,783	7,898,500	11,344
	125278	AC 5		01/10/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		17,803,734	16,476,000	77,759
	12543X	AD 8		08/19/2011	RBS SECURITIES/GREENWICH.....		12,087,563	13,775,000	52,804
	12558M	AG 7		02/07/2011	CANTOR FITZGERALD & CO.....		2,860,218	2,793,864	4,330
	125634	AC 9		10/26/2011	WELLS FARGO BROKERAGE.....		9,996,230	10,000,000	
	126117	AR 1		02/09/2011	J. P. MORGAN SECURITIES.....		2,988,780	3,000,000	
	12626P	AL 7		07/07/2011	KEYBANK CAPITAL MARKET.....		4,195,800	4,000,000	137,361
	12629H	AA 6	R.....	10/26/2011	MORGAN STANLEY & CO.....		9,905,390	10,159,375	15,844
	12639C	AG 2		06/16/2011	RBS SECURITIES/GREENWICH.....		8,535,513	8,660,000	27,399
	12639M	AN 5		03/29/2011	BANK OF AMER / ML.....		849,225	1,014,000	
	12639M	ED 3		04/05/2011	RAYMOND JAMES & ASSOC.....		1,019,030	1,126,000	766
	12639M	EF 8		04/05/2011	RAYMOND JAMES & ASSOC.....		974,855	1,127,000	767
	126408	GV 9		05/20/2011	UBS WARBURG.....		4,974,950	5,000,000	
	12641V	AA 9		07/19/2011	RBS SECURITIES/GREENWICH.....		6,405,000	6,000,000	18,841
	12643K	AW 3		08/26/2011	NOMURA SECURITIES INTL.....		6,580,035	7,041,000	35,165
	12644C	AA 8		04/06/2011	RBS SECURITIES/GREENWICH.....		8,415,625	8,000,000	11,962
	12644C	AG 5		11/22/2011	GOLDMAN SACHS & CO.....		5,254,688	6,000,000	24,224
	12645A	AA 1		03/17/2011	GOLDMAN SACHS & CO.....		29,750,305	28,360,000	88,970
	12645B	BF 7		03/09/2011	BANK OF AMER / ML.....		3,931,250	4,250,000	5,372
	12645B	BH 3		03/09/2011	BANK OF AMER / ML.....		3,708,125	4,250,000	5,372
	12645B	BX 8		04/04/2011	RAYMOND JAMES & ASSOC.....		1,016,816	1,191,000	811
	12645D	CW 5		03/31/2011	RAYMOND JAMES & ASSOC.....		6,226,400	6,880,000	2,484
	12645D	CY 1		04/01/2011	RAYMOND JAMES & ASSOC.....		7,141,440	8,256,000	5,217
	12645D	DN 4		04/04/2011	RAYMOND JAMES & ASSOC.....		2,712,600	3,014,000	1,905

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
12645D	DQ 7 CSMC 2010-19R 6A3 SUB SSNR 3.25 RE		04/04/2011	RAYMOND JAMES & ASSOC.....		3,231,060	3,768,000	2,381
12645E	DU 6 CSMC 2010-20R 6A3 SUB SSNR SSUP RE.....		02/22/2011	BANK OF AMER / ML.....		6,147,379	6,859,000	16,004
126650	BV 1 CVS PT TRUST 5.773 01-10-33 AL23.....		12/20/2011	BARCLAYS AMERICA.....		5,012,779	4,893,714	10,202
126650	BY 5 CVS CORP 5.926 01-10- AL 3-26-24.....		12/07/2011	BARCLAYS AMERICA.....		12,000,000	12,000,000	
12667F	4N 2 CWALT 2005-7CB 2A3 NAS 5.5 04-35.....		09/14/2011	RBS SECURITIES/GREENWICH.....		12,696,897	14,573,196	40,076
12667G	AC 7 CWALT 2005-13CB A3 SEQ 5.5 5-25-35.....		09/06/2011	WELLS FARGO BROKERAGE.....		2,983,947	3,421,222	4,181
126670	SK 5 CWL 2005-17 4A2B SEQ SSUP FLT 05-36.....		10/06/2011	RBS SECURITIES/GREENWICH.....		4,500,172	5,401,557	1,379
12670F	AC 4 CWL 2007-9 2A2 SEQ FLT 06-47.....		05/03/2011	RBS SECURITIES/GREENWICH.....		7,702,040	9,224,000	966
12803P	AA 6 CAJUN 2011-1A A2 SEQ 5.995 2-41.....		02/18/2011	BARCLAYS AMERICA.....		11,000,000	11,000,000	
133131	AR 3 CAMDEN PROP TRST 4.625 06-15-21 NC.....		05/31/2011	DEUTSCHE MORGAN GRENELL.....		2,982,120	3,000,000	
133131	AS 1 CAMDEN PROP TRST 4.875 06-15-23 NC.....		05/31/2011	DEUTSCHE MORGAN GRENELL.....		4,943,900	5,000,000	
13342B	AE 5 CAMERON INTERNATIONAL 4.50 06-01-21.....		05/25/2011	J. P. MORGAN SECURITIES.....		4,957,550	5,000,000	
136375	BV 3 CANADIAN NATL RR 2.85 12-15-21 C21 !.....		11/07/2011	J. P. MORGAN SECURITIES.....		4,966,950	5,000,000	
14040H	AY 1 CAPITAL ONE FINL 4.75 07-15-21 NC.....		07/14/2011	BARCLAYS AMERICA.....		6,967,590	7,000,000	
14040H	AY 1 CAPITAL ONE FINL 4.75 07-15-21 NC.....		07/21/2011	KEEFE BRUYETTE & WOODS.....		2,977,200	3,000,000	2,771
140661	AJ 8 CAPMARK FINL GRP A FR 09-30-14 C11!.....		10/03/2011	EXCHANGED.....		319,772	320,976	
140661	AK 5 CAPMARK FINL GRP B FR 09-30-15 C11!.....		10/03/2011	EXCHANGED.....		210,239	213,984	
141781	AY 0 CARGILL INC 4.307 5-14-2021 NC.....		05/16/2011	EXCHANGED.....		12,884,000	12,884,000	
141781	AY 0 CARGILL INC 4.307 5-14-2021 NC.....		05/25/2011	EXCHANGED.....		4,397,000	4,397,000	4,734
144531	FL 9 CARR 2006-OPT1 A3 SEQ FLT 02-36.....		05/12/2011	GOLDMAN SACHS & CO.....		7,865,497	9,533,936	2,287
144531	FL 9 CARR 2006-OPT1 A3 SEQ FLT 02-36.....		07/26/2011	SOUTHWEST SECURITIES.....		590,794	727,131	30
14886M	AE 1 CATALINA MARKETING L+275 10-01-14.....		08/11/2011	MORGAN STANLEY & CO.....		2,300,000	2,500,000	
149123	BV 2 CATERPILLAR INC 3.90 05-27-21 NC.....		05/24/2011	BARCLAYS AMERICA.....		7,962,640	8,000,000	
14986H	AB 7 CHARTER/CCO HLDGS 3RD L+250 09-06-14.....		08/16/2011	BANK OF AMER / ML.....		1,839,352	2,000,000	
14986H	AB 7 CHARTER/CCO HLDGS 3RD L+250 09-06-14.....		08/17/2011	BARCLAYS AMERICA.....		1,845,000	2,000,000	
15672E	AB 0 CEQUEL COMMUNICATIONS L+200 11-05-13.....		08/11/2011	BANK OF AMER / ML.....		2,375,000	2,500,000	
166754	AJ 0 CHEVRON PHILLIPS CHEM 4.75 02-01-21.....		01/13/2011	RBS SECURITIES/GREENWICH.....		2,985,060	3,000,000	
17121H	AB 6 CHRYSLER GROUP TL B L+4.75 05-24-17.....		08/10/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,437,500	5,000,000	
17121H	AB 6 CHRYSLER GROUP TL B L+4.75 05-24-17.....		08/12/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		7,220,000	8,000,000	
17307G	ED 6 CMLTI 2004-HYB2 3A SEQ CSTR 03-34.....		09/22/2011	MORGAN STANLEY & CO.....		8,414,873	9,298,203	18,505
17307G	VN 5 CMLTI 2005-WF2 AF7 SEQ STP 8-25-35.....		07/07/2011	SOUTHWEST SECURITIES.....		395,121	474,620	761
17309L	AD 7 CMLTI 2006-HE2 A2C SEQ FLT 08-36.....		05/11/2011	MORGAN STANLEY & CO.....		4,029,522	4,840,267	1,024
17309L	AD 7 CMLTI 2006-HE2 A2C SEQ FLT 08-36.....		05/12/2011	MORGAN STANLEY & CO.....		1,380,404	1,658,143	367
17310E	AD 0 CRMSI 2006-2 A4 SEQ 5.775 9-25-36.....		02/15/2011	RBS SECURITIES/GREENWICH.....		3,306,188	3,300,000	8,999
17312H	AF 6 CRMSI 2007-2 A6 NAS 6.265 06-37.....		04/12/2011	J. P. MORGAN SECURITIES.....		3,557,427	3,734,832	9,100
17314Q	BF 3 CMLTI 2009-11 7A2 SUB SSUP CSTR RE.....		09/22/2011	MORGAN STANLEY & CO.....		6,029,100	6,090,000	23,183
17315C	AC 1 CMLTI 2009-3 1A3 MEZ SSNR 5.25 RE.....		11/04/2011	CS FIRST BOSTON CORP.....		9,834,688	10,434,682	12,174
17315N	AD 5 CMLTI 2009-8 2A1 SEQ 6.1 0437 RE.....		04/07/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		11,501,428	11,501,428	21,437
17317E	BN 0 CMLTI 2010-7 9A2 SUB SSNR 6.0 1037RE.....		03/23/2011	RBS SECURITIES/GREENWICH.....		3,569,475	3,661,000	16,475
19122T	AE 9 COCA-COLA ENTER 3.25 08-19-21 NC.....		08/16/2011	DEUTSCHE MORGAN GRENELL.....		2,947,380	3,000,000	
205363	AL 8 COMPUTER SCIENCE 6.50 03-15-18 NC.....		02/11/2011	BANK OF AMER / ML.....		4,300,360	4,000,000	109,056
21685W	BT 3 RABOBANK UTRECHT 4.50 01-11-21 NC.....	R.....	01/04/2011	BARCLAYS AMERICA.....		15,956,640	16,000,000	
222862	AJ 3 COVENTRY HEALTH 5.45 06-15-21 NC.....		06/02/2011	J. P. MORGAN SECURITIES.....		2,994,000	3,000,000	
22541S	ES 3 HEMT 2004-2 M2 MEZ FLT 08-34.....		01/21/2011	CANTOR FITZGERALD & CO.....		1,617,027	1,907,997	101
227170	AA 5 CRNN 2011-1A A1 ABS 4.94 11-26.....	R.....	11/17/2011	CS FIRST BOSTON CORP.....		7,997,026	8,000,000	
232422	AD 7 CWL 2006-7 2A3 SEQ FLT 04-46.....		05/27/2011	GOLDMAN SACHS & CO.....		10,008,940	15,165,061	1,159
23248A	AJ 0 CWL 2007-SEA1 2A1 SEQ FLT 05-47.....		06/29/2011	J. P. MORGAN SECURITIES.....		3,020,281	4,871,421	515

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
E13.6	23305U AA 5 DBRR 2011-LC2 A4A SEQ 4.537 05-21RE.....		09/21/2011	DEUTSCHE MORGAN GRENFELL.....		42,679,152	40,518,683	148,088
	23305Y AC 3 DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD.....		08/11/2011	DEUTSCHE MORGAN GRENFELL.....		34,339,266	34,000,000	127,030
	23305Y AJ 8 DBUBS 2011-LC3A AM SEQ CSTR 08-44.....		08/11/2011	DEUTSCHE MORGAN GRENFELL.....		10,802,892	11,109,000	49,856
	23335J AA 4 DSCMT 2011-1 A SEQ 3.91 03-16.....		03/07/2011	DEUTSCHE MORGAN GRENFELL.....		5,999,834	6,000,000	
	233851 AF 1 DAIMLER FINANCE 3.875 09-15-21.....		09/07/2011	DEUTSCHE BANK.....		6,932,450	7,000,000	
	235851 AM 4 DANAHER CORP 3.90 06-23-21 C03-21.....		06/20/2011	BANK OF AMER / ML.....		9,997,500	10,000,000	
	24422E RE 1 JOHN DEERE CAP 3.9 07-12-21 MTN NC.....		07/07/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		7,991,440	8,000,000	
	24702R AQ 4 DELL INC 4.625 04-01-21 NC.....		03/28/2011	DEUTSCHE MORGAN GRENFELL.....		7,963,280	8,000,000	
	24736W AA 8 DELTA AIR 2011-1 PT 5.3 0419 NC A16.....		03/30/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,000,000	4,000,000	
	249030 AC 1 DENTSPLY INTL 4.125 08-15-21 NC.....		08/16/2011	MORGAN STANLEY & CO.....		5,979,180	6,000,000	
	251510 EP 4 DBALT 2005-3 5A1 SEQ FLT 6-25-35.....		01/06/2011	BRAVER STERN & CO.....		6,826,353	8,695,992	2,167
	25468P CN 4 DISNEY (WALT) CO 2.75 08-16-21 NC.....		08/17/2011	GOLDMAN SACHS & CO.....		4,935,850	5,000,000	
	25470D AE 9 DISCOVERY COMMUN 4.375 06-15-21 NC.....		06/13/2011	J. P. MORGAN SECURITIES.....		9,937,700	10,000,000	
	256882 AA 9 DOLPHIN SUB II I 6.50 10-15-16.....		09/26/2011	BANK OF AMER / ML.....		8,000,000	8,000,000	
	257867 AM 3 DONNELLEY & SONS 4.95 04-01-14.....		09/21/2011	SEAPORT GROUP LLC.....		2,872,500	3,000,000	72,188
	26358B AA 6 DUANE 2006-3A A1 CLO FLT 01-21.....		08/22/2011	RBS SECURITIES/GREENWICHS.....		9,358,677	9,956,039	6,173
	26884A AZ 6 ERP OPERATING-LP 4.625 12-15-21 NC.....		12/07/2011	MORGAN STANLEY & CO.....		2,988,570	3,000,000	
	26884L AB 5 EQT CORP 4.875 11-15-21.....		11/02/2011	DEUTSCHE BANK.....		2,477,125	2,500,000	
	26884L AB 5 EQT CORP 4.875 11-15-21.....		11/02/2011	J. P. MORGAN SECURITIES.....		5,003,850	5,000,000	
	26884T AD 4 ERAC USA FINANCE 4.50 08-16-21 NC !.....		05/09/2011	BARCLAYS AMERICA.....		7,962,880	8,000,000	
	27876G BE 7 ECHOSTAR DBS 7.125 02-01-16 NC.....		08/09/2011	J. P. MORGAN SECURITIES.....		3,045,000	3,000,000	6,531
	27876G BE 7 ECHOSTAR DBS 7.125 02-01-16 NC.....		08/09/2011	BANK OF AMER / ML.....		4,070,000	4,000,000	8,708
	27876G BE 7 ECHOSTAR DBS 7.125 02-01-16 NC.....		08/11/2011	MORGAN STANLEY & CO.....		3,011,250	3,000,000	8,906
	29247# AB 4 EN-TOUCH SYSTEMS REV L+500 12-31-12.....		04/29/2011	PRIVATE PLACEMENT.....		110,345	110,345	
	29247# AB 4 EN-TOUCH SYSTEMS REV L+500 12-31-12.....		09/30/2011	PRIVATE PLACEMENT.....		29,310	29,310	
	29250R AU 0 ENBRIDGE ENERGY 4.20 09-15-21.....		09/06/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		2,993,940	3,000,000	
	292600 ZZ 9 ENDO PHARMACEUTICALS L+300 06-17-18.....		06/07/2011	MORGAN STANLEY & CO.....		3,000,000	3,000,000	
	29266R AA 6 ENERGIZER HOLDGS 4.70 05-19-21 NC.....		05/16/2011	GOLDMAN SACHS & CO.....		9,999,200	10,000,000	
	29358Q AA 7 ENSCO PLC 4.70 03-15-21 NC.....	R.....	03/08/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		2,940,750	3,000,000	
	29358Q AB 5 ENSCO PLC 3.25 03-15-16 NC.....	R.....	03/08/2011	DEUTSCHE BANK.....		1,984,780	2,000,000	
	29364W AN 8 ENTERGY LA LLC 4.80 05-01-21 NC.....		03/21/2011	BNP PARIBAS.....		4,991,350	5,000,000	
	30277M AA 2 FUEL TRUST 4.207 04-15-16 NC.....		04/12/2011	BANK OF AMER / ML.....		5,000,000	5,000,000	
	30277M AB 0 FUEL TRUST 3.984 06-15-16 NC.....		06/14/2011	BANK OF AMER / ML.....		3,000,000	3,000,000	
	307000 AA 7 FAMILY DOLLAR 5.00 02-01-21 NC.....		01/25/2011	MORGAN STANLEY & CO.....		3,979,760	4,000,000	
	31620M AE 6 FIDELITY NATIONAL 7.625 07-15-17 C13.....		12/06/2011	BANK OF AMER / ML.....		210,750	200,000	6,524
	32027N RU 7 FFML 2005-FF5 M2 MEZ FLT 03-35.....		01/18/2011	CANTOR FITZGERALD & CO.....		1,841,900	2,260,000	1,178
	32051S AA 7 FHAMS 2006-RE2 A1 SEQ FLT 0435 FB RE.....		10/18/2011	FTN FINANCIAL.....		4,819,185	7,009,724	3,719
	32056J AA 2 FHASI 2007-AR3 1A1 SEQ SSNR CSTR FB.....		11/04/2011	RBS SECURITIES/GREENWICHS.....		7,069,007	11,378,684	14,810
	32113J CF 0 FNLC 2005-4 A3 SEQ FLT 02-36.....		09/22/2011	CANTOR FITZGERALD & CO.....		6,718,839	8,711,622	122
	33582V AC 2 FIRST NIAGARA 7.25 12-15-21 NC.....		12/08/2011	GOLDMAN SACHS & CO.....		5,000,000	5,000,000	
	337738 AL 2 FISERV INC 4.75 06-15-21 NC.....		06/06/2011	J. P. MORGAN SECURITIES.....		4,983,050	5,000,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		02/03/2011	PRIVATE PLACEMENT.....		100,000	100,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		02/10/2011	PRIVATE PLACEMENT.....		150,000	150,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		05/06/2011	PRIVATE PLACEMENT.....		150,000	150,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		06/01/2011	PRIVATE PLACEMENT.....		150,000	150,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		06/13/2011	PRIVATE PLACEMENT.....		150,000	150,000	
	33938# AE 4 FLEXTech PCKGNG TERM 13.00 07-15-11.....		06/27/2011	PRIVATE PLACEMENT.....		175,000	175,000	

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

1 CUSIP Identification			2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.7	343412	AB 8	FLUOR CORP (NEW) 3.375 09-15-21.....		09/08/2011	BANK OF AMER / ML.....		4,955,950	5,000,000	
	349580	ZZ 6	FIG LLC FORTRESS L+400 10-07-15.....		08/16/2011	WELLS FARGO BANK.....		4,925,000	5,000,000	
	361438	AB 0	GAMCO INVESTORS 5.875 06-01-21 NC.....		05/25/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		8,000,000	8,000,000	
	361448	AL 7	GATX CORP 4.85 06-01-21 NC.....		05/24/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,991,750	5,000,000	
	361652	AA 8	GFI GROUP INC 8.375 07-19-18 NC.....		07/14/2011	JEFFERIES & COMPANY.....		3,000,000	3,000,000	
	36190F	AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE.....		05/04/2011	RBS SECURITIES/GREENWICH.....		12,560	13,505	10
	36190K	AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE.....		06/29/2011	BARCLAYS AMERICA.....		7,164,553	6,780,000	31,983
	36190K	AS 8	GSMS 2009-RR1 GGB SUB CSTR 07-38RE.....		08/09/2011	BANK OF AMER / ML.....		7,765,951	7,749,000	14,321
	36191Y	BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 FD.....		09/22/2011	GOLDMAN SACHS & CO.....		8,079,695	8,000,000	10,179
	36242D	LY 7	GSR 2004-13F 4A2 IO INV 11-25-34.....		06/27/2011	BARCLAYS AMERICA.....		1,163,677		
	36242D	LY 7	GSR 2004-13F 4A2 IO INV 11-25-34.....		06/27/2011	CAPITALIZED INTEREST.....		7,836		
	36246L	AC 5	GSMS 2007-GG10 A3 SEQ CSTR 08-45.....		09/28/2011	GOLDMAN SACHS & CO.....		4,790,703	4,686,000	21,857
	36246M	AK 5	GTP ACQUISITION 4.347 06-15-16 NC.....		06/29/2011	MORGAN STANLEY & CO.....		13,000,000	13,000,000	
	36248E	AB 1	GSMS 2010-C2 A2 SEQ AFC 12-43 FD.....		08/08/2011	GOLDMAN SACHS & CO.....		19,871,279	19,017,000	27,268
	36248F	AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD.....		08/04/2011	GOLDMAN SACHS & CO.....		31,764,808	31,035,000	32,780
	36248F	AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD.....		08/29/2011	GOLDMAN SACHS & CO.....		4,045,313	4,000,000	
	36248F	AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03-44 FD.....		08/29/2011	RBS SECURITIES/GREENWICH.....		10,114,063	10,000,000	
	364760	AK 4	GAP INC/THE 5.95 04-12-21 NC.....		04/07/2011	GOLDMAN SACHS & CO.....		7,972,000	8,000,000	
	369550	AR 9	GENERAL DYNAMICS 3.875 07-15-21 C21.....		07/05/2011	BANK OF AMER / ML.....		7,986,800	8,000,000	
	36962G	4Y 7	GEN ELEC CAP CRP 4.625 01-07-21 NC.....		01/04/2011	MORGAN STANLEY & CO.....		8,965,800	9,000,000	
	369622	SM 8	GEN ELEC CAP CRP 5.30 02-11-21 NC.....		02/08/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		3,985,880	4,000,000	
	372546	AN 1	GEO WASHINGTON UNIV 4.452 09-15-21.....		03/24/2011	BARCLAYS AMERICA.....		5,000,000	5,000,000	
	372546	AN 1	GEO WASHINGTON UNIV 4.452 09-15-21.....		03/25/2011	BARCLAYS AMERICA.....		3,465,560	3,450,000	
	37427U	AC 4	GETTY IMAGES INIT TL L+375 11-05-16.....		08/10/2011	BARCLAYS AMERICA.....		2,481,250	2,500,000	
	375558	AU 7	GILEAD SCIENCES 4.40 12-01-21 C21 !.....		12/06/2011	BANK OF AMER / ML.....		7,981,600	8,000,000	
	375558	AU 7	GILEAD SCIENCES 4.40 12-01-21 C21 !.....		12/07/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		2,026,800	2,000,000	
	375558	AU 7	GILEAD SCIENCES 4.40 12-01-21 C21 !.....		12/07/2011	BANK OF AMER / ML.....		3,046,680	3,000,000	
	379398	AA 8	GTP TOWERS LLC C 4.436 02-15-15 NC.....		09/12/2011	DEUTSCHE BANK.....		5,564,646	5,455,000	
	398433	AF 9	GRIFFON CORP 7.125 04-01-18 C040114.....		03/14/2011	DEUTSCHE MORGAN GRENFELL.....		1,250,000	1,250,000	
	398433	AF 9	GRIFFON CORP 7.125 04-01-18 C040114.....		08/09/2011	DEUTSCHE MORGAN GRENFELL.....		1,428,750	1,500,000	43,047
	398433	AF 9	GRIFFON CORP 7.125 04-01-18 C040114.....		08/10/2011	DEUTSCHE MORGAN GRENFELL.....		2,375,000	2,500,000	73,229
	398500	ZZ 4	GRIFOLS TL B L+425 06-01-17 NC.....		01/01/2011	DEUTSCHE BANK.....		1,930,014	2,000,000	
	398500	ZZ 4	GRIFOLS TL B L+425 06-01-17 NC.....		08/10/2011	DEUTSCHE BANK.....		2,932,500	3,000,000	
	40414L	AD 1	HCP INC 5.375 02-01-21 C20@100.....		01/19/2011	UBS WARBURG.....		4,973,950	5,000,000	
	404280	AK 5	HSBC HOLDINGS 5.10 04-05-21 NC.....	R.....	03/29/2011	HSBC SECURITIES INC.....		2,993,490	3,000,000	
	406216	AZ 4	HALLIBURTON CO 3.25 11-15-21 C21.....		11/08/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		8,970,300	9,000,000	
	421933	AH 5	HEALTH MGMT ASSOC 6.125 04-15-16 NC.....		10/06/2011	WELLS FARGO BROKERAGE.....		1,163,903	1,203,000	36,228
	42218S	AC 2	HEALTH CARE SVCS 4.70 01-15-21 NC.....		01/04/2011	BANK OF AMER / ML.....		5,981,880	6,000,000	
	42218S	AC 2	HEALTH CARE SVCS 4.70 01-15-21 NC.....		01/06/2011	J. P. MORGAN SECURITIES.....		3,017,340	3,000,000	1,567
	428236	BV 4	HEWLETT-PACK CO 4.65 12-09-21 NC.....		12/06/2011	MORGAN STANLEY & CO.....		10,967,770	11,000,000	
	431116	AB 8	HIGHMARK INC 4.75 05-15-21 NC.....		05/03/2011	BANK OF AMER / ML.....		3,983,840	4,000,000	
	437690	AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 0734 FB.....		10/31/2011	WELLS FARGO BROKERAGE.....		5,764,732	6,626,129	1,267
	44106M	AN 2	HOSPITALITY PROP 6.70 01-15-18 C17.....		12/20/2011	WELLS FARGO BROKERAGE.....		4,023,326	3,825,000	112,476
	44106M	AN 2	HOSPITALITY PROP 6.70 01-15-18 C17.....		12/20/2011	BANK OF AMER / ML.....		3,182,130	3,000,000	88,217
	448579	AC 6	HYATT HOTELS 3.875 08-15-16.....		08/04/2011	J. P. MORGAN SECURITIES.....		9,957,100	10,000,000	
	449505	AA 4	IFM US COLONIAL PIPE 6.45 05-1-21C21.....		04/14/2011	RBS SECURITIES/GREENWICH.....		6,996,150	7,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
449786 AP 7	ING BANK NV 5.00 06-09-21 NC.....	R.....	06/01/2011	DEUTSCHE MORGAN GRENFELL.....		7,968,880	8,000,000	
452308 AK 5	ILLINOIS TOOL WK 3.375 09-15-21 C21.....		08/24/2011	J. P. MORGAN SECURITIES.....		4,977,600	5,000,000	
452511 ZZ 4	IM BRANDS LLC TL 8.50 9-28-16.....		09/29/2011	PRIVATE PLACEMENT.....		8,174,500	9,450,000	
45252H AB 8	IMMUCOR L+575 08-19-18.....		08/19/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		12,480,000	13,000,000	
458140 AJ 9	INTEL CORP 3.30 10-01-21.....		09/14/2011	GOLDMAN SACHS & CO.....		12,969,060	13,000,000	
459745 FR 1	INTL LEASE FIN 5.00 09-15-12 NC.....		08/19/2011	GOLDMAN SACHS & CO.....		4,950,000	5,000,000	110,417
460146 CG 6	INTL PAPER CO 4.75 02-15-22 C21 !.....		11/08/2011	DEUTSCHE BANK.....		3,746,963	3,750,000	
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13.....		03/11/2011	J. P. MORGAN SECURITIES.....		11,880,000	12,000,000	
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56.....		06/08/2011	UBS WARBURG.....		6,998,173	7,000,000	
46616Q AA 9	HENDR 2011-2A A SEQ 4.94 09-15-56.....		12/01/2011	JEFFERIES & COMPANY.....		7,995,400	8,000,000	
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36.....		05/11/2011	RBS SECURITIES/GREENWICH.....		6,374,823	8,043,941	1,842
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5-47.....		08/24/2011	J. P. MORGAN SECURITIES.....		28,573,651	27,691,000	114,924
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2-12-49.....		02/04/2011	RBS SECURITIES/GREENWICH.....		11,119,641	10,700,000	13,660
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11-36 RE.....		08/22/2011	J. P. MORGAN SECURITIES.....		10,908,129	10,612,956	42,452
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 2-15-51.....		09/16/2011	CANTOR FITZGERALD & CO.....		7,422,249	6,957,000	22,734
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE.....		03/24/2011	SOUTHWEST SECURITIES.....		124,674	125,537	535
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		01/26/2011	CAPITALIZED INTEREST.....		1,934	7,150	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		02/26/2011	CAPITALIZED INTEREST.....		2,008	7,160	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		04/01/2011	CAPITALIZED INTEREST.....		2,570	7,065	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		04/26/2011	CAPITALIZED INTEREST.....		2,572	6,919	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		06/01/2011	CAPITALIZED INTEREST.....		2,526	6,935	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		06/26/2011	CAPITALIZED INTEREST.....		2,469	6,970	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		07/26/2011	CAPITALIZED INTEREST.....		2,580	7,061	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		08/26/2011	CAPITALIZED INTEREST.....		2,439	7,003	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		09/26/2011	CAPITALIZED INTEREST.....		2,243	7,020	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		10/26/2011	CAPITALIZED INTEREST.....		2,154	7,036	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		11/26/2011	CAPITALIZED INTEREST.....		2,240	7,053	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR RE.....		12/26/2011	CAPITALIZED INTEREST.....		2,172	7,069	
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 37RE.....		01/03/2011	RBS SECURITIES/GREENWICH.....		3,564,558	3,529,265	2,941
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06-49RE.....		08/17/2011	J. P. MORGAN SECURITIES.....		9,484,188	8,600,000	30,123
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02-46 FD.....		08/11/2011	RBS SECURITIES/GREENWICH.....		12,713,594	13,000,000	25,551
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08-46.....		09/16/2011	J. P. MORGAN SECURITIES.....		12,119,976	12,000,000	38,931
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 46 RE.....		04/26/2011	SOUTHWEST SECURITIES.....		85,861	90,380	395
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 0536RE.....		06/27/2011	GOLDMAN SACHS & CO.....		2,466,770	2,710,736	13,102
481165 AJ 7	JOY GLOBAL INC 5.125 10-15-21 !.....		10/06/2011	GOLDMAN SACHS & CO.....		5,949,060	6,000,000	
481165 AJ 7	JOY GLOBAL INC 5.125 10-15-21 !.....		10/06/2011	GOLDMAN SACHS & CO.....		1,012,420	1,000,000	
48248C AA 2	KKR 2007-1A A CLO FLT 05-21 FB.....	R.....	10/14/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		32,490,000	36,000,000	47,077
48248C AA 2	KKR 2007-1A A CLO FLT 05-21 FB.....	R.....	12/16/2011	MORGAN STANLEY & CO.....		15,341,636	17,225,696	13,905
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10-41 FB.....		12/16/2011	RBC CAPITAL MKTS/DAIN RAUSCHER.....		14,240,891	15,241,088	16,817
494550 BJ 4	KINDER MORGAN 4.15 03-01-22.....		08/03/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		3,996,560	4,000,000	
49460W ZZ 5	KINETIC CONCEPTS TL B-2 L+525 11416.....		10/20/2011	BANK OF AMER / ML.....		4,850,000	5,000,000	
50212X AL 0	LPL HOLDINGS INC TL L+375 06-28-17.....		08/11/2011	MORGAN STANLEY & CO.....		2,462,500	2,500,000	
502413 BA 4	L-3 COMMS CORP 4.95 02-15-21 C20.....		02/02/2011	BANK OF AMER / ML.....		3,977,160	4,000,000	
506762 AG 8	LAFSQ 2005-1A A3 CLO FLT 19 FB.....	R.....	10/19/2011	RBS SECURITIES/GREENWICH.....		8,992,500	11,000,000	17,885
515074 AA 0	LANDMARK LSG 6.20 10-01-22 C14A18.....		04/27/2011	CREW AND ASSOCIATES.....		461,321	461,898	2,227
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11.....		06/23/2011	J. P. MORGAN SECURITIES.....		3,930,000	4,000,000	159,792
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11.....		08/18/2011	GLEACHER & CO/BROADPOINT.....		1,940,000	2,000,000	23,472

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
52602E AC 6	LENDER PROC SERV 8.125 07-01-16 C11.....		08/24/2011	GLEACHER & CO/BROADPOINT.....		1,920,000	2,000,000	26,181
526020 ZZ 8	LENDER PROCESSING TL B L+450 8-14-18.....		08/15/2011	J. P. MORGAN SECURITIES.....		3,447,500	3,500,000	
526020 ZZ 8	LENDER PROCESSING TL B L+450 8-14-18.....		08/23/2011	J. P. MORGAN SECURITIES.....		2,943,750	2,992,500	
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21.....		09/06/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		5,983,800	6,000,000	
539830 AY 5	LOCKHEED MARTIN 3.35 09-15-21.....		09/07/2011	NOMURA SECURITIES INTL.....		1,988,880	2,000,000	558
54323M AJ 7	LONGVIEW POWER TL FAC L+350 2-28-14.....		06/20/2011	EXCHANGED.....		1,606,939	1,733,333	
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06-36.....		08/12/2011	J. P. MORGAN SECURITIES.....		13,296,232	14,691,969	39,179
55608J AE 8	MACQUARIE GROUP 6.25 01-14-21 NC.....	R.....	01/06/2011	BARCLAYS AMERICA.....		8,904,690	9,000,000	
55608X AA 5	MACQUARIE BK LTD 6.625 04-07-21 NC.....	R.....	03/31/2011	BANK OF AMER / ML.....		8,982,450	9,000,000	
55907R AA 6	MAGELLAN MIDSTREAM 4.25 02-01-21 NC.....		08/17/2011	BANK OF AMER / ML.....		3,122,820	3,000,000	8,146
56585A AD 4	MARATHON PETRO 5.125 03-01-21 NC.....		01/27/2011	MORGAN STANLEY & CO.....		3,997,880	4,000,000	
571748 AR 3	MARSH & MCLENNAN 4.80 07-15-21 C21.....		07/12/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,992,550	5,000,000	
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=.....		05/12/2011	JEFFERIES & COMPANY.....		4,725,000	5,000,000	
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12-65=.....		06/17/2011	JEFFERIES & COMPANY.....		2,797,500	3,000,000	463
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10-35.....		04/27/2011	BARCLAYS AMERICA.....		8,612,500	10,000,000	1,094
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05-35.....		08/16/2011	CANTOR FITZGERALD & CO.....		4,342,500	4,500,000	12,375
57645T AA 5	MARM 2007-HF2 A1 SEQ FLT 09-37.....		01/27/2011	KGS-ALPHA CAPITAL MKTS.....		8,973,728	11,749,562	1,302
579780 AH 0	MCCORMICK 3.90 07-15-21 C4-15-21.....		07/05/2011	WELLS FARGO BROKERAGE.....		4,982,300	5,000,000	
58155Q AD 5	MCKESSON CORP 4.75 03-01-21 NC.....		02/23/2011	J. P. MORGAN SECURITIES.....		2,990,790	3,000,000	
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10-35.....		09/14/2011	WELLS FARGO BROKERAGE.....		2,184,183	2,510,556	2,075
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10-36.....		09/09/2011	WELLS FARGO BROKERAGE.....		3,510,664	3,922,530	3,627
59748T AA 7	MIDLAND COGEN 6.00 03-15-25 AL20.....		08/17/2011	CS FIRST BOSTON CORP.....		7,000,000	7,000,000	
604668 AA 1	MRMX 2011-1A A ABS 6.25 10-21.....		11/30/2011	BARCLAYS AMERICA.....		20,000,000	20,000,000	
610000 ZZ 7	MONDRIAN INITIAL TL L+425 07-12-18.....	R.....	08/23/2011	MORGAN STANLEY & CO.....		4,359,091	4,534,091	
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09-47 FD.....		02/10/2011	MORGAN STANLEY & CO.....		6,059,982	6,000,000	21,150
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6-36 FB.....		11/22/2011	RBS SECURITIES/GREENWICH.....		13,162,341	17,984,412	30,478
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12-36.....		05/16/2011	RBS SECURITIES/GREENWICH.....		5,301,406	9,250,000	1,928
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06-37.....		05/12/2011	RBS SECURITIES/GREENWICH.....		7,406,930	8,765,598	1,567
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10-35 RE.....		01/07/2011	BARCLAYS AMERICA.....		5,802,625	6,100,000	10,251
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 RE.....		03/25/2011	MORGAN STANLEY & CO.....		19,702,344	20,000,000	68,472
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE.....		03/25/2011	MORGAN STANLEY & CO.....		690,357		
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12-40 RE.....		03/30/2011	CAPITALIZED INTEREST.....		33,305		
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07-49.....		09/14/2011	MORGAN STANLEY & CO.....		9,089,706	9,000,000	4,054
629568 AW 6	NABORS INDS INC 4.625 09-15-21 NC.....		08/16/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		3,986,160	4,000,000	
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12-10-20 NC.....	R.....	03/25/2011	CS FIRST BOSTON CORP.....		4,838,400	5,000,000	66,840
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12-10-20 NC.....	R.....	03/29/2011	CS FIRST BOSTON CORP.....		2,651,220	2,750,000	37,096
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12-10-20 NC.....	R.....	03/29/2011	DEUTSCHE MORGAN GRENFELL.....		1,929,800	2,000,000	26,979
636180 BK 6	NATL FUEL GAS 4.90 12-01-21 C21.....		11/28/2011	J. P. MORGAN SECURITIES.....		5,992,020	6,000,000	
637417 AD 8	NATL RETAIL PPTY 5.50 07-15-21 C21.....		06/28/2011	BANK OF AMER / ML.....		11,829,240	12,000,000	
638612 AK 7	NATIONWIDE FIN 5.375 03-25-21 NC.....		03/22/2011	MORGAN STANLEY & CO.....		6,959,400	7,000,000	
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37.....		04/14/2011	CANTOR FITZGERALD & CO.....		4,217,041	5,567,051	1,467
65339K AA 8	NEXTERA ENERGY 4.50 06-01-21.....		06/07/2011	RBS SECURITIES/GREENWICH.....		4,996,100	5,000,000	
65473Q AY 9	NISOURCE FINANCE 4.45 12-01-21 C21.....		11/14/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		4,981,150	5,000,000	
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36.....		01/24/2011	BARCLAYS AMERICA.....		7,897,409	9,514,951	227
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36.....		09/08/2011	AMHERST SECURITIES GROUP USARB.....		2,345,794	3,424,516	702
65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC.....	R.....	01/11/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		6,966,610	7,000,000	

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65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC.....	R.....	03/25/2011	MORGAN STANLEY & CO.....		5,106,250	5,000,000	51,458
65557C AD 5	NORDEA BANK AB 4.875 01-14-21 NC.....	R.....	03/29/2011	CS FIRST BOSTON CORP.....		4,066,400	4,000,000	41,708
65557F AA 4	NORDEA BANK AB 4.875 05-13-21 NC.....	R.....	05/09/2011	GOLDMAN SACHS & CO.....		9,950,800	10,000,000	
655664 AP 5	NORDSTROM INC 4.00 10-15-21 C21.....		10/05/2011	WELLS FARGO BROKERAGE.....		3,993,120	4,000,000	
665859 AM 6	NORTHERN TRUST CO 3.375 08-23-21 NC.....		08/17/2011	MORGAN STANLEY & CO.....		2,489,075	2,500,000	
665859 AM 6	NORTHERN TRUST CO 3.375 08-23-21 NC.....		08/17/2011	GOLDMAN SACHS & CO.....		3,004,800	3,000,000	
667294 AY 8	NORTHWEST AIR 01 01B 7.691 4-01-17NC.....		08/12/2011	MORGAN STANLEY & CO.....		246,373	252,690	7,342
67089B AA 6	OHAIN 2011-1A A CLO FLT 4-21.....		02/04/2011	MORGAN STANLEY & CO.....		4,987,500	5,000,000	
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09-15-21.....		09/14/2011	BANK OF AMER / ML.....		8,984,340	9,000,000	
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29.....		08/15/2011	CAPITALIZED INTEREST.....		323	1,892	
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29.....		09/15/2011	CAPITALIZED INTEREST.....		293	1,764	
674599 CC 7	OCCIDENTAL PETE 3.125 02-15-22 C21.....		08/15/2011	CITIGROUP/SALOMAN SMITH BARNEY.....		3,923,720	4,000,000	
67572B AB 8	OCT7 2004-7A A2L CDO FLT 12-16.....		09/16/2011	RBS SECURITIES/GREENWICHS.....		3,620,000	4,000,000	2,021
677071 AM 4	OHANA MILITARY 5.462 10-01-26 AL20.....		07/07/2011	MORGAN KEEGAN & COMPANY.....		2,058,820	2,000,000	30,648
67740Q AG 1	OHIO NAT FINAN 6.625 05-01-31 NC.....		04/19/2011	BARCLAYS AMERICA.....		996,910	1,000,000	
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12-35.....		05/11/2011	GOLDMAN SACHS & CO.....		4,377,198	5,075,012	1,251
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05-36.....		03/25/2011	BARCLAYS AMERICA.....		7,999,648	8,000,000	
69351U AP 8	PPL ELECTRIC UTIL 3.00 09-15-21 NC.....		08/18/2011	J. P. MORGAN SECURITIES.....		2,975,730	3,000,000	
69352J AN 7	PPL ENERGY SUPPL 4.60 12-15-21 NC.....		12/13/2011	WELLS FARGO BROKERAGE.....		2,999,040	3,000,000	
69362B AY 8	PSEG POWER LLC 4.15 09-15-21.....		09/14/2011	BARCLAYS AMERICA.....		1,998,220	2,000,000	
69362B AY 8	PSEG POWER LLC 4.15 09-15-21.....		09/15/2011	NOMURA SECURITIES INTL.....		1,988,220	2,000,000	231
694308 GV 3	PACIFIC GAS & ELEC 4.25 05-15-21 NC.....		05/10/2011	J. P. MORGAN SECURITIES.....		9,991,900	10,000,000	
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05-35 FB.....		10/14/2011	MORGAN STANLEY & CO.....		30,317,559	32,145,855	11,595
70213H AB 4	PARTNERS HEALTH 3.443 07-01-21 NC.....		12/08/2011	J. P. MORGAN SECURITIES.....		4,000,000	4,000,000	
70213H AB 4	PARTNERS HEALTH 3.443 07-01-21 NC.....		12/09/2011	J. P. MORGAN SECURITIES.....		1,648,251	1,650,000	
708160 BQ 8	JC PENNEY CORP 7.95 04-01-17 NC.....		09/28/2011	DEUTSCHE BANK.....		3,195,000	3,000,000	1,325
709631 AD 7	PENTAIR INC 5.00 05-15-21 C21.....		05/02/2011	J. P. MORGAN SECURITIES.....		7,984,320	8,000,000	
713448 BW 7	PEPSICO INC 3.00 08-25-21 NC.....		08/22/2011	MORGAN STANLEY & CO.....		6,957,510	7,000,000	
714046 AE 9	PERKINELMER INC 5.00 11-15-21 !.....		10/20/2011	BANK OF AMER / ML.....		3,974,880	4,000,000	
714264 AD 0	PERNOD-RICARD SA 4.45 01-15-22 !.....	R.....	10/20/2011	J. P. MORGAN SECURITIES.....		3,989,840	4,000,000	
74005P AZ 7	PRAXAIR INC 3.00 09-01-21 NC.....		08/31/2011	CS FIRST BOSTON CORP.....		4,958,650	5,000,000	
740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12-30-16.....		08/16/2011	RBC CAPITAL.....		2,425,000	2,500,000	
742651 DM 1	PRIVATE EXPT FDG 2.80 05-15-22 NC.....		09/26/2011	BANK OF AMER / ML.....		3,489,045	3,500,000	
743315 AN 3	PROGRESSIVE CORP 3.375 08-23-21 NC.....		08/17/2011	CS FIRST BOSTON CORP.....		2,996,760	3,000,000	
743315 AN 3	PROGRESSIVE CORP 3.375 08-23-21 NC.....		08/17/2011	GOLDMAN SACHS & CO.....		3,022,950	3,000,000	
744538 AC 3	PUB SVC NEW HAMP 3.2 09-01-21.....		09/06/2011	BANK OF AMER / ML.....		3,983,120	4,000,000	
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10-01-21.....		10/06/2011	J. P. MORGAN SECURITIES.....		2,995,710	3,000,000	
749121 BV 0	QWEST COMMS INTL 7.50 02-15-14 C11!.....		10/05/2011	GLEACHER & CO/BROADPOINT.....		8,010,000	8,000,000	93,333
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37.....		02/23/2011	GOLDMAN SACHS & CO.....		17,800,000	20,000,000	6,000
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37.....		10/25/2011	AMHERST SECURITIES GROUP USARB.....		8,901,173	10,100,622	290
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		01/26/2011	CAPITALIZED INTEREST.....		13,626	28,991	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		02/26/2011	CAPITALIZED INTEREST.....		14,249	29,081	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		03/26/2011	CAPITALIZED INTEREST.....		14,309	29,201	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		04/26/2011	CAPITALIZED INTEREST.....		14,052	29,275	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		06/01/2011	CAPITALIZED INTEREST.....		14,045	29,260	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		06/26/2011	CAPITALIZED INTEREST.....		13,997	29,313	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		07/26/2011	CAPITALIZED INTEREST.....		13,417	29,167	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		08/26/2011	CAPITALIZED INTEREST.....		13,420	29,194	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		09/26/2011	CAPITALIZED INTEREST.....		12,873	29,258	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		10/26/2011	CAPITALIZED INTEREST.....		12,278	29,234	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		11/26/2011	CAPITALIZED INTEREST.....		11,371	29,157	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 37 RE.....		12/26/2011	CAPITALIZED INTEREST.....		11,260	29,248	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		01/26/2011	CAPITALIZED INTEREST.....		28,430	44,422	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		02/26/2011	CAPITALIZED INTEREST.....		29,442	44,610	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		03/26/2011	CAPITALIZED INTEREST.....		29,675	44,877	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		04/26/2011	CAPITALIZED INTEREST.....		29,792	45,098	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		06/01/2011	CAPITALIZED INTEREST.....		30,027	45,324	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		06/26/2011	CAPITALIZED INTEREST.....		30,122	45,550	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		07/26/2011	CAPITALIZED INTEREST.....		30,213	45,778	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		08/26/2011	CAPITALIZED INTEREST.....		30,348	45,983	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		09/26/2011	CAPITALIZED INTEREST.....		30,516	46,237	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		10/26/2011	CAPITALIZED INTEREST.....		30,204	46,468	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		11/26/2011	CAPITALIZED INTEREST.....		30,355	46,700	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR RE.....		12/26/2011	CAPITALIZED INTEREST.....		30,507	46,934	
74928H AB 2	RBSCF 2010-RR3 CSCB SUB SSUP 5.467RE.....		06/16/2011	RBS SECURITIES/GREENWICH.....		8,020,625	8,000,000	24,298
74928H AB 2	RBSCF 2010-RR3 CSCB SUB SSUP 5.467RE.....		09/26/2011	RBS SECURITIES/GREENWICH.....		3,738,750	4,000,000	17,008
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR RE.....		06/03/2011	RBS SECURITIES/GREENWICH.....		5,133,594	5,000,000	5,715
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02-51RE.....		03/03/2011	RBS SECURITIES/GREENWICH.....		8,273,750	8,000,000	9,484
74928R AB 0	RBSSP 2009-10 1A2 MEZ 5.5 08-35 RE.....		10/24/2011	RBS SECURITIES/GREENWICH.....		3,968,415	5,879,134	23,353
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6-34 RE.....		05/04/2011	RBS SECURITIES/GREENWICH.....		3,080,836	3,192,576	3,922
749289 AQ 7	RBSCF 2009-RR2 JPB SUB 5.336 05-47RE.....		08/15/2011	RBS SECURITIES/GREENWICH.....		7,835,000	8,000,000	20,158
749289 BQ 6	RBSCF 2009-RR2 BSB SUB MEZ 5.331 RE.....		10/12/2011	RBS SECURITIES/GREENWICH.....		2,617,601	2,937,000	6,959
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR RE.....		10/06/2011	RBS SECURITIES/GREENWICH.....		7,614,141	7,000,000	12,847
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR RE.....		10/11/2011	RBS SECURITIES/GREENWICH.....		9,261,000	8,575,000	18,599
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR RE.....		06/02/2011	RBS SECURITIES/GREENWICH.....		5,720,423	5,470,000	5,481
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR RE.....		08/03/2011	RBS SECURITIES/GREENWICH.....		9,945,703	10,000,000	12,082
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695RE.....		01/20/2011	RBS SECURITIES/GREENWICH.....		18,799,817	17,675,750	67,109
74930A BV 8	RBSCF 2010-RR4 WBCB SUB SSUP 04-47RE.....		09/16/2011	BARCLAYS AMERICA.....		3,380,029	3,625,000	11,095
74930A CE 5	RBSCF 2010-RR4 MSCB SUB AFC 04-49 RE.....		08/04/2011	BANK OF AMER / ML.....		5,961,797	6,000,000	6,641
74930A CE 5	RBSCF 2010-RR4 MSCB SUB AFC 04-49 RE.....		10/25/2011	RBS SECURITIES/GREENWICH.....		6,037,077	6,753,000	28,829
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07-37 RE.....		06/16/2011	RBS SECURITIES/GREENWICH.....		4,136,741	5,269,734	28,756
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE.....		10/18/2011	RBS SECURITIES/GREENWICH.....		14,447,703	15,010,600	70,014
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37.....		01/28/2011	BARCLAYS AMERICA.....		4,490,334	7,741,955	4,161
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06-36.....		09/14/2011	RBS SECURITIES/GREENWICH.....		4,950,000	10,000,000	3,438
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8-36.....		05/10/2011	RBS SECURITIES/GREENWICH.....		11,892,750	15,150,000	3,357
759351 AJ 8	REINSURANCE GRP 5.00 06-01-21 NC.....		05/24/2011	J. P. MORGAN SECURITIES.....		6,961,290	7,000,000	
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/37.....		01/03/2011	CANTOR FITZGERALD & CO.....		2,749,490	3,187,815	2,561
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36.....		01/12/2011	SOUTHWEST SECURITIES.....		180,323	190,314	500
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36.....		08/22/2011	RBS SECURITIES/GREENWICH.....		2,109,566	2,334,236	8,660
760759 AM 2	REPUBLIC SERVICE 4.75 05-15-23 NC.....		05/02/2011	BANK OF AMER / ML.....		7,978,880	8,000,000	
760985 M7 3	RAMP 2004-RS1 A16A SEQ STP 01-34.....		07/19/2011	AMHERST SECURITIES GROUP USARB.....		1,170,958	1,249,022	4,105
76110G 5J 6	RALI 2003-QS2 A2 SEQ 6.0 02-33.....		12/09/2011	RBS SECURITIES/GREENWICH.....		2,932,500	3,000,000	6,500
76110W XS 0	RASC 2004-KS4 A16 NAS 4.43 05-34.....		12/16/2011	AMHERST SECURITIES GROUP USARB.....		5,070,666	5,952,359	13,184
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09-35.....		08/02/2011	RBS SECURITIES/GREENWICH.....		4,467,762	7,540,526	1,445

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1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10-35				07/21/2011	RAYMOND JAMES & ASSOC		4,115,980	5,648,000	.92
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02-35				07/28/2011	AMHERST SECURITIES GROUP USARB		3,352,800	5,080,000	.753
767201 AN 6	RIO TINTO FINANCE 4.125 05-20-21		R		05/17/2011	J. P. MORGAN SECURITIES		19,987,000	20,000,000	
780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18				08/11/2011	BANK OF AMER / ML		2,895,000	3,000,000	
780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18				08/23/2011	BANK OF AMER / ML		2,895,000	3,000,000	
78442F EK 0	SLM CORP 6.25 01-25-16 MTN				01/11/2011	BANK OF AMER / ML		4,946,950	5,000,000	
78442F EK 0	SLM CORP 6.25 01-25-16 MTN				01/12/2011	GOLDMAN SACHS & CO		5,031,250	5,000,000	3.472
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4-28				04/14/2011	BANK OF AMER / ML		3,999,969	4,000,000	
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4-28				06/16/2011	RBS SECURITIES/GREENWICH		16,429,172	15,900,000	11.581
78446T AB 0	SLMA 2011-C A2A ABS FLT 10-44 FB				11/21/2011	BARCLAYS AMERICA		25,000,000	25,000,000	
786514 BU 2	SAFEWAY INC 4.75 12-01-21 NC				11/30/2011	BANK OF AMER / ML		3,989,960	4,000,000	
786514 BU 2	SAFEWAY INC 4.75 12-01-21 NC				12/01/2011	BANK OF AMER / ML		5,005,950	5,000,000	.660
797440 BN 3	SAN DIEGO G&E 3.00 08-15-21 NC				08/15/2011	UBS WARBURG		1,989,740	2,000,000	
80105N AG 0	SANOFI-AVENTIS 4.00 03-29-21 NC		R		03/22/2011	J. P. MORGAN SECURITIES		7,918,080	8,000,000	
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09-47				08/18/2011	RBS SECURITIES/GREENWICH		7,549,061	8,752,535	2.970
806854 AB 1	SCHLUMBERGER INV 3.30 09-14-21		R		09/07/2011	CITIGROUP/SALOMAN SMITH BARNEY		2,990,370	3,000,000	
808513 AD 7	SCHWAB CHARLES 4.45 07-22-20 NC				12/20/2011	GOLDMAN SACHS & CO		3,704,767	3,475,000	64.862
81180R AE 2	SEAGATE TECH HDD 6.8 10-01-16 NC		R		08/24/2011	BANK OF AMER / ML		5,025,000	5,000,000	139.778
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10-35				09/20/2011	MORGAN STANLEY & CO		12,861,183	14,537,543	6.071
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05-37				11/09/2011	RBS SECURITIES/GREENWICH		5,252,533	14,100,761	2.753
830445 ZZ 8	SKILLSOFT TL L+475 05-26-17		R		08/10/2011	MORGAN STANLEY & CO		2,481,250	2,500,000	
830446 AA 8	SKILLSOFT TRANCHE C TL L+475 5-26-17				10/14/2011	MORGAN STANLEY & CO		975,030	1,000,000	
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02-29				06/15/2011	BANK OF AMER / ML		4,997,940	5,000,000	
83149U AC 5	SLMA 2011-B A3 ABS FLT 06-42 FB				12/14/2011	MORGAN STANLEY & CO		2,806,875	3,000,000	.843
83368R AA 0	SOCIETE GENERALE 5.20 04-15-21 NC		R		04/11/2011	BANK OF AMER / ML		7,988,960	8,000,000	
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41				05/12/2011	BARCLAYS AMERICA		8,000,000	8,000,000	
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05-41				07/15/2011	BARCLAYS AMERICA		4,040,944	3,980,000	
835495 AK 8	SONOCO PRODUCTS 4.375 11-01-21 !				10/20/2011	BANK OF AMER / ML		3,981,720	4,000,000	
84345P AB 8	SOUTHERN NAT GAS 4.40 06-15-21 C321				06/02/2011	RBS SECURITIES/GREENWICH		4,995,550	5,000,000	
84756N AB 5	SPECTRA ENERGY 4.60 06-15-21				06/06/2011	WELLS FARGO BROKERAGE		3,998,680	4,000,000	
848239 AA 7	SPENCER SP HLDG 11.00 05-01-17 C14				04/11/2011	WELLS FARGO BROKERAGE		2,000,000	2,000,000	
854502 AC 5	STANLEY BLACK 3.4 12-01-21 !				11/17/2011	CITIGROUP/SALOMAN SMITH BARNEY		6,992,860	7,000,000	
857477 AG 8	STATE STREET CORP 4.375 03-07-21 NC				03/02/2011	MORGAN STANLEY & CO		9,965,500	10,000,000	
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12-35				09/27/2011	CANTOR FITZGERALD & CO		8,010,187	12,370,945	.597
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01-36 FB				12/21/2011	AMHERST SECURITIES GROUP USARB		5,737,959	7,581,119	
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8-25-31				03/11/2011	RBS SECURITIES/GREENWICH		220,331	244,812	.344
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32				08/17/2011	AMHERST SECURITIES GROUP USARB		3,807,759	4,180,761	8.414
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32				12/01/2011	CANTOR FITZGERALD & CO		1,944,834	2,125,502	1.018
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31				05/26/2011	CANTOR FITZGERALD & CO		97,374	107,893	.302
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31				08/17/2011	AMHERST SECURITIES GROUP USARB		2,791,218	3,054,162	5.980
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1-25-31				12/08/2011	RAYMOND JAMES & ASSOC		629,588	717,479	.803
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03-35				02/01/2011	AMHERST SECURITIES GROUP USARB		3,084,500	3,100,000	1.237
86359B 5G 2	SASC 2005-4XS 3A4 SEQ STP 03-35				06/27/2011	AMHERST SECURITIES GROUP USARB		777,630	784,000	3.025
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03-36				05/18/2011	GOLDMAN SACHS & CO		8,877,553	12,503,596	3.624
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 1137				11/11/2011	STIFEL NICOLAUS & CO		1,496,128	1,626,227	.492
863667 AB 7	STRYKER CORP 4.375 01-15-20 NC				08/25/2011	WILLIAM BLAIR & COMPANY		1,086,690	1,000,000	5.469

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1 CUSIP Identification			2 Description		3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.13	86765B	AJ 8	SUNOCO LOGISTICS 4.65 02-15-22 NC.....			07/28/2011	BARCLAYS AMERICA.....		2,998,440	3,000,000	
	870537	AA 5	SWEETWATER INVES 5.875 05-15-14 A13.....			06/14/2011	SEAPORT GROUP LLC.....		1,123,682	1,088,312	5,683
	872162	AH 5	TAL 2011-2A A ABS 4.31 5-26.....			05/10/2011	WELLS FARGO BROKERAGE.....		9,000,000	9,000,000	
	87233Q	AA 6	TC PIPELINES 4.65 06-15-21 NC.....			06/14/2011	J. P. MORGAN SECURITIES.....		2,995,020	3,000,000	
	88165F	AF 9	TEVA PHARM FIN BV 3.65 11-10-21.....		R.....	11/07/2011	GOLDMAN SACHS & CO.....		2,490,875	2,500,000	
	88166J	AA 1	TEVA PHARM FIN IV BV 3.65 11-10-21.....		R.....	11/07/2011	GOLDMAN SACHS & CO.....		4,981,750	5,000,000	
	883145	AJ 3	TMCL 2011-1A A ABS 4.7 06-26.....		R.....	06/17/2011	WELLS FARGO BROKERAGE.....		12,000,000	12,000,000	
	883556	AX 0	THERMO FISHER 4.50 03-01-21 NC.....			02/14/2011	BARCLAYS AMERICA.....		4,967,650	5,000,000	
	883556	AZ 5	THERMO FISHER 3.60 08-15-21 NC.....			08/09/2011	BARCLAYS AMERICA.....		2,994,270	3,000,000	
	884903	BK 0	THOMSON REUTERS 3.95 09-30-21.....		I.....	09/28/2011	DEUTSCHE BANK.....		11,949,120	12,000,000	
	88522R	AB 0	TMST 2006-5 A2 SEQ FLT 10-46.....			08/23/2011	RBS SECURITIES/GREENWICH.....		17,357,742	26,200,366	3,932
	885220	DX 8	TMST 2003-4 M1 MEZ FLT 09-43.....			02/09/2011	RBS SECURITIES/GREENWICH.....		4,999,593	5,916,678	2,842
	887317	AK 1	TIME WARNER INC 4.75 03-29-21 NC.....			03/29/2011	WELLS FARGO BROKERAGE.....		3,957,720	4,000,000	
	887317	AN 5	TIME WARNER INC 4.00 01-15-22 NC.....			10/12/2011	GOLDMAN SACHS & CO.....		982,970	1,000,000	
	88732J	BA 5	TIME WARNER CABLE 4.00 09-01-21.....			09/07/2011	GOLDMAN SACHS & CO.....		4,955,450	5,000,000	
	89233P	5F 9	TOYOTA MTR CRED 3.40 09-15-21.....			09/08/2011	BNP PARIBAS.....		9,974,800	10,000,000	
	893830	BA 6	TRANSOCEAN INC 5.05 12-15-16 NC.....		R.....	11/30/2011	BARCLAYS AMERICA.....		2,997,180	3,000,000	
	89690E	AA 5	TRMF 2011-1A A1A ABS 4.37 07-41.....			06/29/2011	CS FIRST BOSTON CORP.....		11,000,000	11,000,000	
	89690E	AC 1	TRMF 2011-1A A2 ABS 6.024 07-41.....			06/30/2011	CS FIRST BOSTON CORP.....		1,000,000	1,000,000	
	898813	AK 6	TUCSON ELEC PWR 5.15 11-15-21.....			11/03/2011	SCOTIA CAPITAL MARKETS.....		5,482,510	5,500,000	
	898813	AK 6	TUCSON ELEC PWR 5.15 11-15-21.....			11/04/2011	SCOTIA CAPITAL MARKETS.....		507,855	500,000	72
	899896	AA 2	TUPPERWARE CORP 4.75 06-01-21.....			05/25/2011	J. P. MORGAN SECURITIES.....		7,919,120	8,000,000	
	90210E	ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14.....			04/07/2011	EXCHANGED.....		1,778,752	1,944,584	
	90320W	AA 1	UPMC HEALTH SYSTEM 3.853 12-15-21.....			11/23/2011	RBC CAPITAL.....		3,000,000	3,000,000	
	903436	AA 1	US AIR 2011-1 A 7.125 10-22-23.....			06/21/2011	GOLDMAN SACHS & CO.....		4,000,000	4,000,000	
	90919U	AA 2	UNISON LEASE FND 5.349 04-15-17.....			02/18/2011	DEUTSCHE MORGAN GRENFELL.....		5,970,000	6,000,000	8,024
	91159H	HA 1	US BANCORP 4.125 05-24-21 C21.....			05/19/2011	MORGAN STANLEY & CO.....		6,973,330	7,000,000	
	91820U	AB 6	VFH PARENT LLC TL L+600 07-08-16.....			08/25/2011	CS FIRST BOSTON CORP.....		985,000	1,000,000	
	918204	AV 0	VF CORP 3.50 09-01-21 NC.....			08/17/2011	BANK OF AMER / ML.....		3,987,600	4,000,000	
	92276M	AW 5	VENTAS REALTY LP 4.75 06-01-21 NC.....			05/10/2011	BARCLAYS AMERICA.....		7,930,560	8,000,000	
	92532B	AB 5	VERSO PAPER HLDGS 11.50 07-01-14 C12.....			08/11/2011	J. P. MORGAN SECURITIES.....		2,316,300	2,206,000	31,711
	92553P	AJ 1	VIACOM INC 3.875 12-15-21 NC.....			12/07/2011	RBS SECURITIES/GREENWICH.....		2,950,830	3,000,000	
	92554*	AA 5	VIANIX DELAWARE LLC 10.00 10-25-10.....			01/05/2011	PRIVATE PLACEMENT.....		51,426	51,426	
	92554*	AA 5	VIANIX DELAWARE LLC 10.00 10-25-10.....			01/26/2011	PRIVATE PLACEMENT.....		14,285	14,285	
	92769V	AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13.....		R.....	08/11/2011	BNP PARIBAS.....		1,070,000	1,000,000	264
	92769V	AA 7	VIRGIN MEDIA FIN 9.50 08-15-16 C13.....		R.....	08/11/2011	GOLDMAN SACHS & CO.....		1,605,000	1,500,000	70,063
	92769X	AF 2	VIRGIN MEDIA SEC 5.25 01-15-21 NC.....		R.....	02/24/2011	DEUTSCHE MORGAN GRENFELL.....		3,979,280	4,000,000	
	92769X	AF 2	VIRGIN MEDIA SEC 5.25 01-15-21 NC.....		R.....	02/24/2011	BNP PARIBAS.....		2,019,140	2,000,000	
	929043	AG 2	VORNADO RLTY LP 5.00 01-15-22.....			11/30/2011	DEUTSCHE BANK.....		6,968,220	7,000,000	
	929043	AG 2	VORNADO RLTY LP 5.00 01-15-22.....			12/01/2011	DEUTSCHE BANK.....		1,988,720	2,000,000	278
	92925C	CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146.....			10/25/2011	CAPITALIZED INTEREST.....		112	182	
	92935H	AA 7	WCP 2010-1 A 4.141 11-15-15 AL15.....			03/30/2011	DEUTSCHE MORGAN GRENFELL.....		3,977,085	4,025,390	8,798
	92935J	BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 44FD.....			02/17/2011	WELLS FARGO BROKERAGE.....		8,079,824	8,000,000	8,996
	92935J	BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44 FD.....			08/04/2011	WELLS FARGO BROKERAGE.....		15,649,980	15,090,000	16,327
	92935J	BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02-44 FD.....			08/05/2011	RBS SECURITIES/GREENWICH.....		24,876,950	23,680,000	28,824
	92935V	AG 3	WFRBS 2011-C3 A4 SEQ 4.375 03-44 FD.....			08/01/2011	RBS SECURITIES/GREENWICH.....		1,837,700	1,840,000	671
	92935V	AG 3	WFRBS 2011-C3 A4 SEQ 4.375 03-44 FD.....			08/01/2011	WELLS FARGO BROKERAGE.....		14,174,755	14,135,000	5,153

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92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD.....		07/26/2011	WELLS FARGO BROKERAGE.....	13,129,636	13,000,000	14,161
92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD.....	.....	08/05/2011	RBS SECURITIES/GREENWICH.....	11,167,578	11,000,000	13,481
92936C	AJ	8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 44 FD.....	.....	08/23/2011	RBS SECURITIES/GREENWICH.....	13,471,250	13,000,000	44,254
92936M	AA	5	WPP FINANCE 2010 4.75 11-21-21 !.....	R.....	11/02/2011	HSBC SECURITIES INC.....	1,493,505	1,500,000	.....
92936M	AA	5	WPP FINANCE 2010 4.75 11-21-21 !.....	R.....	11/09/2011	STERNE AGEE & LEACH.....	2,985,360	3,000,000	.....
9497EU	AD	9	WFHET 2006-1 A4 SEQ FLT 05-36.....	.....	05/10/2011	MORGAN STANLEY & CO.....	2,527,500	3,000,000	664
94973V	AW	7	WELLPOINT INC A 3.70 08-15-21 C15.....	.....	08/10/2011	CITIGROUP/SALOMAN SMITH BARNEY.....	7,990,720	8,000,000	.....
94983T	AJ	9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR.....	.....	10/11/2011	RBS SECURITIES/GREENWICH.....	6,930,676	7,820,226	12,933
94986V	AB	8	WFRR 2010-C32 A3B SUB CSTR 05-17 RE.....	.....	07/07/2011	RBS SECURITIES/GREENWICH.....	7,645,233	7,564,272	13,706
949893	AC	5	WELLS OPERATING II 5.875 04-01-18 NC.....	.....	03/28/2011	J. P. MORGAN SECURITIES.....	1,985,900	2,000,000	.....
96928*	DZ	7	BANK OF AMERICA 2011-D 5.60 10-15-29.....	.....	04/28/2011	PRIVATE PLACEMENT.....	12,110,286	12,000,000	.....
97063P	AB	0	WILLIS GRP HLDGS 5.75 03-15-21 NC.....	R.....	03/14/2011	BARCLAYS AMERICA.....	6,936,650	7,000,000	.....
976656	CD	8	WISC ELEC POWER 2.95 09-15-21.....	.....	09/07/2011	BARCLAYS AMERICA.....	2,969,190	3,000,000	.....
980236	AL	7	WOODSIDE FINANCE 4.60 05-10-21 C21.....	R.....	05/03/2011	CITIGROUP/SALOMAN SMITH BARNEY.....	3,996,840	4,000,000	.....
980888	AF	8	WOOLWORTHS LTD 4.55 04-12-21 NC.....	R.....	04/05/2011	CITIGROUP/SALOMAN SMITH BARNEY.....	9,973,800	10,000,000	.....
98417E	AK	6	XSTRATA CAN FIN 4.95 11-15-21 !.....	I.....	11/03/2011	J. P. MORGAN SECURITIES.....	5,493,070	5,500,000	.....
98417E	AK	6	XSTRATA CAN FIN 4.95 11-15-21 !.....	I.....	11/04/2011	MORGAN STANLEY & CO.....	4,024,440	4,000,000	.....
98419M	AC	4	XYLEM INC 3.55 09-20-16.....	.....	09/15/2011	J. P. MORGAN SECURITIES.....	1,996,180	2,000,000	.....
98419M	AE	0	XYLEM INC 4.875 10-01-21.....	.....	09/15/2011	J. P. MORGAN SECURITIES.....	999,350	1,000,000	.....
988498	AH	4	YUM! BRANDS INC 3.75 11-01-21 C21.....	.....	08/22/2011	CITIGROUP/SALOMAN SMITH BARNEY.....	2,985,690	3,000,000	.....
988498	AH	4	YUM! BRANDS INC 3.75 11-01-21 C21.....	.....	08/22/2011	MORGAN STANLEY & CO.....	1,992,300	2,000,000	.....
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12-31-12.....	.....	04/20/2011	EXCHANGED.....	4,524,594	4,547,331	.....
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12-31-12.....	.....	06/30/2011	CAPITALIZED INTEREST.....	25,789	25,919	.....
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12-31-12.....	.....	09/30/2011	CAPITALIZED INTEREST.....	33,332	33,499	.....
98883*	ZZ	2	NAYLOR PUBLISHING L+1025 12-31-12.....	.....	12/30/2011	CAPITALIZED INTEREST.....	33,125	33,291	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....		.....	.....	.....	.....	.....3,135,528,933	3,279,039,249	4,949,665

Bonds - Hybrid Securities

31678V	20	6	FIFTH THIRD CAP VI SER B 25 11-15-67.....	.....	08/16/2011	WELLS FARGO BROKERAGE.....	3,765,000	3,750,000	.....
31678V	20	6	FIFTH THIRD CAP VI SER B 25 11-15-67.....	.....	08/18/2011	WELLS FARGO BROKERAGE.....	324,350	325,000	.....
31678W	20	4	FIFTH THIRD CAP V SER A 7.25 8-15-67.....	.....	08/16/2011	WELLS FARGO BROKERAGE.....	1,255,000	1,250,000	.....
31678W	20	4	FIFTH THIRD CAP V SER A 7.25 8-15-67.....	.....	08/18/2011	WELLS FARGO BROKERAGE.....	3,118,750	3,125,000	.....
4899999.	Total - Bonds - Hybrid Securities.....		.....	.....	.....	.....	.....8,463,100	8,450,000	0
8399997.	Total - Bonds - Part 3.....		.....	.....	.....	.....	.....3,506,609,480	3,641,234,162	5,745,360
8399998.	Total - Bonds - Summary Item from Part 5.....		.....	.....	.....	.....	.....153,559,267	155,447,366	182,446
8399999.	Total - Bonds.....		.....	.....	.....	.....	.....3,660,168,747	3,796,681,528	5,927,806

Common Stocks - Industrial and Miscellaneous

001750	AB	4	AMMC 2011-9A CLO 01-15-22.....	R.....	11/17/2011	UBS WARBURG.....	137,800.000	13,780,000	XXX.....
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....	.....	08/02/2011	UBS WARBURG.....	55,000.000	4,752,913	XXX.....
035710	40	9	ANNALY CAPITAL MANAGEMENT INC.....	.....	07/29/2011	INTERSTATE GROUP.....	80,000.000	1,280,528	XXX.....
037833	10	0	APPLE INC.....	.....	11/17/2011	INTERSTATE GROUP.....	7,500.000	2,825,949	XXX.....
037833	10	0	APPLE INC.....	.....	11/21/2011	INTERSTATE GROUP.....	2,500.000	918,145	XXX.....
140661	10	9	CAPMARK FINANCIAL GROUP INC.....	.....	10/03/2011	EXCHANGED.....	42,047.000	559,225	XXX.....
172967	42	4	CITIGROUP INC.....	.....	07/12/2011	RAYMOND JAMES & ASSOC.....	50,000.000	1,979,590	XXX.....
172967	42	4	CITIGROUP INC.....	.....	08/02/2011	SANDLER O'NEIL & PARTNER.....	40,000.000	1,493,208	XXX.....
172967	42	4	CITIGROUP INC.....	.....	08/05/2011	SANDLER O'NEIL & PARTNER.....	30,000.000	1,002,783	XXX.....
172967	42	4	CITIGROUP INC.....	.....	08/22/2011	ISI GROUP INC.....	30,000.000	802,068	XXX.....

E13.14

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
E13.15	172967	42	4	CITIGROUP INC.....		08/23/2011	SANDLER O'NEIL & PARTNER.....	10,000.000	259,786	XXX	
	172967	42	4	CITIGROUP INC.....		09/22/2011	ISI GROUP INC.....	50,000.000	1,207,845	XXX	
	20030N	10	1	COMCAST CORPORATION CLASS A.....		08/02/2011	RAYMOND JAMES & ASSOC.....	120,000.000	2,747,112	XXX	
	20030N	10	1	COMCAST CORPORATION CLASS A.....		08/03/2011	UBS WARBURG.....	30,000.000	676,851	XXX	
	20030N	10	1	COMCAST CORPORATION CLASS A.....		08/04/2011	RAYMOND JAMES & ASSOC.....	100,000.000	2,193,980	XXX	
	20030N	10	1	COMCAST CORPORATION CLASS A.....		08/09/2011	INTERSTATE GROUP.....	100,000.000	2,018,780	XXX	
	20030N	10	1	COMCAST CORPORATION CLASS A.....		08/10/2011	INTERSTATE GROUP.....	20,000.000	399,340	XXX	
	231082	10	8	CUMULUS MEDIA INC CL A.....		09/20/2011	EXCHANGED.....	31,032.000	92,475	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/16/2011	ISI GROUP INC.....	14,300.000	299,888	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/17/2011	ISI GROUP INC.....	19,411.000	409,442	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/20/2011	ISI GROUP INC.....	800.000	16,762	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/21/2011	ISI GROUP INC.....	13,500.000	282,470	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/22/2011	ISI GROUP INC.....	10,707.000	224,369	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/23/2011	ISI GROUP INC.....	8,900.000	186,927	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/24/2011	ISI GROUP INC.....	6,650.000	138,843	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/29/2011	FRIEDMAN BILLINGS RAMSEY.....	5,774.000	120,579	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		06/30/2011	ISI GROUP INC.....	2,211.000	46,400	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		07/29/2011	ISI GROUP INC.....	10,000.000	195,575	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		08/10/2011	INTERSTATE GROUP.....	50,000.000	921,960	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		08/29/2011	INTERSTATE GROUP.....	50,000.000	887,145	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		08/30/2011	INTERSTATE GROUP.....	13,500.000	237,589	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		08/31/2011	INTERSTATE GROUP.....	20,000.000	355,284	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		11/29/2011	INTERSTATE GROUP.....	25,400.000	431,084	XXX	
	288522	30	3	ELLINGTON FINANCIAL LLC.....		11/30/2011	TRANSFER FROM BA.....	675,753.000	9,000,000	XXX	
	293792	10	7	ENTERPRISE PRODUCTS PART.....		06/23/2011	RAYMOND JAMES & ASSOC.....	20,000.000	817,540	XXX	
	293792	10	7	ENTERPRISE PRODUCTS PART.....		07/29/2011	ISI GROUP INC.....	12,000.000	493,964	XXX	
	293792	10	7	ENTERPRISE PRODUCTS PART.....		08/02/2011	INTERSTATE GROUP.....	15,000.000	629,169	XXX	
	293792	10	7	ENTERPRISE PRODUCTS PART.....		08/08/2011	INTERSTATE GROUP.....	70,276.000	2,670,706	XXX	
	313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		04/12/2011	PRIVATE PLACEMENT.....	22,627.000	2,262,700	XXX	
	313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		10/17/2011	PRIVATE PLACEMENT.....	20,000.000	2,000,000	XXX	
	313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		11/08/2011	PRIVATE PLACEMENT.....	12,800.000	1,280,000	XXX	
	313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		11/21/2011	PRIVATE PLACEMENT.....	7,200.000	720,000	XXX	
	313360	ZZ	5	FEDERAL HOME LOAN BANK CINCINNATI-R.....		12/21/2011	PRIVATE PLACEMENT.....	8,000.000	800,000	XXX	
	369604	10	3	GENERAL ELECTRIC COMPANY.....		08/04/2011	UBS WARBURG.....	250,000.000	4,189,225	XXX	
	369604	10	3	GENERAL ELECTRIC COMPANY.....		08/05/2011	UBS WARBURG.....	50,000.000	833,475	XXX	
	369604	10	3	GENERAL ELECTRIC COMPANY.....		08/09/2011	UBS WARBURG.....	125,000.000	1,933,600	XXX	
	369604	10	3	GENERAL ELECTRIC COMPANY.....		08/11/2011	INTERSTATE GROUP.....	50,000.000	789,190	XXX	
	410495	20	4	HANMI FINANCIAL CORPORATION.....		11/14/2011	FRIEDMAN BILLINGS RAMSEY.....	3,087,500.000	2,470,000	XXX	
	410495	20	4	HANMI FINANCIAL CORPORATION.....		12/19/2011	REVERSE STOCK SPLIT.....	(2,701,563.000)		XXX	
	410495	20	4	HANMI FINANCIAL CORPORATION.....		12/19/2011	SHARE REDUCE FRACTION.....	1.000		XXX	
	428236	10	3	HEWLETT-PACKARD CO.....		08/10/2011	INTERSTATE GROUP.....	50,000.000	1,494,465	XXX	
	428236	10	3	HEWLETT-PACKARD CO.....		08/19/2011	INTERSTATE GROUP.....	40,000.000	933,124	XXX	
	428236	10	3	HEWLETT-PACKARD CO.....		09/13/2011	INTERSTATE GROUP.....	10,000.000	227,054	XXX	
	428236	10	3	HEWLETT-PACKARD CO.....		09/21/2011	INTERSTATE GROUP.....	16,000.000	386,483	XXX	
	428236	10	3	HEWLETT-PACKARD CO.....		09/23/2011	ISI GROUP INC.....	6,000.000	131,291	XXX	
	46625H	10	0	JPMORGAN CHASE & CO.....		06/23/2011	ISI GROUP INC.....	25,000.000	999,398	XXX	
	46625H	10	0	JPMORGAN CHASE & CO.....		06/27/2011	SANDLER O'NEIL & PARTNER.....	20,000.000	799,698	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification			2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
E13.16	46625H	10 0	JPMORGAN CHASE & CO.....		08/22/2011	ISI GROUP INC.....	15,000.000	504,899	XXX	
	46625H	10 0	JPMORGAN CHASE & CO.....		08/23/2011	ISI GROUP INC.....	5,000.000	164,917	XXX	
	46625H	10 0	JPMORGAN CHASE & CO.....		09/22/2011	ISI GROUP INC.....	25,000.000	725,793	XXX	
	46625H	10 0	JPMORGAN CHASE & CO.....		11/17/2011	INTERSTATE GROUP.....	6,000.000	183,455	XXX	
	527288	10 4	LEUCADIA NATIONAL CORPORATION.....		08/16/2011	REORGANIZATION.....	8,315.000	241,052	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		06/22/2011	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	415,668	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		06/23/2011	FRIEDMAN BILLINGS RAMSEY.....	45,000.000	1,204,430	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		06/24/2011	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	267,597	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		07/11/2011	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	273,236	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		08/03/2011	UBS WARBURG.....	20,000.000	508,624	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		08/04/2011	RAYMOND JAMES & ASSOC.....	20,000.000	500,100	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		08/19/2011	RAYMOND JAMES & ASSOC.....	40,000.000	800,460	XXX	
	534187	10 9	LINCOLN NATIONAL CORPORATION.....		08/22/2011	RAYMOND JAMES & ASSOC.....	10,000.000	190,788	XXX	
	565849	10 6	MARATHON OIL CORPORATION.....		08/05/2011	ISI GROUP INC.....	200,000.000	5,021,920	XXX	
	565849	10 6	MARATHON OIL CORPORATION.....		08/08/2011	INTERSTATE GROUP.....	50,000.000	1,203,180	XXX	
	565849	10 6	MARATHON OIL CORPORATION.....		08/10/2011	INTERSTATE GROUP.....	20,000.000	509,294	XXX	
	59156R	10 8	METLIFE INC.....		06/22/2011	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	419,905	XXX	
	59156R	10 8	METLIFE INC.....		06/23/2011	FRIEDMAN BILLINGS RAMSEY.....	35,000.000	1,430,328	XXX	
	59156R	10 8	METLIFE INC.....		07/19/2011	INTERSTATE GROUP.....	10,000.000	401,459	XXX	
	59156R	10 8	METLIFE INC.....		08/03/2011	RAYMOND JAMES & ASSOC.....	30,200.000	1,186,398	XXX	
	59156R	10 8	METLIFE INC.....		08/04/2011	RAYMOND JAMES & ASSOC.....	50,000.000	1,914,525	XXX	
	59156R	10 8	METLIFE INC.....		08/18/2011	RAYMOND JAMES & ASSOC.....	50,000.000	1,600,550	XXX	
	59156R	10 8	METLIFE INC.....		08/19/2011	RAYMOND JAMES & ASSOC.....	20,000.000	632,714	XXX	
	59156R	10 8	METLIFE INC.....		08/22/2011	RAYMOND JAMES & ASSOC.....	25,000.000	782,135	XXX	
	59156R	10 8	METLIFE INC.....		08/23/2011	RAYMOND JAMES & ASSOC.....	7,500.000	228,674	XXX	
	59156R	10 8	METLIFE INC.....		09/22/2011	INTERSTATE GROUP.....	50,000.000	1,349,775	XXX	
	59156R	10 8	METLIFE INC.....		11/23/2011	INTERSTATE GROUP.....	28,000.000	793,993	XXX	
	67572A	20 3	OCTAGON VII 0 12-2-2016.....	R.....	09/22/2011	MORGAN STANLEY & CO.....	5,000,000.000	2,000,000	XXX	
	68389X	10 5	ORACLE CORPORATION.....		08/10/2011	INTERSTATE GROUP.....	125,000.000	3,316,013	XXX	
	68389X	10 5	ORACLE CORPORATION.....		08/19/2011	INTERSTATE GROUP.....	70,000.000	1,761,305	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		06/23/2011	RAYMOND JAMES & ASSOC.....	10,000.000	617,713	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		07/29/2011	ISI GROUP INC.....	10,000.000	622,368	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		08/02/2011	INTERSTATE GROUP.....	10,000.000	622,438	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		08/04/2011	RAYMOND JAMES & ASSOC.....	35,000.000	2,162,136	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		08/08/2011	INTERSTATE GROUP.....	80,000.000	4,653,432	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		09/23/2011	INTERSTATE GROUP.....	20,000.000	1,167,038	XXX	
	726503	10 5	PLAINS ALL AMER PIPELINE.....		10/04/2011	INTERSTATE GROUP.....	10,000.000	559,183	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		06/22/2011	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	306,563	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		06/23/2011	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	893,688	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		06/24/2011	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	297,399	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		08/04/2011	RAYMOND JAMES & ASSOC.....	20,000.000	1,114,068	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		08/18/2011	RAYMOND JAMES & ASSOC.....	25,000.000	1,189,403	XXX	
	744320	10 2	PRUDENTIAL FINANCIAL, INC.....		08/23/2011	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	470,618	XXX	
	758075	40 2	REDWOOD TRUST INC.....		08/09/2011	INTERSTATE GROUP.....	100,000.000	1,223,980	XXX	
	758075	40 2	REDWOOD TRUST INC.....		08/10/2011	INTERSTATE GROUP.....	100,000.000	1,205,480	XXX	
	758075	40 2	REDWOOD TRUST INC.....		11/16/2011	INTERSTATE GROUP.....	50,000.000	524,890	XXX	
	87612E	10 6	TARGET CORP.....		06/23/2011	ISI GROUP INC.....	10,000.000	469,406	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87612E 10 6	TARGET CORP.....	.....	06/24/2011	INTERSTATE GROUP.....	20,000.000	933,482	XXX.....	.....
931142 10 3	WAL-MART STORES INC.....	.....	08/01/2011	INTERSTATE GROUP.....	10,000.000	521,540	XXX.....	.....
983555 ZZ 9	XCEL BRANDS WTS 09-28-18.....	.....	09/29/2011	PRIVATE PLACEMENT.....	255,100.000	1,275,500	XXX.....	.....
98883A ZZ 9	NAYLOR PUBLISHING WTS 04-20-21.....	.....	04/20/2011	EXCHANGED.....	2,923.000	.....	.....XXX.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					130,969,489	XXX.....	0
9799997.	Total - Common Stocks - Part 3.....					130,969,489	XXX.....	0
9799999.	Total - Common Stocks.....					130,969,489	XXX.....	0
9899999.	Total - Preferred and Common Stocks.....					130,969,489	XXX.....	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,791,138,236	XXX.....	5,927,806

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date

Bonds - U.S. Government

312931	A6	5			FGLMC A84529 PT 4.50 2-1-39.....		12/15/2011.	PAYDOWNS.....			154,439	154,439	156,489	156,399			(1,960)		(1,960)		154,439				0	3,679	02/01/2039.
31340B	4J	5			FHLMC 141725 PT 12.00 5-01-17.....		12/15/2011.	PAYDOWNS.....			6,167	6,167	6,466	6,176			(9)		(9)		6,167				0	438	05/01/2017.
31416K	WP	9			FNCL AA2453 PT 4.50 2-1-39.....		12/27/2011.	PAYDOWNS.....			262,994	262,994	266,568	266,410			(3,416)		(3,416)		262,994				0	7,953	02/01/2039.
36296J	FT	7			GNSF 692378 PT 4.50 2-15-39.....		12/15/2011.	PAYDOWNS.....			135,797	135,797	137,472	137,399			(1,602)		(1,602)		135,797				0	3,335	02/15/2039.
36296T	DP	5			GNSF 700410 PT 5.0 3-15-39.....		12/15/2011.	PAYDOWNS.....			168,801	168,801	173,337	173,142			(4,341)		(4,341)		168,801				0	4,328	03/15/2039.
690353	RX	7			OVERSEAS PRIV INV 4.44 02-27-27 AL21.....		02/27/2011.	SINKING FUND PAYMENT.....			44,198	44,198	44,198	44,198			0		0		44,198				0	981	02/27/2027.
690353	RX	7			OVERSEAS PRIV INV 4.44 02-27-27 AL21.....		08/27/2011.	SINKING FUND PAYMENT.....			45,784	45,784	45,784	45,784			0		0		45,784				0	2,033	02/27/2027.
83162C	FC	2			SBA SER 94-20B 6.55 2-1-14 AL 02-04.....		08/01/2011.	PAYDOWNS.....			19,162	19,162	19,162	19,162			0		0		19,162				0	946	02/01/2014.
83162C	FF	5			SBA SER 94-20D 7.70 4-1-14 AL 04-04.....		10/03/2011.	PAYDOWNS.....			35,767	35,767	35,878	35,767			0		0		35,767				0	1,875	04/01/2014.
83162C	FH	1			SBA SER 94-20F 7.60 6-1-14 AL 06-04.....		12/01/2011.	PAYDOWNS.....			53,341	53,341	53,341	53,341			0		0		53,341				0	3,186	06/01/2014.
83162C	FN	8			SBA SER 94-20J 8.30 10-1-14 AL 10-04.....		10/03/2011.	PAYDOWNS.....			59,079	59,079	59,079	59,079			0		0		59,079				0	3,516	10/01/2014.
83162C	FQ	1			SBA SER 94-20K 8.65 11-1-14AL 11-04.....		11/01/2011.	PAYDOWNS.....			59,508	59,508	59,508	59,508			0		0		59,508				0	4,066	11/01/2014.
83162C	FR	9			SBA SER 94-20L 8.40 12-1-14 AL 12-04.....		12/01/2011.	PAYDOWNS.....			88,989	88,989	93,684	88,989			0		0		88,989				0	4,433	12/01/2014.
83162C	GC	1			SBA SER 95-20G 6.90 7-1-15AL 07-05.....		07/01/2011.	PAYDOWNS.....			218,561	218,561	214,907	218,561			0		0		218,561				0	10,458	07/01/2015.
83190A	AB	9			SBA 523402 PT #6 6.54 01-35.....		01/01/2011.	ADJUST PRIOR YEAR TRADE.....			26,032	23,409	26,032	26,024			0		0		26,024			8	8	162	01/20/2035.
83190A	AB	9			SBA 523402 PT #6 6.54 01-35.....		12/20/2011.	PAYDOWNS.....			803,365	803,365	893,102	893,102			(89,737)		(89,737)		803,365				0	23,229	01/20/2035.
0599999.	Total - Bonds - U.S. Government.....							2,181,984	2,179,361	2,285,270	2,283,041	0	(101,065)	0	(101,065)	0	2,181,976	0	8	8	74,618	XXX					

Bonds - U.S. States, Territories and Possessions

13063A	7F	5			CALIFORNIA STATE 4.85 10-01-14.....		02/03/2011.	MORGAN STANLEY & CO.....			5,242,800	5,000,000	5,047,050	5,036,516			(794)		(794)		5,035,722			207,078	207,078	85,549	10/01/2014.
452151	8V	8			ILLINOIS ST 4.421 01-01-15 NC.....		02/03/2011.	MORGAN STANLEY & CO.....			4,986,500	5,000,000	5,000,000	5,000,000			0		0		5,000,000			(13,500)	(13,500)	133,244	01/01/2015.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							10,229,300	10,000,000	10,047,050	10,036,516	0	(794)	0	(794)	0	10,035,722	0	193,578	193,578	218,793	XXX					

Bonds - U.S. Political Subdivisions of States

68406P	GE	5			ORANGE BCH AL TXB A 5.00 5-01-15 A13.....		05/01/2011.	SINKING FUND PAYMENT.....			380,000	380,000	382,151	381,737			(121)		(121)		381,616			(1,616)	(1,616)	9,500	05/01/2015.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							380,000	380,000	382,151	381,737	0	(121)	0	(121)	0	381,616	0	(1,616)	(1,616)	9,500	XXX					

Bonds - U.S. Special Revenue and Special Assessment

01016Q	AB	8			AKRON ST HSG-B OH 6.51 031518 C13A13.....		03/15/2011.	SINKING FUND PAYMENT.....			80,000	80,000	80,000	80,000			0		0		80,000				0	2,604	03/15/2018.
01016Q	AB	8			AKRON ST HSG-B OH 6.51 031518 C13A13.....		09/15/2011.	SINKING FUND PAYMENT.....			100,000	100,000	100,000	100,000			0		0		100,000				0	6,510	03/15/2018.
024838	AF	1			AMER CAMP PPTY STUDENT 7.38 90112A12.....		09/01/2011.	SINKING FUND PAYMENT.....			800,000	800,000	772,600	794,700			2,035		2,035		796,735			3,265	3,265	59,040	09/01/2012.
024838	AJ	3			AMER CAMP PPTYS 6.55 8-01-11 A11.....		08/01/2011.	REDEEMED.....			200,000	200,000	200,000	200,000			0		0		200,000				0	13,100	08/01/2011.
114760	EF	4			BROOMFIELD CO SER C 6.00 12-01-11.....		12/01/2011.	REDEEMED.....			1,315,000	1,315,000	1,318,695	1,315,442			(442)		(442)		1,315,000				0	78,900	12/01/2011.
156809	AW	5			CERRITOS CA 8.00 11-1-11.....		11/01/2011.	REDEEMED.....			185,000	185,000	204,887	186,835			(1,835)		(1,835)		185,000				0	14,800	11/01/2011.
172254	BS	2			CINCINNATI ECON TXB OH 4.98 11-01-13.....		11/01/2011.	SINKING FUND PAYMENT.....			850,000	850,000	850,000	850,000			0		0		850,000				0	42,330	11/01/2013.
251510	CV	3			DBALT 2005-1 1A1 SEQ FLT 02-35.....		12/27/2011.	PAYDOWNS.....			459,987	459,987	334,067				125,920		125,920		459,987				0	505	02/25/2035.
312903	MA	2			FHR 119 H 7 PAC 7.5 1-15-21.....		12/15/2011.	PAYDOWNS.....			2,516	2,516	2,520	2,516			0		0		2,516				0	96	01/15/2021.
312909	3W	2			FHR 1250-J PAC1 7.00 5-15-22.....		12/15/2011.	PAYDOWNS.....			9,483	9,483	9,728	9,637			(154)		(154)		9,483				0	372	05/15/2022.
312915	QG	9			FHR 1491 I PAC 7.50 4-15-23.....		12/15/2011.	PAYDOWNS.....			84,805	84,805	89,909	88,170			(3,365)		(3,365)		84,805				0	3,544	04/15/2023.
313398	P7	8			FHR 2334 TD PAC 6.5 7-15-31.....		12/15/2011.	PAYDOWNS.....			155,779	155,779	162,972	161,594			(5,815)		(5,815)		155,779				0	5,289	07/15/2031.
313399	PS	0			FHR 2347 VP PAC 6.5 3-15-20.....		12/15/2011.	PAYDOWNS.....			236,359	236,359	249,652	244,073			(7,714)		(7,714)		236,359				0	7,140	03/15/2020.
31339D	2V	9			FHR 2418 MB SEQ 6.0 2-15-22.....		12/15/2011.	PAYDOWNS.....			342,885	342,885	365,083	356,039			(13,154)		(13,154)		342,885				0	10,591	02/15/2022.
3133T1	FS	6			FHR 1599-C TAC 6.10 10-15-23.....		12/15/2011.	PAYDOWNS.....			229,421	229,421	184,830	229,421			0		0		229,421				0	7,139	10/15/2023.
3133T3	BU	1			FHR 1644 K PAC 6.75 12-15-23.....		12/15/2011.	PAYDOWNS.....			212,735	212,735	232,649	224,376			(11,641)		(11,641)		212,735				0	11,627	12/15/2023.
3133TB	4G	2			FHR 1991 PG PAC 6.0 9-15-27.....		12/15/2011.	PAYDOWNS.....			124,909	124,909	129,521	128,201			(3,292)		(3,292)		124,909				0	3,320	09/15/2027.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3133TC HE 1	FHR 2018 PG PAC 6.35 1-15-28.....	12/15/2011.	PAYDOWNS.....			75,233	75,233	79,381	78,289			(3,056)		(3,056)		75,233			0	2,095	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3-15-28.....	12/15/2011.	PAYDOWNS.....			74,564	74,564	81,551	79,942			(5,378)		(5,378)		74,564			0	3,416	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1-15-29.....	12/15/2011.	PAYDOWNS.....			315,800	315,800	331,560	327,691			(11,891)		(11,891)		315,800			0	9,093	01/15/2029.
3133TS F2 4	FHR 2303 CK SCH 6.0 4-15-31.....	12/15/2011.	PAYDOWNS.....			298,286	298,286	308,031	305,631			(7,345)		(7,345)		298,286			0	9,064	04/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9-15-31.....	12/15/2011.	PAYDOWNS.....			223,480	223,480	234,362	232,244			(8,764)		(8,764)		223,480			0	6,595	09/15/2031.
31340Y KF 5	FHR 31-E PAC 7.55 5-15-20.....	12/15/2011.	PAYDOWNS.....			5,930	5,930	5,293	5,836			94		94		5,930			0	245	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2-25-21.....	12/27/2011.	PAYDOWNS.....			4,053	4,053	4,257	4,172			(119)		(119)		4,053			0	153	02/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7-25-22.....	12/27/2011.	PAYDOWNS.....			53,232	53,232	53,856	53,491			(259)		(259)		53,232			0	2,521	07/25/2022.
31358N M5 8	FNR 1992-119Z ZX 8.00 07-25-22.....	12/27/2011.	PAYDOWNS.....			35,235	35,235	35,753	35,465			(230)		(230)		35,235			0	1,354	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7-25-22.....	12/27/2011.	PAYDOWNS.....			64,534	64,534	69,251	67,542			(3,008)		(3,008)		64,534			0	2,414	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10-25-22.....	12/27/2011.	PAYDOWNS.....			9,144	9,144	9,774	9,515			(371)		(371)		9,144			0	291	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12-25-22.....	12/27/2011.	PAYDOWNS.....			77,554	77,554	84,156	81,881			(4,327)		(4,327)		77,554			0	2,857	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9-25-23.....	12/27/2011.	PAYDOWNS.....			244,630	244,630	270,833	259,766			(15,136)		(15,136)		244,630			0	9,765	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4-25-24.....	12/27/2011.	PAYDOWNS.....			65,165	65,165	72,005	69,619			(4,454)		(4,454)		65,165			0	2,407	04/25/2024.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1-25-22.....	12/27/2011.	PAYDOWNS.....			26,159	26,159	27,954	27,259			(1,100)		(1,100)		26,159			0	841	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4-18-27.....	12/19/2011.	PAYDOWNS.....			166,739	166,739	179,668	176,286			(9,547)		(9,547)		166,739			0	7,430	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2-25-29.....	12/27/2011.	PAYDOWNS.....			664,239	664,239	706,397	695,267			(31,028)		(31,028)		664,239			0	23,456	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10-25-18.....	12/27/2011.	PAYDOWNS.....			10,440	10,440	10,340	10,429			11		11		10,440			0	503	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11-25-19.....	12/27/2011.	PAYDOWNS.....			12,064	12,064	13,380	12,809			(745)		(745)		12,064			0	436	11/25/2019.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10-25-31.....	12/27/2011.	PAYDOWNS.....			239,717	239,717	252,782	250,038			(10,321)		(10,321)		239,717			0	7,561	10/25/2031.
31392A F5 2	FNR 2001-73 PG PAC 6.0 9-25-31.....	12/27/2011.	PAYDOWNS.....			426,066	426,066	448,898	438,932			(12,866)		(12,866)		426,066			0	13,152	09/25/2031.
31392B AN 6	FNR 2001-70 PE PAC 6.0 7-25-31.....	12/27/2011.	PAYDOWNS.....			418,372	418,372	439,414	433,441			(15,069)		(15,069)		418,372			0	12,391	07/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2-25-32.....	12/27/2011.	PAYDOWNS.....			565,447	565,447	587,998	582,678			(17,231)		(17,231)		565,447			0	14,794	02/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9-25-32.....	12/27/2011.	PAYDOWNS.....			1,082,133	1,082,133	1,140,522	1,126,119			(43,986)		(43,986)		1,082,133			0	31,822	09/25/2032.
31392F BQ 9	FNR 2002-70 QG PAC 5.50 6-25-31.....	12/27/2011.	PAYDOWNS.....			649,639	649,639	657,250	651,304			(1,665)		(1,665)		649,639			0	18,313	06/25/2031.
31392H A7 8	FNR 2003-9 DA SEQ 4.50 12-25-16.....	09/26/2011.	PAYDOWNS.....			223,971	223,971	229,491	225,821			(1,850)		(1,850)		223,971			0	3,824	12/25/2016.
31392K 5C 6	FHR 2455 GK PAC 6.50 5-15-32.....	12/15/2011.	PAYDOWNS.....			758,192	758,192	806,276	795,677			(37,485)		(37,485)		758,192			0	24,439	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5-15-32.....	12/15/2011.	PAYDOWNS.....			541,506	541,506	568,806	561,864			(20,358)		(20,358)		541,506			0	15,639	05/15/2032.
31393M FK 2	FHR 2591 WB PAC 4.0 2-15-30.....	07/15/2011.	PAYDOWNS.....			343,834	343,834	348,849	348,169			(4,335)		(4,335)		343,834			0	3,552	02/15/2030.
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31.....	09/12/2011.	MORGAN STANLEY & CO.....			3,490,191	3,326,467	3,392,996	3,363,987			(4,040)		(4,040)		3,359,947		130,244	130,244	144,332	12/15/2031.
31393Q AW 2	FHR 2621 PG PAC 5.50 12-15-31.....	09/12/2011.	PAYDOWNS.....			1,392,452	1,392,452	1,420,303	1,408,158			(15,706)		(15,706)		1,392,452			0	26,586	12/15/2031.
31393Q PE 6	FHR 2614 UD PAC 5.50 6-15-31.....	12/15/2011.	PAYDOWNS.....			2,070,245	2,070,245	2,112,412	2,090,146			(19,901)		(19,901)		2,070,245			0	57,114	06/15/2031.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4-20-31.....	12/20/2011.	PAYDOWNS.....			64,168	64,168	66,946	66,376			(2,208)		(2,208)		64,168			0	2,255	04/20/2031.
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8-16-32.....	12/16/2011.	PAYDOWNS.....			1,120,459	1,120,459	1,136,605	1,129,180			(8,721)		(8,721)		1,120,459			0	30,669	08/16/2032.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5-20-32.....	12/20/2011.	PAYDOWNS.....			285,078	285,078	300,943	297,534			(12,456)		(12,456)		285,078			0	9,789	05/20/2032.
38373W GY 8	GNR 2002-19 PG PAC 6.45 3-20-32.....	12/20/2011.	PAYDOWNS.....			176,051	176,051	185,428	183,480			(7,429)		(7,429)		176,051			0	5,799	03/20/2032.
407271 GN 9	HAMILTON ECON B OH 5.97 060116 A14.....	06/01/2011.	SINKING FUND PAYMENT.....			140,000	140,000	140,000	140,000					0		140,000			0	4,179	06/01/2016.
45129Y SZ 0	ID HSG & FIN SFM 5.87 07-01-35 AL13.....	01/01/2011.	SINKING FUND PAYMENT.....			430,000	430,000	442,363	440,786					0		440,786		(10,786)	(10,786)	12,621	07/01/2035.
45129Y SZ 0	ID HSG & FIN SFM 5.87 07-01-35 AL13.....	07/01/2011.	SINKING FUND PAYMENT.....			1,945,000	1,945,000	2,000,919	1,993,786			(4,325)		(4,325)		1,989,461		(44,461)	(44,461)	114,172	07/01/2035.
45129Y TG 1	ID HSG FIN SFM 6.00 07-01-35 C35A13.....	07/01/2011.	SINKING FUND PAYMENT.....			790,000	790,000	810,738	808,994			(1,744)		(1,744)		808,994		(18,994)	(18,994)	23,700	07/01/2035.
477382 AL 9	JICARILLA NM APACHE 5.20 12-01-13A12.....	12/01/2011.	SINKING FUND PAYMENT.....			1,085,000	1,085,000	1,085,000	1,085,000					0		1,085,000			0	56,420	12/01/2013.
574754 AB 3	MASHANTUCKET WST A 6.57 0913(MASHTK).....	09/01/2011.	SINKING FUND PAYMENT.....			300,000	300,000	288,789	293,463			1,512		1,512		294,975		5,025	5,025	19,710	09/01/2013.
574754 AC 1	MASHANTUCKET TRB 5.912 09-21(MASHTK).....	07/14/2011.	CITADEL SECURITIES.....			1,800,000	4,000,000	4,000,000	2,000,000					0		2,000,000		(200,000)	(200,000)		09/01/2021.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
60415N E4 0	MN ST HFA 6.13 07-01-38 AL09-14 C16.....	...		01/01/2011.	PARTIAL CALL.....		380,000	380,000	400,425	399,225	.....	.....	.....	.....0	.....	.....399,225	.....	.....(19,225)	(19,225)	11,647	07/01/2038.
60415N E4 0	MN ST HFA 6.13 07-01-38 AL09-14 C16.....	...		07/01/2011.	PARTIAL CALL.....		325,000	325,000	342,469	341,443	.....	.....(1,469)	.....	.....(1,469)	.....	.....339,974	.....	.....(14,974)	(14,974)	19,923	07/01/2038.
64908P AA 1	NEW VALLEY GEN III 5.131 01-15-21A16.....	...		01/15/2011.	SINKING FUND PAYMENT.....		194,551	194,551	194,551	194,551	.....	.....	.....	.....0	.....	.....194,551	.....	.....	.....0	4,991	01/15/2021.
64966N AA 5	NYC HSG DEV REV 5.60 12-01-21 A17.....	...		06/01/2011.	PARTIAL CALL.....		125,000	125,000	130,571	129,119	.....	.....(118)	.....	.....(118)	.....	.....129,001	.....	.....(4,001)	(4,001)	3,500	12/01/2021.
64966N AA 5	NYC HSG DEV REV 5.60 12-01-21 A17.....	...		12/01/2011.	SINKING FUND PAYMENT.....		130,000	130,000	135,794	134,284	.....	.....(274)	.....	.....(274)	.....	.....134,010	.....	.....(4,010)	(4,010)	7,280	12/01/2021.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		01/11/2011.	SINKING FUND PAYMENT.....		85,899	85,899	84,775	83,862	.....	.....4	.....	.....4	.....	.....83,866	.....	.....2,033	2,033	630	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		02/11/2011.	SINKING FUND PAYMENT.....		86,514	86,514	85,382	84,462	.....	.....18	.....	.....18	.....	.....84,480	.....	.....2,034	2,034	1,269	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		03/11/2011.	SINKING FUND PAYMENT.....		87,163	87,163	86,022	85,096	.....	.....31	.....	.....31	.....	.....85,127	.....	.....2,036	2,036	1,918	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		04/11/2011.	SINKING FUND PAYMENT.....		87,812	87,812	86,663	85,729	.....	.....45	.....	.....45	.....	.....85,774	.....	.....2,038	2,038	2,576	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		05/11/2011.	SINKING FUND PAYMENT.....		88,427	88,427	87,269	86,330	.....	.....59	.....	.....59	.....	.....86,389	.....	.....2,038	2,038	3,242	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		06/11/2011.	SINKING FUND PAYMENT.....		89,076	89,076	87,910	86,963	.....	.....74	.....	.....74	.....	.....87,037	.....	.....2,039	2,039	3,919	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		07/11/2011.	SINKING FUND PAYMENT.....		89,725	89,725	88,550	87,597	.....	.....88	.....	.....88	.....	.....87,685	.....	.....2,040	2,040	4,606	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		08/11/2011.	SINKING FUND PAYMENT.....		90,408	90,408	89,224	88,264	.....	.....104	.....	.....104	.....	.....88,368	.....	.....2,040	2,040	5,304	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		09/11/2011.	SINKING FUND PAYMENT.....		91,057	91,057	89,865	88,897	.....	.....120	.....	.....120	.....	.....89,017	.....	.....2,040	2,040	6,010	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		10/11/2011.	SINKING FUND PAYMENT.....		91,740	91,740	91,427	90,307	.....	.....85	.....	.....85	.....	.....90,392	.....	.....1,348	1,348	6,728	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		11/11/2011.	SINKING FUND PAYMENT.....		92,389	92,389	92,074	90,947	.....	.....94	.....	.....94	.....	.....91,041	.....	.....1,348	1,348	7,453	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 918(EMPI).....	...		12/11/2011.	SINKING FUND PAYMENT.....		93,072	93,072	91,840	90,854	.....	.....170	.....	.....170	.....	.....91,024	.....	.....2,049	2,049	8,190	09/11/2018.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27.....	...		05/01/2011.	PARTIAL CALL.....		855,000	855,000	874,238	873,953	.....	.....(216)	.....	.....(216)	.....	.....873,737	.....	.....(18,737)	(18,737)	27,446	11/01/2027.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11-01-27.....	...		11/01/2011.	PARTIAL CALL.....		1,350,000	1,350,000	1,380,375	.....	.....(513)	.....	.....(513)	.....	.....1,379,862	.....	.....(29,862)	(29,862)	43,335	11/01/2027.	
676907 QB 7	OH HFA TXB 5.32 09-01-38 C 16 AL 11.....	...		03/01/2011.	SINKING FUND PAYMENT.....		585,000	585,000	592,313	591,310	.....	.....(160)	.....	.....(160)	.....	.....591,150	.....	.....(6,150)	(6,150)	15,561	09/01/2038.
676907 QB 7	OH HFA TXB 5.32 09-01-38 C 16 AL 11.....	...		09/01/2011.	PARTIAL CALL.....		615,000	615,000	622,688	621,634	.....	.....(685)	.....	.....(685)	.....	.....620,949	.....	.....(5,949)	(5,949)	32,718	09/01/2038.
677071 AA 0	OHANA MIL HSG REV 5.471 100121 A0617.....	...		04/01/2011.	SINKING FUND PAYMENT.....		95,000	95,000	94,530	94,615	.....	.....7	.....	.....7	.....	.....94,622	.....	.....378	378	2,599	10/01/2021.
677071 AA 0	OHANA MIL HSG REV 5.471 100121 A0617.....	...		10/01/2011.	SINKING FUND PAYMENT.....		200,000	200,000	199,010	199,190	.....	.....42	.....	.....42	.....	.....199,232	.....	.....768	768	10,942	10/01/2021.
718937 AB 1	PHOENIX INDL 6.70 12-01-16 A080914.....	...		12/01/2011.	SINKING FUND PAYMENT.....		530,000	530,000	584,940	560,009	.....	.....(4,032)	.....	.....(4,032)	.....	.....555,977	.....	.....(25,977)	(25,977)	35,510	12/01/2016.
835574 AN 4	SONOMA CTY CA 6.625 6-1-13 AL 12-12.....	...		06/01/2011.	SINKING FUND PAYMENT.....		285,000	285,000	266,079	280,065	.....	.....788	.....	.....788	.....	.....280,853	.....	.....4,147	4,147	9,441	06/01/2013.
854489 AR 2	STANISLAUS CA PENS 7.15 8-15-13 A13.....	...		08/15/2011.	SINKING FUND PAYMENT.....		475,000	475,000	492,095	479,426	.....	.....(980)	.....	.....(980)	.....	.....478,446	.....	.....(3,446)	(3,446)	33,963	08/15/2013.
92813H WN 2	VA HSG DEV M 6.40 1-1-16 AL 02-14-14.....	...		01/01/2011.	SINKING FUND PAYMENT.....		370,000	370,000	370,000	370,000	.....	.....	.....	.....0	.....	.....370,000	.....	.....	.....0	11,840	01/01/2016.
934312 AB 5	WARM SPRGS OR 8.25 11-01-19 A18(POR).....	...		11/01/2011.	SINKING FUND PAYMENT.....		125,000	125,000	134,633	134,283	.....	.....(648)	.....	.....(648)	.....	.....133,635	.....	.....(8,635)	(8,635)	10,312	11/01/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						35,865,722	37,901,990	38,604,355	33,862,492	0	(273,660)	0	(273,660)	0	36,114,012	0	(248,289)	(248,289)	...1,337,529	XXX.....

Bonds - Industrial and Miscellaneous

000292 AA 0	AAA 2007-2 A1 SEQ FLT 01-46.....	...		12/30/2011.	PAYDOWNS.....		1,159,094	1,159,094	831,651	833,806	.....	.....325,288	.....	.....325,288	.....	.....1,159,094	.....	.....	.....0	1,795	01/27/2046.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12-25-32.....	...		12/27/2011.	PAYDOWNS.....		18,744	18,744	18,902	18,751	.....	.....(7)	.....	.....(7)	.....	.....18,744	.....	.....	.....0	629	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12-25-33.....	...		12/27/2011.	PAYDOWNS.....		200,957	200,957	203,689	201,793	.....	.....(836)	.....	.....(836)	.....	.....200,957	.....	.....	.....0	6,106	12/25/2033.
00086R AA 5	ACLCL 1997-A A1 ABS FL 7.12 9-17-12.....	...		09/15/2011.	PAYDOWNS.....		86,669	86,669	86,669	86,669	.....	.....	.....	.....0	.....	.....86,669	.....	.....	.....0	2,788	09/17/2012.
00086R AC 1	ACLCL 1997-B A1 ABS FL 6.728 4-15-14.....	...		12/15/2011.	PAYDOWNS.....		307,479	307,479	307,479	307,479	.....	.....	.....	.....0	.....	.....307,479	.....	.....	.....0	12,407	04/15/2014.
00173P AA 3	AMMC 2005-4A A1 CLO FLT 03-17.....	R		12/29/2011.	PAYDOWNS.....		282,158	282,158	266,991	.....	.....	.....601	.....	.....601	.....	.....267,592	.....	.....14,565	14,565	605	03/25/2017.
00176L DD 0	AMR CORP 9.82 10-25-11 MTNC.....	...		10/25/2011.	REDEEMED.....		1,000,000	1,000,000	980,000	995,258	.....	.....4,742	.....	.....4,742	.....	.....1,000,000	.....	.....	.....0	92,744	10/25/2011.
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15.....	R		04/15/2011.	SINKING FUND PAYMENT.....		264,000	264,000	264,000	264,000	.....	.....	.....	.....0	.....	.....264,000	.....	.....	.....0	9,240	10/15/2016.
002447 AA 8	AWAS AVIATION 7.00 10-15-16 C13A15.....	R		10/15/2011.	SINKING FUND PAYMENT.....		264,000	264,000	264,000	264,000	.....	.....	.....	.....0	.....	.....264,000	.....	.....	.....0	18,326	10/15/2016.
002447 ZZ 6	AWAS TL L+575 06-10-16.....	...		06/13/2011.	PAYDOWNS.....		4,900,000	4,900,000	4,894,000	4,670,813	.....	.....223,935	.....	.....223,935	.....	.....4,894,748	.....	.....5,252	5,252	193,040	06/10/2016.
002447 ZZ 6	AWAS TL L+575 06-10-16.....	...		06/13/2011.	AMENDMENT FEE.....		94,000	94,000	94,000	94,000	.....	.....	.....	.....0	.....	.....94,000	.....	.....	.....0	.....	06/10/2016.
00438Q AB 0	ACCR 2007-1 A2 SEQ FLT 02-37.....	...		12/28/2011.	PAYDOWNS.....		1,106,879	1,106,879	1,086,125	.....	.....	.....20,754	.....	.....20,754	.....	.....1,106,879	.....	.....	.....0	321	02/25/2037.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00441Y AC 6	ACE 2006-0P2 A2B SEQ FLT 08-36.....	12/27/2011.	PAYDOWNS.....		1,044,433	1,044,433	915,185					129,248		129,248		1,044,433			0	791	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11-34.....	12/27/2011.	PAYDOWNS.....		870,755	870,755	742,319	743,395				127,360		127,360		870,755			0	7,441	11/25/2034.
00505H AA 0	ACST 2006-1A G1 ABS FLT 06-20-31.....	12/15/2011.	PAYDOWNS.....		249,812	249,812	224,208	225,290				24,522		24,522		249,812			0	761	06/20/2031.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12-20-40.....	12/20/2011.	PAYDOWNS.....		162,564	162,564	163,172	162,564						0		162,564			0	4,440	12/20/2040.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11-35.....	12/27/2011.	PAYDOWNS.....		233,670	233,670	162,400					71,270		71,270		233,670			0	137	11/25/2035.
00703A AC 1	ARMT 2007-2 1A22 SEQ SSUP CSTR 0637.....	12/27/2011.	PAYDOWNS.....		139,638	268,661	194,108					94,190		94,190		139,638			0	10,379	06/25/2037.
00703P AB 0	ARMT 2006-2A 2A12 MEZ SSUP CSTR 36RE.....	12/27/2011.	PAYDOWNS.....		1,064,523	1,064,523	883,554	908,054				156,469		156,469		1,064,523			0	25,307	05/25/2036.
007924 AF 0	AEGON NV 4.75 06-01-13 NC.....	12/15/2011.	STERNE AGEE & LEACH.....		2,056,340	2,000,000	1,914,600	1,974,569				9,671		9,671		1,984,240		72,100	72,100	100,014	06/01/2013.
007924 AF 0	AEGON NV 4.75 06-01-13 NC.....	12/15/2011.	GOLDMAN SACHS & CO.....		3,067,500	3,000,000	2,871,900	2,961,854				14,506		14,506		2,976,360		91,140	91,140	150,021	06/01/2013.
007924 AF 0	AEGON NV 4.75 06-01-13 NC.....	12/21/2011.	STERNE AGEE & LEACH.....		2,046,620	2,000,000	1,914,600	1,974,569				9,846		9,846		1,984,415		62,205	62,205	101,861	06/01/2013.
008099 AZ 6	AERO TOY STORE 24 PR+2 01-01-10 9139.....	04/12/2011.	FINAL DISTRIBUTION.....		15,732,000	15,732,000	15,732,000	15,732,000						0		15,732,000				1,620,198	04/12/2011.
008099 ZP 1	AERO TOY STORE LLC 17 PR+2 01-25-10.....	04/12/2011.	FINAL DISTRIBUTION.....		5,064,701	5,064,701	5,064,701	5,064,701						0		5,064,701				788,728	04/12/2011.
008099 ZR 7	AERO TOY STORE LLC 17A PR+2 01-25-10.....	04/12/2011.	FINAL DISTRIBUTION.....		1,414,166	1,414,166	1,414,166	1,414,166						0		1,414,166					04/12/2011.
008099 ZU 0	AERO TOY STORE LLC 17B PR+2 01-25-10.....	04/12/2011.	FINAL DISTRIBUTION.....		1,111,131	1,111,131	1,111,131	1,111,131						0		1,111,131					04/12/2011.
013817 AH 4	ALCOA INC 5.375 01-15-13 NC.....	04/21/2011.	CASH TENDER OFFER.....		1,632,100	1,520,000	1,632,565	1,550,019				(4,348)		(4,348)		1,545,671		86,429	86,429	62,637	01/15/2013.
020012 AE 0	ALLSTATE FINL GLOB 6.50 06-14-11 NC.....	06/14/2011.	REDEEMED.....		5,000,000	5,000,000	5,248,300	5,015,864				(15,864)		(15,864)		5,000,000				162,500	06/14/2011.
020520 XY 5	ALON USA ENERGY TL L+225 06-22-13.....	12/30/2011.	PAYDOWNS.....		18,472	18,472	15,332					590		590		16,522		1,947	1,947	296	06/22/2013.
020520 XY 3	ALON USA ENERGY DD L+225 06-22-13.....	12/30/2011.	PAYDOWNS.....		2,308	2,308	1,916	1,992				73		73		2,065		243	243	37	06/22/2013.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 6-25-36.....	12/27/2011.	PAYDOWNS.....		421,591	511,755	344,794	291,563				130,028		130,028		421,591				14,561	06/25/2036.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01-19 AL16.....	07/02/2011.	SINKING FUND PAYMENT.....		247,082	247,082	260,362	260,101				(622)		(622)		259,479		(12,397)	(12,397)	19,594	01/02/2019.
02378H AC 6	AMER AIR 94-A 9.78 11-26-11 AL 11-11.....	11/26/2011.	REDEEMED.....		199,676	199,676	230,337	77,274						0		77,274		122,402	122,402	19,528	11/26/2011.
02378J AS 7	AMERICAN AIRLINE 6.817 05-23-11.....	05/23/2011.	REDEEMED.....		4,000,000	4,000,000	3,820,000	3,975,944				24,056		24,056		4,000,000				136,340	05/23/2011.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 121518 A15.....	06/15/2011.	SINKING FUND PAYMENT.....		210,000	210,000	207,281					95		95		208,073		1,927	1,927		12/15/2018.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 121518 A15.....	12/15/2011.	SINKING FUND PAYMENT.....		220,000	220,000	217,152	217,882				211		211		218,093		1,907	1,907	10,934	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B 5.27 121518 A15.....	06/15/2011.	SINKING FUND PAYMENT.....		65,000	65,000	63,589	63,957				48		48		64,005		995	995	1,713	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B 5.27 121518 A15.....	12/15/2011.	SINKING FUND PAYMENT.....		75,000	75,000	73,372	73,796				119		119		73,915		1,085	1,085	3,953	12/15/2018.
025816 AW 9	AMERICAN EXPRESS 5.50 09-12-16 NC.....	10/27/2011.	J. P. MORGAN SECURITIES.....		11,254,800	10,000,000	10,106,500	10,068,857				(8,728)		(8,728)		10,060,129		1,194,671	1,194,671	624,861	09/12/2016.
02639M AH 9	AGFMT 2006-1 A2 SEQ 5.75 12-25-35.....	05/25/2011.	PAYDOWNS.....		310,840	310,840	309,793	310,840						0		310,840				5,794	12/25/2035.
026609 AM 9	AMER HOME PRODUCT 6.95 03-15-11 NC.....	03/15/2011.	REDEEMED.....		3,000,000	3,000,000	3,096,167					(14,790)		(14,790)		3,000,000				104,250	03/15/2011.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10-46.....	12/27/2011.	PAYDOWNS.....		157,942	157,942	118,459	120,584				37,358		37,358		157,942				367	10/25/2046.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06-45.....	12/27/2011.	PAYDOWNS.....		448,808	448,808	391,027					57,781		57,781		448,808				4,770	06/25/2045.
028865 AB 9	AMERICAN PETROL 10.25 05-01-15 C12.....	04/28/2011.	PARTIAL CALL.....		206,000	200,000	196,500	196,849				189		189		197,038		8,962	8,962	10,079	05/01/2015.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03-25-27.....	12/27/2011.	PAYDOWNS.....		122,292	122,292	122,158	122,316				(24)		(24)		122,292				3,873	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10-25-27.....	12/27/2011.	PAYDOWNS.....		663,746	663,746	664,159	663,746						0		663,746				31,087	10/25/2027.
032166 AQ 3	AMSOUTH BANCORP 4.85 04-01-13 NC.....	12/05/2011.	BARCLAYS AMERICA.....		1,940,000	2,000,000	1,956,620					5,123		5,123		1,992,275		(52,275)	(52,275)	115,053	04/01/2013.
03674B AC 8	ANTHEM INC 6.80 08-01-12 NC.....	12/01/2011.	SUSQUEHANNA INTL GROUP.....		3,637,655	3,500,000	3,480,960	3,496,070				2,227		2,227		3,498,297		139,358	139,358	320,639	08/01/2012.
03702L AA 6	AHR 2002-CIBC1 A CDO FLT 5-24-17.....	12/30/2011.	PAYDOWNS.....		1,481,971	1,481,971	1,370,822	1,413,821				68,150		68,150		1,481,971				8,660	05/24/2017.
03702S AA 1	AHR 2002-2A A CDO FLT 12-24-17.....	12/30/2011.	PAYDOWNS.....		1,363,146	1,363,146	1,264,315	1,302,772				60,374		60,374		1,363,146				7,139	12/24/2017.
037389 AS 2	AON CORP 7.375 12-14-12 NC.....	12/01/2011.	WELLS FARGO BROKERAGE.....		6,339,660	6,000,000	6,040,830	6,010,379				(4,695)		(4,695)		6,005,684		333,976	333,976	432,667	12/14/2012.
038521 A# 7	ARAMARK T/L L+187.5 01-26-14.....	01/17/2011.	BANK OF AMER / ML.....		781,805	781,805	779,329	780,497				16		16		780,513		1,292	1,292	2,223	01/26/2014.
038521 A* 1	ARAMARK SYN LC L+187.5 01-26-14.....	01/17/2011.	BANK OF AMER / ML.....		65,811	65,811	65,622	65,711				2		2		65,713		99	99		01/26/2014.
038521 AG 5	ARAMARK CORP FR L 02-01-15 C09@102.....	11/02/2011.	IMPERIAL CAPITAL.....		960,000	1,000,000	1,000,000	1,000,000						0		1,000,000		(40,000)	(40,000)	38,975	02/01/2015.
040555 CC 6	ARIZONA PUBLIC SER 6.375 10-15-11 NC.....	10/15/2011.	REDEEMED.....		6,600,000	6,600,000	6,874,824	6,630,397				(30,397)		(30,397)		6,600,000				420,750	10/15/2011.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		01/15/2011.	SINKING FUND PAYMENT.....		7,960	7,960	7,960	7,960	.....	.....	.....	.....0	.....	.....7,960	.....	.....	.....0	33	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		02/15/2011.	SINKING FUND PAYMENT.....		7,992	7,992	7,992	7,992	.....	.....	.....	.....0	.....	.....7,992	.....	.....	.....0	66	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		03/15/2011.	SINKING FUND PAYMENT.....		8,025	8,025	8,025	8,025	.....	.....	.....	.....0	.....	.....8,025	.....	.....	.....0	99	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		04/15/2011.	SINKING FUND PAYMENT.....		8,058	8,058	8,058	8,058	.....	.....	.....	.....0	.....	.....8,058	.....	.....	.....0	133	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		05/15/2011.	SINKING FUND PAYMENT.....		8,092	8,092	8,092	8,092	.....	.....	.....	.....0	.....	.....8,092	.....	.....	.....0	167	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		06/15/2011.	SINKING FUND PAYMENT.....		8,125	8,125	8,125	8,125	.....	.....	.....	.....0	.....	.....8,125	.....	.....	.....0	201	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		07/15/2011.	SINKING FUND PAYMENT.....		8,159	8,159	8,159	8,159	.....	.....	.....	.....0	.....	.....8,159	.....	.....	.....0	236	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		08/15/2011.	SINKING FUND PAYMENT.....		8,192	8,192	8,192	8,192	.....	.....	.....	.....0	.....	.....8,192	.....	.....	.....0	270	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		09/15/2011.	SINKING FUND PAYMENT.....		8,226	8,226	8,226	8,226	.....	.....	.....	.....0	.....	.....8,226	.....	.....	.....0	305	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		10/15/2011.	SINKING FUND PAYMENT.....		8,260	8,260	8,260	8,260	.....	.....	.....	.....0	.....	.....8,260	.....	.....	.....0	341	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		11/15/2011.	SINKING FUND PAYMENT.....		8,294	8,294	8,294	8,294	.....	.....	.....	.....0	.....	.....8,294	.....	.....	.....0	376	10/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10-15-24.....		12/15/2011.	SINKING FUND PAYMENT.....		8,328	8,328	8,328	8,328	.....	.....	.....	.....0	.....	.....8,328	.....	.....	.....0	412	10/15/2024.
04481# AA 4	ASHMORE ENERGY INTL TL L+300 3-30-14.....		02/15/2011.	PAYDOWN.....		4,509,348	4,509,348	4,498,075	4,506,088	.....	.....296	.....	.....296	.....	.....4,506,384	.....	.....2,964	2,964	19,031	03/30/2014.
045184 AA 6	ASIF GLOB FN XIX 4.9 01-17-13 NC.....		12/20/2011.	MORGAN STANLEY & CO.....		11,569,819	11,435,000	11,236,717	11,382,887	.....	.....24,052	.....	.....24,052	.....	.....11,406,939	.....	.....162,880	162,880	803,118	01/17/2013.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		01/02/2011.	SINKING FUND PAYMENT.....		83,394	83,394	84,019	83,995	.....	.....	.....	.....0	.....	.....83,995	.....	.....(601)	(601)	513	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		02/02/2011.	SINKING FUND PAYMENT.....		46,057	46,057	46,402	46,389	.....	.....(3)	.....	.....(3)	.....	.....46,386	.....	.....(329)	(329)	567	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		03/02/2011.	SINKING FUND PAYMENT.....		39,255	39,255	39,550	39,538	.....	.....(5)	.....	.....(5)	.....	.....39,533	.....	.....(278)	(278)	724	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		04/02/2011.	SINKING FUND PAYMENT.....		18,877	18,877	19,019	19,014	.....	.....(4)	.....	.....(4)	.....	.....19,010	.....	.....(132)	(132)	464	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		05/02/2011.	SINKING FUND PAYMENT.....		17,667	17,667	17,813	17,809	.....	.....(5)	.....	.....(5)	.....	.....17,804	.....	.....(137)	(137)	509	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		06/02/2011.	SINKING FUND PAYMENT.....		17,776	17,776	17,923	17,918	.....	.....(6)	.....	.....(6)	.....	.....17,912	.....	.....(136)	(136)	622	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		07/02/2011.	SINKING FUND PAYMENT.....		17,885	17,885	18,033	18,028	.....	.....(7)	.....	.....(7)	.....	.....18,021	.....	.....(136)	(136)	736	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		08/02/2011.	SINKING FUND PAYMENT.....		56,884	56,884	57,355	57,340	.....	.....(28)	.....	.....(28)	.....	.....57,312	.....	.....(428)	(428)	2,690	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		09/02/2011.	SINKING FUND PAYMENT.....		57,537	57,537	58,013	57,998	.....	.....(32)	.....	.....(32)	.....	.....57,966	.....	.....(429)	(429)	3,075	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		10/02/2011.	SINKING FUND PAYMENT.....		36,992	36,992	37,294	37,284	.....	.....(24)	.....	.....(24)	.....	.....37,260	.....	.....(269)	(269)	2,214	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		11/02/2011.	SINKING FUND PAYMENT.....		34,886	34,886	35,171	35,162	.....	.....(25)	.....	.....(25)	.....	.....35,137	.....	.....(251)	(251)	2,302	01/02/2018.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01-02-18 NC.....		12/02/2011.	SINKING FUND PAYMENT.....		35,101	35,101	35,388	35,378	.....	.....(28)	.....	.....(28)	.....	.....35,350	.....	.....(250)	(250)	2,532	01/02/2018.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		01/02/2011.	SINKING FUND PAYMENT.....		55,123	55,123	55,054	55,056	.....	.....	.....	.....0	.....	.....55,056	.....	.....67	67	357	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		02/02/2011.	SINKING FUND PAYMENT.....		18,932	18,932	18,908	18,909	.....	.....	.....	.....0	.....	.....18,909	.....	.....23	23	227	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		04/02/2011.	SINKING FUND PAYMENT.....		931	931	930	930	.....	.....	.....	.....0	.....	.....930	.....	.....1	1	22	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		05/02/2011.	SINKING FUND PAYMENT.....		19,034	19,034	19,010	19,011	.....	.....	.....	.....0	.....	.....19,011	.....	.....22	22	571	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		06/02/2011.	SINKING FUND PAYMENT.....		19,148	19,148	19,124	19,125	.....	.....1	.....	.....1	.....	.....19,126	.....	.....22	22	689	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		07/02/2011.	SINKING FUND PAYMENT.....		19,263	19,263	19,239	19,240	.....	.....1	.....	.....1	.....	.....19,241	.....	.....22	22	809	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		08/02/2011.	SINKING FUND PAYMENT.....		59,017	59,017	58,943	58,945	.....	.....4	.....	.....4	.....	.....58,949	.....	.....68	68	2,833	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		09/02/2011.	SINKING FUND PAYMENT.....		59,371	59,371	59,297	59,299	.....	.....4	.....	.....4	.....	.....59,303	.....	.....67	67	3,206	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		10/02/2011.	SINKING FUND PAYMENT.....		63,954	63,954	63,874	63,876	.....	.....6	.....	.....6	.....	.....63,882	.....	.....72	72	3,837	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		11/02/2011.	SINKING FUND PAYMENT.....		30,359	30,359	30,321	30,322	.....	.....3	.....	.....3	.....	.....30,325	.....	.....34	34	2,004	01/02/2019.
049164 AU 0	ATLAS AIR 99-1 A-1 7.2 01-02-19.....		12/02/2011.	SINKING FUND PAYMENT.....		19,868	19,868	19,843	19,843	.....	.....3	.....	.....3	.....	.....19,846	.....	.....22	22	1,430	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19.....		09/02/2011.	SINKING FUND PAYMENT.....		25,555	25,555	26,705	.....	.....	.....(9)	.....	.....(9)	.....	.....26,696	.....	.....(1,140)	(1,140)	185	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19.....		10/02/2011.	SINKING FUND PAYMENT.....		25,741	25,741	26,899	.....	.....	.....(19)	.....	.....(19)	.....	.....26,880	.....	.....(1,139)	(1,139)	374	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19.....		11/02/2011.	SINKING FUND PAYMENT.....		19,555	19,555	20,435	.....	.....	.....(22)	.....	.....(22)	.....	.....20,413	.....	.....(858)	(858)	426	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01-02-19.....		12/02/2011.	SINKING FUND PAYMENT.....		13,050	13,050	13,637	.....	.....	.....(19)	.....	.....(19)	.....	.....13,618	.....	.....(568)	(568)	379	01/02/2019.
051157 AD 7	AUGUSTA FNDG VI 7.25 04-15-11 A0411.....		04/15/2011.	REDEEMED.....		233,535	233,535	260,041	234,638	.....	.....(1,103)	.....	.....(1,103)	.....	.....233,535	.....	.....	.....0	8,466	04/15/2011.
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012.....		04/15/2011.	SINKING FUND PAYMENT.....		386,848	386,848	412,883	393,782	.....	.....(815)	.....	.....(815)	.....	.....392,967	.....	.....(6,118)	(6,118)	14,265	04/15/2013.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
051157 AG 0	AUGUSTA VI 96A3 7.375 4-15-13 A1012	10/15/2011.		SINKING FUND PAYMENT		401,114	401,114	428,109	408,302		(2,355)			(2,355)		405,947		(4,833)	(4,833)	29,582	04/15/2013.
05115E AB 6	AUGUSTA IV A2 6.90 111515 AL031714	04/29/2011.		DIVIDEND TO GAFRI		3,436,098	3,436,098	3,440,477	3,440,289		(244)			(244)		3,440,045		(3,947)	(3,947)	108,008	11/15/2015.
05115Q AC 7	AUGUSTA V A2 6.40 2-28-11 AL022811	02/28/2011.		REDEEMED		331,709	331,709	329,609	331,674		35			35		331,709			0	10,615	02/28/2011.
05178R AA 3	AURORA MILITARY 5.32 12-15-20 AL1116	06/15/2011.		SINKING FUND PAYMENT		105,000	105,000	107,289	107,204		(78)			(78)		107,126		(2,126)	(2,126)	2,793	12/15/2020.
05454R AE 0	AXCAN INTER HLDG 9.25 03-01-15 C111	03/14/2011.		REDEEMED BY CALL		2,674,092	2,500,000	2,468,425	2,478,852		844			844		2,479,696		194,396	194,396	123,978	03/01/2015.
05454R AG 5	AXCAN INTER HLDG 12.75 03-01-16 C121	02/09/2011.		IMPERIAL CAPITAL		2,210,000	2,000,000	1,976,800	1,982,301		255			255		1,982,556		227,444	227,444	115,458	03/01/2016.
05530P AA 0	BCAP 2007-AA1 1A1 SEQ SSNR FLT FB	12/27/2011.		PAYDOWNS		137,088	137,088	125,092			11,996			11,996		137,088			0	55	02/25/2047.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 37RE	12/28/2011.		PAYDOWNS		2,237,325	2,237,325	2,053,605	2,090,456		146,869			146,869		2,237,325			0	63,417	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.5 0836RE	12/29/2011.		PAYDOWNS		605,806	605,806	454,353	462,082		143,724			143,724		605,806			0	18,179	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 35RE	12/28/2011.		PAYDOWNS		1,935,848	1,935,848	1,892,290	1,895,321		40,527			40,527		1,935,848			0	56,340	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 36RE	12/28/2011.		PAYDOWNS		6,866,359	6,866,359	6,454,381	6,498,923		367,436			367,436		6,866,359			0	198,641	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.0 37RE	12/30/2011.		PAYDOWNS		3,226,633	3,226,633	3,137,901	3,144,505		82,128			82,128		3,226,633			0	91,338	06/27/2037.
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.0 37RE	12/29/2011.		PAYDOWNS		2,580,979	2,580,979	2,506,774	2,513,783		67,196			67,196		2,580,979			0	76,397	06/26/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.5 RE	12/29/2011.		PAYDOWNS		620,298	620,298	610,995	611,499		8,799			8,799		620,298			0	22,049	03/26/2036.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 RE	12/29/2011.		PAYDOWNS		2,868,118	2,868,118	2,780,283	2,786,574		81,544			81,544		2,868,118			0	93,137	03/26/2037.
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 37RE	12/28/2011.		PAYDOWNS		98,157	98,157	95,336	95,536		2,621			2,621		98,157			0	2,521	07/26/2037.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR RE	12/28/2011.		PAYDOWNS		3,077,138	3,077,138	3,054,062	3,069,908		7,230			7,230		3,077,138			0	83,537	12/26/2036.
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11-35 RE	12/28/2011.		PAYDOWN		2,958	2,958	2,662			296			296		2,958			0	13	11/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR CSTR RE	12/30/2011.		PAYDOWN		377,365	377,365	362,271			15,094			15,094		377,365			0	879	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.0 RE	12/28/2011.		PAYDOWNS		590,137	590,137	559,153			30,984			30,984		590,137			0	13,182	10/26/2035.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12-25-35	12/27/2011.		PAYDOWNS		246,828	246,828	238,015	239,994		6,834			6,834		246,828			0	9,055	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3-37 RE	12/29/2011.		PAYDOWNS		1,080,845	1,080,845	1,084,224			(3,379)			(3,379)		1,080,845			0	14,190	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR FBRE	12/30/2011.		PAYDOWNS		582,462	582,462	542,418			40,044			40,044		582,462			0	4,173	01/26/2047.
05567Y AA 7	BURLINGTON NORTH 4.967 04-01-23 A17	04/01/2011.		SINKING FUND PAYMENT		207,757	207,757	207,757	207,757		0			0		207,757			0	5,160	04/01/2023.
05567Y AA 7	BURLINGTON NORTH 4.967 04-01-23 A17	10/01/2011.		SINKING FUND PAYMENT		8,623	8,623	8,623	8,623		0			0		8,623			0	428	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 5.342 04-01-24A1118	04/01/2011.		SINKING FUND PAYMENT		168,143	168,143	162,527	162,933		67			67		163,000		5,144	5,144	4,491	04/01/2024.
057224 AX 5	BAKER HUGHES INC 6.50 11-15-13 NC	09/09/2011.		REDEEMED BY CALL		3,376,320	3,000,000	2,992,860	2,995,657		971			971		2,996,628		379,692	379,692	159,250	11/15/2013.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5-25-35	12/27/2011.		PAYDOWNS		424,545	424,545	344,411	331,830		92,715			92,715		424,545			0	1,504	05/25/2035.
05948X 4E 8	BOAMS 2004-2 1A10 IO INV 3-25-34	08/25/2011.		FINAL PAYDOWN				28,289			0			0					0	7,375	03/25/2034.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04-34 FB	12/27/2011.		PAYDOWN		23,123	23,123	20,550			2,573			2,573		23,123			0	56	04/25/2034.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 0633	12/27/2011.		PAYDOWNS		118,480	118,480	120,996	119,604		(1,124)			(1,124)		118,480			0	3,323	06/25/2033.
05948X HH 7	BOAMS 2003-4 1A66 SEQ SSUP 5.50 0633	12/27/2011.		PAYDOWNS		255,313	255,313	257,868	255,931		(618)			(618)		255,313			0	6,164	06/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11-25-33	12/27/2011.		PAYDOWNS		1,171,033	1,171,033	1,178,904	1,177,369		(6,336)			(6,336)		1,171,033			0	31,755	11/25/2033.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 35	12/27/2011.		PAYDOWNS		422,304	422,304	373,211	391,597		30,707			30,707		422,304			0	6,726	11/25/2035.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11-46	12/20/2011.		PAYDOWNS		1,115,917	1,115,917	926,211	926,547		189,370			189,370		1,115,917			0	33,271	11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1-25-37	12/27/2011.		PAYDOWNS		25,854	47,843	45,450	37,490		(11,636)			(11,636)		25,854			0	1,360	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10-25-36	12/27/2011.		PAYDOWNS		11,503	19,271	18,308	16,820		(5,317)			(5,317)		11,503			0	549	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 5-25-37	12/27/2011.		PAYDOWNS		520,783	543,856	475,875	474,825		45,958			45,958		520,783			0	10,341	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 092037	12/20/2011.		PAYDOWNS		378,437	378,437	329,241	287,029		91,408			91,408		378,437			0	9,781	09/20/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37 RE	12/28/2011.		PAYDOWNS		3,236,058	3,236,058	3,236,058	3,236,058		0			0		3,236,058			0	91,850	09/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 37 RE	12/28/2011.		PAYDOWNS		153,236	153,236	139,446	141,297		11,939			11,939		153,236			0	3,908	01/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.0 37 RE	12/28/2011.		PAYDOWNS		90,393	90,393	85,874	86,363		4,030			4,030		90,393			0	5,261	08/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR 6.0 0837RE	12/28/2011.		PAYDOWNS		63,132	63,132	63,368	63,342		(210)			(210)		63,132			0	3,673	08/26/2037.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05990H AT 0	BAFC 2010-R2 4A3 MEZ SSUP 6.25 36 RE.....		12/27/2011.	PAYDOWNS.....			103,532	75,061	75,142		(75,142)		(75,142)					0	5,286	08/26/2036.
060505 BG 8	BANK OF AMERICA 5.25 12-01-15 NC.....		11/30/2011.	BANK OF AMER / ML.....		5,550,600	6,000,000	5,892,240	5,942,873		9,460		9,460		5,952,333		(401,733)	(401,733)	318,500	12/01/2015.
06739G AR 0	BARCLAYS BK PLC 5.125 01-08-20 NC.....	R	09/09/2011.	BARCLAYS AMERICA.....		8,906,400	9,000,000	9,605,340	9,589,396		(37,633)		(37,633)		9,551,763		(645,363)	(645,363)	545,813	01/08/2020.
06739G BP 3	BARCLAYS BK PLC 5.14 10-14-20 NC.....	R	09/09/2011.	BARCLAYS AMERICA.....		6,122,340	7,000,000	6,995,100	6,995,182		266		266		6,995,448		(873,108)	(873,108)	329,817	10/14/2020.
06739G BP 3	BARCLAYS BK PLC 5.14 10-14-20 NC.....	R	10/27/2011.	BARCLAYS AMERICA.....		4,550,000	5,000,000	4,942,370	4,942,432		2,726		2,726		4,945,158		(395,158)	(395,158)	269,136	10/14/2020.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41.....		12/28/2011.	PAYDOWNS.....		433,054	433,054	433,050	433,054				0		433,054				11,987	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2-28-41.....		12/28/2011.	PAYDOWNS.....		649,585	649,585	649,573	649,585				0		649,585				17,983	02/28/2041.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 37.....		12/27/2011.	PAYDOWNS.....		30,949	30,949	18,414	13,346		17,603		17,603		30,949			0	842	04/25/2037.
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8-36.....		12/27/2011.	PAYDOWNS.....		104,447	116,102	101,009	99,695		4,752		4,752		104,447			0	2,248	08/25/2036.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10-34.....		12/27/2011.	PAYDOWN.....		90,273	90,273	67,479			22,794		22,794		90,273			0	52	10/25/2034.
07387B FQ 1	BSCMS 2006-T22 A3 SEQ CSTR 4-12-38.....		08/12/2011.	PAYDOWNS.....		1,658,444	1,658,653	1,685,653	1,684,154		(25,710)		(25,710)		1,658,444			0	54,416	04/12/2038.
07401U AA 1	BSSLT 2007-SV1A A1 SEQ FLT 12-25-36.....		12/27/2011.	PAYDOWNS.....		530,094	530,094	365,764	369,293		160,801		160,801		530,094			0	1,267	12/25/2036.
075811 AE 9	BECKMAN COULTER INC 6.00 06-01-15NC!.....		08/10/2011.	REDEEMED BY CALL.....		2,931,275	2,500,000	2,490,725	2,492,888		873		873		2,493,761		437,514	437,514	103,750	06/01/2015.
075811 AF 6	BECKMAN COULTER 7.00 06-01-19 NC!.....		08/10/2011.	REDEEMED BY CALL.....		3,935,670	3,000,000	2,984,130	2,985,998		762		762		2,986,760		948,910	948,910	145,250	06/01/2019.
079867 AQ 0	BELLSOUTH TELEC 6.30 12-15-15 AL0114.....		06/15/2011.	SINKING FUND PAYMENT.....		162,500	162,500	171,836	166,869		(352)		(352)		166,517		(4,017)	(4,017)	5,119	12/15/2015.
079867 AQ 0	BELLSOUTH TELEC 6.30 12-15-15 AL0114.....		12/15/2011.	SINKING FUND PAYMENT.....		167,600	167,600	177,229	172,106		(774)		(774)		171,332		(3,732)	(3,732)	10,559	12/15/2015.
085791 A* 2	BERRY PLASTICS TR C L+200 04-03-15.....		01/28/2011.	CS FIRST BOSTON CORP.....		1,668,133	1,697,846	1,685,112	1,689,956		113		113		1,690,069		(21,936)	(21,936)	9,018	04/03/2015.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12-15-29.....		12/15/2011.	PAYDOWNS.....		100,139	100,139	100,139	55,584		44,555		44,555		100,139			0	3,977	12/15/2029.
12189P AD 4	BUR NTH ETC 6.23 7-2-18 AL 06-14.....		01/02/2011.	SINKING FUND PAYMENT.....		146,911	146,911	134,750	140,123		2		2		140,125		6,786	6,786	4,576	07/02/2018.
12189P AD 4	BUR NTH ETC 6.23 7-2-18 AL 06-14.....		07/02/2011.	SINKING FUND PAYMENT.....		2,149	2,149	1,971	2,050		5		5		2,055		94	94	134	07/02/2018.
12189P AE 2	BUR NTH ETC 7.16 01-02-20 AL 02-16.....		01/02/2011.	SINKING FUND PAYMENT.....		221,763	221,763	245,609	238,164		(4)		(4)		238,160		(16,398)	(16,398)	7,939	01/02/2020.
12189P AE 2	BUR NTH ETC 7.16 01-02-20 AL 02-16.....		07/02/2011.	SINKING FUND PAYMENT.....		6,284	6,284	6,960	6,749		(20)		(20)		6,729		(445)	(445)	450	01/02/2020.
12189P AJ 1	BURLINGTON/SANTA 6.727 07-15-22 A16.....		01/15/2011.	SINKING FUND PAYMENT.....		34,220	34,220	40,308	38,689		(11)		(11)		38,678		(4,459)	(4,459)	1,151	07/15/2022.
12189P AJ 1	BURLINGTON/SANTA 6.727 07-15-22 A16.....		07/15/2011.	SINKING FUND PAYMENT.....		37,024	37,024	43,612	41,860		(167)		(167)		41,693		(4,668)	(4,668)	2,491	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01-15-22 A16.....		01/15/2011.	SINKING FUND PAYMENT.....		30,018	30,018	30,018	30,018				0		30,018			0	892	01/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01-15-22 A16.....		07/15/2011.	SINKING FUND PAYMENT.....		34,152	34,152	34,152	34,152				0		34,152			0	2,030	01/15/2022.
12201P AM 8	BURLINGTON RES 6.50 12-01-11 NC.....		12/01/2011.	REDEEMED.....		5,000,000	5,000,000	5,487,800	5,059,325		(59,325)		(59,325)		5,000,000			0	325,000	12/01/2011.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11-39.....		12/15/2011.	PAYDOWN.....		7,578	7,578	7,575			3		3		7,578			0	35	11/15/2039.
1248MB AG 0	CBASS 2007-CB2 A2A SEQ AFC 022537.....		12/27/2011.	PAYDOWNS.....		1,871,828	1,871,828	1,828,306			43,522		43,522		1,871,828			0	32,043	02/25/2037.
12514A AB 7	CD 2007-CD5 A2 SEQ 5.655 11-44.....		11/18/2011.	PAYDOWNS.....		10,000,000	10,000,000	10,349,414	10,236,489		(236,489)		(236,489)		10,000,000			0	778,962	11/15/2044.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36.....		12/20/2011.	PAYDOWNS.....		227,213	267,808	262,452	154,728		72,485		72,485		227,213			0	6,251	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01-37.....		12/27/2011.	PAYDOWN.....		67,781	67,781	59,478			8,303		8,303		67,781			0	1,356	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 0937.....		12/27/2011.	PAYDOWNS.....		654,397	654,397	425,358	433,414		220,983		220,983		654,397			0	19,629	09/25/2037.
125509 BF 5	CIGNA CORP 7.00 01-15-11 NC.....		01/15/2011.	REDEEMED.....		4,125,000	4,125,000	4,221,154	4,125,584		(584)		(584)		4,125,000			0	144,375	01/15/2011.
125509 BG 3	CIGNA CORP 6.375 10-15-11 NC.....		10/15/2011.	REDEEMED.....		1,500,000	1,500,000	1,467,390	1,496,275		3,725		3,725		1,500,000			0	95,625	10/15/2011.
125581 FT 0	CIT GROUP INC 7.00 05-01-13 C11.....		01/31/2011.	PARTIAL CALL.....		85,248	83,576	76,577	78,514		157		157		78,671		6,577	6,577	1,723	05/01/2013.
125581 FT 0	CIT GROUP INC 7.00 05-01-13 C11.....		03/31/2011.	PARTIAL CALL.....		85,248	83,576	76,577	78,514		483		483		78,997		6,251	6,251	2,779	05/01/2013.
125581 FT 0	CIT GROUP INC 7.00 05-01-13 C11.....		05/02/2011.	REDEEMED BY CALL.....		188,229	184,538	169,083	173,360		1,458		1,458		174,818		13,411	13,411	7,329	05/01/2013.
125581 FU 7	CIT GROUP INC 7.00 05-01-14 C11.....		05/02/2011.	PARTIAL CALL.....		238,011	233,344	210,010	214,752		1,615		1,615		216,367		21,644	21,644	9,165	05/01/2014.
125581 FU 7	CIT GROUP INC 7.00 05-01-14 C11.....		09/30/2011.	PARTIAL CALL.....		205,376	201,349	181,214	185,306		3,159		3,159		188,465		16,911	16,911	13,703	05/01/2014.
125581 FU 7	CIT GROUP INC 7.00 05-01-14 C11.....		10/13/2011.	REDEEMED BY CALL.....		94,700	92,843	83,559	85,446		1,529		1,529		86,975		7,725	7,725	6,553	05/01/2014.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8-15-20.....		12/15/2011.	PAYDOWNS.....		1,361,455	1,361,455	1,362,306	1,200,924		160,531		160,531		1,361,455			0	65,730	08/15/2020.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02-30.....			12/27/2011.	PAYDOWNS.....		364,814	364,814	373,478	.....	.....	.....(8,664)	.....	.....(8,664)	.....	.....364,814	.....	.....	.....0	10,241	02/25/2030.
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15.....			03/08/2011.	DEUTSCHE MORGAN GRENFELL.....		2,235,000	2,000,000	1,961,700	1,963,114	.....	.....587	.....	.....587	.....	.....1,963,701	.....	.....271,299	271,299	149,139	07/15/2018.
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15.....			04/19/2011.	MORGAN STANLEY & CO.....		2,225,000	2,000,000	1,961,700	1,963,114	.....	.....950	.....	.....950	.....	.....1,964,064	.....	.....260,936	260,936	176,944	07/15/2018.
12561E AK 1	CKE RESTAURANTS 11.375 07-15-18 C15.....			07/15/2011.	PARTIAL CALL.....		620,060	602,000	590,472	590,897	.....	.....516	.....	.....516	.....	.....591,413	.....	.....28,647	28,647	68,478	07/15/2018.
125634 AC 9	CLIF 2011-2A NOTE ABS 4.94 10-26.....			12/19/2011.	PAYDOWNS.....		175,951	175,951	175,884	.....	.....	.....1	.....	.....1	.....	.....175,885	.....	.....66	66	724	10/18/2026.
12629H AA 6	CSAMF 3A A1 CLO FLT 09-15 FB.....	R		12/01/2011.	PAYDOWN.....		1,575,277	1,575,277	1,535,895	.....	.....	.....980	.....	.....980	.....	.....1,536,875	.....	.....38,402	38,402	3,566	09/01/2015.
126307 AA 5	CSC HOLDINGS INC 8.50 04-15-14 NC.....			11/30/2011.	CASH TENDER OFFER.....		2,250,000	2,000,000	2,160,000	2,144,655	.....	.....(37,403)	.....	.....(37,403)	.....	.....2,107,252	.....	.....142,748	142,748	191,250	04/15/2014.
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12.....			11/15/2011.	CASH TENDER OFFER.....		5,967,500	5,500,000	5,717,500	5,694,644	.....	.....(33,265)	.....	.....(33,265)	.....	.....5,661,379	.....	.....306,121	306,121	583,277	06/15/2015.
126410 LN 7	CSX TRANSPORTATION 8.375 10-15-14 NC.....			04/15/2011.	SINKING FUND PAYMENT.....		378,589	378,589	379,424	379,162	.....	.....(37)	.....	.....(37)	.....	.....379,125	.....	.....(536)	(536)	15,853	10/15/2014.
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 36 RE.....			12/28/2011.	PAYDOWNS.....		445,210	445,210	445,210	445,210	.....	.....	.....	.....0	.....	.....445,210	.....	.....	.....0	12,777	04/26/2036.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ SSNR 6.0 0737RE.....			12/30/2011.	PAYDOWNS.....		1,834,853	1,834,853	1,834,853	1,834,853	.....	.....	.....	.....0	.....	.....1,834,853	.....	.....	.....0	53,663	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.0 0737RE.....			12/27/2011.	PAYDOWNS.....		203,695	203,695	69,400	26,211	.....	.....(26,211)	.....	.....(26,211)	.....	.....	.....	.....	.....0	11,358	07/26/2037.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ SSNR FLT 36RE.....			12/30/2011.	PAYDOWNS.....		3,145,023	3,145,023	3,120,041	3,114,436	.....	.....30,587	.....	.....30,587	.....	.....3,145,023	.....	.....	.....0	51,535	12/26/2036.
12641Q BM 3	CSMC 2009-7R 8A3 SUB STP 0536RE.....			03/09/2011.	PAYDOWNS.....		252,744	252,744	252,744	252,744	.....	.....	.....	.....0	.....	.....252,744	.....	.....	.....0	2,196	05/26/2036.
12641Q BN 1	CSMC 2009-7R 8A4 SUB STP 0536RE.....			03/29/2011.	PAYDOWNS.....		360,000	360,000	360,000	360,000	.....	.....	.....	.....0	.....	.....360,000	.....	.....	.....0	4,858	05/26/2036.
12641Q BP 6	CSMC 2009-7R 8A5 SUB STP 0536RE.....			07/28/2011.	PAYDOWNS.....		360,000	360,000	360,000	360,000	.....	.....	.....	.....0	.....	.....360,000	.....	.....	.....0	9,440	05/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 0536RE.....			12/29/2011.	PAYDOWNS.....		874,989	874,989	726,362	499,963	.....	.....375,026	.....	.....375,026	.....	.....874,989	.....	.....	.....0	39,540	05/26/2036.
12641Q CB 6	CSMC 2009-7R 10A1 SEQ SSNR CSTR 36RE.....			12/29/2011.	PAYDOWNS.....		635,145	635,145	635,145	635,145	.....	.....	.....	.....0	.....	.....635,145	.....	.....	.....0	9,294	01/26/2036.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ SSNR 5.75 36RE.....			12/30/2011.	PAYDOWNS.....		1,941,157	1,941,157	1,955,308	1,950,361	.....	.....(9,204)	.....	.....(9,204)	.....	.....1,941,157	.....	.....	.....0	59,857	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ SSNR 6. 0637RE.....			12/30/2011.	PAYDOWNS.....		911,738	911,738	911,738	911,738	.....	.....	.....	.....0	.....	.....911,738	.....	.....	.....0	27,131	06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ SSNR FLT 37RE.....			12/30/2011.	PAYDOWNS.....		1,310,300	1,310,300	1,166,254	1,129,275	.....	.....181,025	.....	.....181,025	.....	.....1,310,300	.....	.....	.....0	26,120	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ SSNR 5.75 36RE.....			12/29/2011.	PAYDOWNS.....		3,156,477	3,156,477	3,152,204	3,153,650	.....	.....2,827	.....	.....2,827	.....	.....3,156,477	.....	.....	.....0	88,932	02/26/2036.
12641Q FJ 6	CSMC 2009-7R 3A1 SEQ SSNR 6.0 37RE.....			12/29/2011.	PAYDOWNS.....		2,085,189	2,085,189	2,060,285	2,068,247	.....	.....16,942	.....	.....16,942	.....	.....2,085,189	.....	.....	.....0	64,018	09/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ SSNR CSTR RE.....			12/28/2011.	PAYDOWNS.....		2,984,358	2,984,358	2,925,818	2,931,711	.....	.....52,647	.....	.....52,647	.....	.....2,984,358	.....	.....	.....0	74,252	05/26/2037.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.0 37 RE.....			12/28/2011.	PAYDOWNS.....		277,590	277,590	276,449	276,726	.....	.....864	.....	.....864	.....	.....277,590	.....	.....	.....0	7,878	09/26/2037.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			01/10/2011.	SINKING FUND PAYMENT.....		27,618	27,618	27,618	27,618	.....	.....	.....	.....0	.....	.....27,618	.....	.....	.....0	179	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			02/10/2011.	SINKING FUND PAYMENT.....		27,797	27,797	27,797	27,797	.....	.....	.....	.....0	.....	.....27,797	.....	.....	.....0	360	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			03/10/2011.	SINKING FUND PAYMENT.....		27,977	27,977	27,977	27,977	.....	.....	.....	.....0	.....	.....27,977	.....	.....	.....0	543	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			04/10/2011.	SINKING FUND PAYMENT.....		28,158	28,158	28,158	28,158	.....	.....	.....	.....0	.....	.....28,158	.....	.....	.....0	729	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			05/10/2011.	SINKING FUND PAYMENT.....		28,340	28,340	28,340	28,340	.....	.....	.....	.....0	.....	.....28,340	.....	.....	.....0	918	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			06/10/2011.	SINKING FUND PAYMENT.....		28,523	28,523	28,523	28,523	.....	.....	.....	.....0	.....	.....28,523	.....	.....	.....0	1,108	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			07/10/2011.	SINKING FUND PAYMENT.....		28,708	28,708	28,708	28,708	.....	.....	.....	.....0	.....	.....28,708	.....	.....	.....0	1,301	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			08/10/2011.	SINKING FUND PAYMENT.....		28,894	28,894	28,894	28,894	.....	.....	.....	.....0	.....	.....28,894	.....	.....	.....0	1,497	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			09/12/2011.	SINKING FUND PAYMENT.....		29,081	29,081	29,081	29,081	.....	.....	.....	.....0	.....	.....29,081	.....	.....	.....0	1,883	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			10/10/2011.	SINKING FUND PAYMENT.....		29,269	29,269	29,269	29,269	.....	.....	.....	.....0	.....	.....29,269	.....	.....	.....0	1,895	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			11/10/2011.	SINKING FUND PAYMENT.....		29,459	29,459	29,459	29,459	.....	.....	.....	.....0	.....	.....29,459	.....	.....	.....0	2,098	01/10/2012.
126650 AF 7	CVS CORP 7.77 1-10-12 AL 01-06-12 NC.....			12/10/2011.	SINKING FUND PAYMENT.....		29,650	29,650	29,650	29,650	.....	.....	.....	.....0	.....	.....29,650	.....	.....	.....0	2,304	01/10/2012.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			01/10/2011.	SINKING FUND PAYMENT.....		14,529	14,529	14,859	14,793	.....	.....	.....	.....0	.....	.....14,793	.....	.....(264)	(264)	75	10/10/2025.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			02/10/2011.	SINKING FUND PAYMENT.....		14,604	14,604	14,936	14,870	.....	.....(1)	.....	.....(1)	.....	.....14,869	.....	.....(265)	(265)	151	10/10/2025.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			03/10/2011.	SINKING FUND PAYMENT.....		14,679	14,679	15,014	14,947	.....	.....(3)	.....	.....(3)	.....	.....14,944	.....	.....(265)	(265)	228	10/10/2025.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			04/10/2011.	SINKING FUND PAYMENT.....		14,755	14,755	15,091	15,024	.....	.....(3)	.....	.....(3)	.....	.....15,021	.....	.....(266)	(266)	305	10/10/2025.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			05/10/2011.	SINKING FUND PAYMENT.....		14,831	14,831	15,169	15,102	.....	.....(5)	.....	.....(5)	.....	.....15,097	.....	.....(266)	(266)	383	10/10/2025.
126650 AN 0	CVS CORP 6.204 10-10-25 AL07-22-19.....			06/10/2011.	SINKING FUND PAYMENT.....		14,908	14,908	15,248	15,180	.....	.....(5)	.....	.....(5)	.....	.....15,175	.....	.....(267)	(267)	462	10/10/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.8	126650	AN 0		07/10/2011.	SINKING FUND PAYMENT.....		14,985	14,985	15,326	15,258	.....	.....(6)	.....	.....(6)	.....	.....15,252	.....	.....(267)	(267)	542	10/10/2025.
	126650	AN 0		08/10/2011.	SINKING FUND PAYMENT.....		15,063	15,063	15,406	15,337	.....	.....(7)	.....	.....(7)	.....	.....15,330	.....	.....(267)	(267)	623	10/10/2025.
	126650	AN 0		09/12/2011.	SINKING FUND PAYMENT.....		15,140	15,140	15,485	15,416	.....	.....(8)	.....	.....(8)	.....	.....15,408	.....	.....(268)	(268)	783	10/10/2025.
	126650	AN 0		10/10/2011.	SINKING FUND PAYMENT.....		15,219	15,219	15,565	15,496	.....	.....(9)	.....	.....(9)	.....	.....15,487	.....	.....(268)	(268)	787	10/10/2025.
	126650	AN 0		11/10/2011.	SINKING FUND PAYMENT.....		15,297	15,297	15,646	15,576	.....	.....(10)	.....	.....(10)	.....	.....15,566	.....	.....(268)	(268)	870	10/10/2025.
	126650	AN 0		12/10/2011.	SINKING FUND PAYMENT.....		15,376	15,376	15,727	15,657	.....	.....(12)	.....	.....(12)	.....	.....15,645	.....	.....(269)	(269)	954	10/10/2025.
	126650	AW 0		01/10/2011.	SINKING FUND PAYMENT.....		26,249	26,249	26,249	26,249	.....	.....	.....	.....0	.....	.....26,249	.....	.....	.....0	116	01/11/2027.
	126650	AW 0		02/10/2011.	SINKING FUND PAYMENT.....		11,540	11,540	11,540	11,540	.....	.....	.....	.....0	.....	.....11,540	.....	.....	.....0	102	01/11/2027.
	126650	AW 0		03/10/2011.	SINKING FUND PAYMENT.....		11,591	11,591	11,591	11,591	.....	.....	.....	.....0	.....	.....11,591	.....	.....	.....0	154	01/11/2027.
	126650	AW 0		04/10/2011.	SINKING FUND PAYMENT.....		11,642	11,642	11,642	11,642	.....	.....	.....	.....0	.....	.....11,642	.....	.....	.....0	206	01/11/2027.
	126650	AW 0		05/10/2011.	SINKING FUND PAYMENT.....		11,693	11,693	11,693	11,693	.....	.....	.....	.....0	.....	.....11,693	.....	.....	.....0	258	01/11/2027.
	126650	AW 0		06/10/2011.	SINKING FUND PAYMENT.....		11,745	11,745	11,745	11,745	.....	.....	.....	.....0	.....	.....11,745	.....	.....	.....0	311	01/11/2027.
	126650	AW 0		07/10/2011.	SINKING FUND PAYMENT.....		11,797	11,797	11,797	11,797	.....	.....	.....	.....0	.....	.....11,797	.....	.....	.....0	365	01/11/2027.
	126650	AW 0		08/10/2011.	SINKING FUND PAYMENT.....		11,849	11,849	11,849	11,849	.....	.....	.....	.....0	.....	.....11,849	.....	.....	.....0	419	01/11/2027.
	126650	AW 0		09/12/2011.	SINKING FUND PAYMENT.....		11,901	11,901	11,901	11,901	.....	.....	.....	.....0	.....	.....11,901	.....	.....	.....0	525	01/11/2027.
	126650	AW 0		10/10/2011.	SINKING FUND PAYMENT.....		11,954	11,954	11,954	11,954	.....	.....	.....	.....0	.....	.....11,954	.....	.....	.....0	528	01/11/2027.
	126650	AW 0		11/10/2011.	SINKING FUND PAYMENT.....		12,007	12,007	12,007	12,007	.....	.....	.....	.....0	.....	.....12,007	.....	.....	.....0	583	01/11/2027.
	126650	AW 0		12/10/2011.	SINKING FUND PAYMENT.....		12,060	12,060	12,060	12,060	.....	.....	.....	.....0	.....	.....12,060	.....	.....	.....0	639	01/11/2027.
	126670	AC 2		12/27/2011.	PAYDOWNS.....		246,101	246,101	223,030	223,462	.....	.....22,639	.....	.....22,639	.....	.....246,101	.....	.....	.....0	5,303	02/25/2036.
	126670	SK 5		12/27/2011.	PAYDOWNS.....		425,697	425,697	354,658	.....	.....	.....71,039	.....	.....71,039	.....	.....425,697	.....	.....	.....0	287	05/25/2036.
	126671	D4 5		12/27/2011.	PAYDOWNS.....		24,528	24,528	18,275	18,300	.....	.....6,228	.....	.....6,228	.....	.....24,528	.....	.....	.....0	123	11/25/2033.
	12667F	4N 2		12/27/2011.	PAYDOWNS.....		155,841	155,841	135,776	.....	.....	.....20,065	.....	.....20,065	.....	.....155,841	.....	.....	.....0	1,509	04/25/2035.
	12667F	EG 6		12/27/2011.	PAYDOWNS.....		1,158,798	1,158,798	1,139,969	1,144,121	.....	.....14,677	.....	.....14,677	.....	.....1,158,798	.....	.....	.....0	44,086	04/25/2034.
	12667F	LG 8		12/27/2011.	PAYDOWNS.....		565,481	565,481	565,465	565,481	.....	.....	.....	.....0	.....	.....565,481	.....	.....	.....0	19,701	07/25/2034.
	12667G	AC 7		12/27/2011.	PAYDOWNS.....		746,183	746,183	687,853	342,005	.....	.....404,178	.....	.....404,178	.....	.....746,183	.....	.....	.....0	17,871	05/25/2035.
	126683	AC 5		07/25/2011.	PAYDOWNS.....		.....	.....191,514	84,697	36,220	.....	.....(36,220)	.....	.....(36,220)	.....	.....	.....	.....	.....0	3,530	06/25/2035.
	126683	AC 5		08/02/2011.	GUGGENHEIM CAPITAL MKTS....		356,191	543,804	228,398	102,848	.....	.....(10,715)	.....	.....(10,715)	.....	.....92,133	.....	.....264,059	264,059	21,237	06/25/2035.
	126683	AC 5		08/02/2011.	GUGGENHEIM CAPITAL MKTS....		1,023,310	1,562,306	703,038	295,471	.....	.....41,954	.....	.....41,954	.....	.....337,425	.....	.....685,886	685,886	61,014	06/25/2035.
	126683	AC 5		08/02/2011.	GUGGENHEIM CAPITAL MKTS....		.....	.....2,262	950	428	.....	.....(428)	.....	.....(428)	.....	.....	.....	.....	.....0	87	06/25/2035.
	126683	AC 5		08/02/2011.	PAYDOWN.....		.....	.....6,498	2,924	1,229	.....	.....(1,229)	.....	.....(1,229)	.....	.....	.....	.....	.....0	255	06/25/2035.
	12668A	4C 6		12/27/2011.	PAYDOWNS.....		702,981	702,981	482,540	247,234	.....	.....455,747	.....	.....455,747	.....	.....702,981	.....	.....	.....0	2,272	01/25/2036.
	12668B	YA 5		12/27/2011.	PAYDOWNS.....		76,335	155,559	134,558	99,558	.....	.....(23,223)	.....	.....(23,223)	.....	.....76,335	.....	.....	.....0	4,966	05/25/2036.
	12669D	P5 1		12/27/2011.	PAYDOWNS.....		1,183,332	1,183,332	1,148,294	1,167,623	.....	.....15,709	.....	.....15,709	.....	.....1,183,332	.....	.....	.....0	41,117	04/25/2018.
	12669D	US 5		12/27/2011.	PAYDOWNS.....		4,800,996	4,800,996	4,775,406	4,782,008	.....	.....18,988	.....	.....18,988	.....	.....4,800,996	.....	.....	.....0	166,086	02/25/2033.
	12669E	JR 8		12/27/2011.	PAYDOWNS.....		163,294	163,294	167,071	164,373	.....	.....(1,079)	.....	.....(1,079)	.....	.....163,294	.....	.....	.....0	3,827	07/25/2033.
	12669E	KY 1		05/25/2011.	PAYDOWNS.....		42,715	42,715	40,832	42,275	.....	.....440	.....	.....440	.....	.....42,715	.....	.....	.....0	404	07/25/2033.
	12669E	QV 1		12/27/2011.	PAYDOWNS.....		585,578	585,578	543,947	565,551	.....	.....20,027	.....	.....20,027	.....	.....585,578	.....	.....	.....0	19,598	07/25/2018.
	12669E	Z9 0		12/27/2011.	PAYDOWNS.....		731,049	731,049	711,859	716,856	.....	.....14,193	.....	.....14,193	.....	.....731,049	.....	.....	.....0	17,888	10/25/2018.
	12669G	DC 2		08/25/2011.	FINAL PAYDOWN.....		.....	.....	.....26,853	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	12,852	12/25/2034.
	12803P	AA 6		11/21/2011.	PAYDOWNS.....		262,500	262,500	262,500	262,500	.....	.....	.....	.....0	.....	.....262,500	.....	.....	.....0	7,700	02/20/2041.
	134429	AM 1		02/15/2011.	REDEEMED.....		2,250,000	2,250,000	2,329,873	2,251,358	.....	.....(1,358)	.....	.....(1,358)	.....	.....2,250,000	.....	.....	.....0	75,938	02/15/2011.
	134429	AS 8		09/29/2011.	J. P. MORGAN SECURITIES.....		5,383,400	5,000,000	4,978,080	4,992,894	.....	.....1,828	.....	.....1,828	.....	.....4,994,722	.....	.....388,678	388,678	245,781	10/01/2013.
	140661	AB 5		10/03/2011.	EXCHANGED.....		1,521,216	3,000,000	2,995,170	540,000	.....	.....	.....	.....0	.....	.....540,000	.....	.....981,216	981,216	.....	05/10/2017.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.9	140661	AJ 8			CAPMARK FINL GRP A FR 09-30-14 C11!.....		154,226	154,226	153,648			3		3		153,651		575	575	150	09/30/2014.
	140661	AJ 8		12/01/2011.	PARTIAL CALL.....		64,306	64,306	64,065			12		12		64,077		229	229	738	09/30/2014.
	141781	AR 5		05/16/2011.	EXCHANGED.....		12,884,280	12,000,000	12,000,000	11,801,358		198,642		198,642		12,000,000		884,280	884,280	240,625	06/01/2013.
	141781	G# 5		06/30/2011.	SINKING FUND PAYMENT.....		394,737	394,737	462,261	447,248		(1,454)		(1,454)		445,794		(51,057)	(51,057)	14,368	06/30/2023.
	141784	DE 5		05/25/2011.	EXCHANGED.....		4,397,880	4,000,000	4,000,000	3,990,606		9,394		9,394		4,000,000		397,880	397,880	105,555	11/15/2013.
	144531	FL 9		12/27/2011.	PAYDOWNS.....		1,276,548	1,276,548	1,052,556			223,992		223,992		1,276,548		0	0	1,141	02/25/2036.
	14574K	AE 2		12/15/2011.	PAYDOWNS.....		148,168	148,168	148,161	148,161		7		7		148,168		0	0	4,637	12/15/2038.
	14886M	AE 1		12/30/2011.	PAYDOWNS.....		13,740	13,740	12,640			85		85		12,725		1,015	1,015	86	10/01/2014.
	14986H	AB 7		10/27/2011.	BANK OF AMER / ML.....		1,945,193	2,000,000	1,842,176			9,331		9,331		1,851,507		93,686	93,686	12,608	09/06/2014.
	15369#	AA 7		10/20/2011.	PAYDOWNS.....		6,415,921	6,415,921	6,304,321	5,336,947		1,022,849		1,022,849		6,359,796		56,125	56,125	600,406	05/12/2013.
	15672E	AB 0		12/30/2011.	PAYDOWNS.....		13,054	13,054	12,402			73		73		12,475		579	579	63	11/05/2013.
	15672W	AA 2		11/08/2011.	BARCLAYS AMERICA.....		6,270,000	6,000,000	5,992,500	5,992,756		543		543		5,993,299		276,701	276,701	516,062	11/15/2017.
	160841	AA 0		01/01/2011.	SINKING FUND PAYMENT.....		23,609	23,609	23,609	23,609				0		23,609		0	0	126	12/01/2016.
	160841	AA 0		02/01/2011.	SINKING FUND PAYMENT.....		23,735	23,735	23,735	23,735				0		23,735		0	0	254	12/01/2016.
	160841	AA 0		03/01/2011.	SINKING FUND PAYMENT.....		23,862	23,862	23,862	23,862				0		23,862		0	0	382	12/01/2016.
	160841	AA 0		04/01/2011.	SINKING FUND PAYMENT.....		23,989	23,989	23,989	23,989				0		23,989		0	0	513	12/01/2016.
	160841	AA 0		05/01/2011.	SINKING FUND PAYMENT.....		24,117	24,117	24,117	24,117				0		24,117		0	0	644	12/01/2016.
	160841	AA 0		06/01/2011.	SINKING FUND PAYMENT.....		24,246	24,246	24,246	24,246				0		24,246		0	0	777	12/01/2016.
	160841	AA 0		07/01/2011.	SINKING FUND PAYMENT.....		24,376	24,376	24,376	24,376				0		24,376		0	0	911	12/01/2016.
	160841	AA 0		08/01/2011.	SINKING FUND PAYMENT.....		24,506	24,506	24,506	24,506				0		24,506		0	0	1,047	12/01/2016.
	160841	AA 0		09/01/2011.	SINKING FUND PAYMENT.....		24,637	24,637	24,637	24,637				0		24,637		0	0	1,184	12/01/2016.
	160841	AA 0		10/01/2011.	SINKING FUND PAYMENT.....		24,768	24,768	24,768	24,768				0		24,768		0	0	1,323	12/01/2016.
	160841	AA 0		11/01/2011.	SINKING FUND PAYMENT.....		24,901	24,901	24,901	24,901				0		24,901		0	0	1,463	12/01/2016.
	160841	AA 0		12/01/2011.	SINKING FUND PAYMENT.....		25,034	25,034	25,034	25,034				0		25,034		0	0	1,605	12/01/2016.
	16132N	AV 8		12/01/2011.	RBS SECURITIES/GREENWICH.S.....		10,590,000	10,590,000	11,623,112	10,775,735		(122,680)		(122,680)		10,653,055		(63,055)	(63,055)	714,494	05/15/2012.
	161546	CW 4		09/26/2011.	PAYDOWN.....		1,030	1,030	1,030	1,030				0		1,030		0	0	42	06/25/2032.
	16162W	DD 8		08/25/2011.	FINAL PAYDOWN.....				112,455	69,309		(69,309)		(69,309)				0	0	21,002	11/25/2033.
	16162W	PV 5		12/27/2011.	PAYDOWNS.....		530,445	530,445	466,793	430,939		99,506		99,506		530,445		0	0	5,725	01/25/2036.
	16162X	AD 9		12/27/2011.	PAYDOWNS.....		1,843,669	1,843,669	1,608,600	1,599,552		244,117		244,117		1,843,669		0	0	37,391	11/25/2036.
	166754	AC 5		03/15/2011.	REDEEMED.....		2,000,000	2,000,000	2,303,336	2,010,290		(10,290)		(10,290)		2,000,000		0	0	70,000	03/15/2011.
	17121H	AB 6		12/30/2011.	PAYDOWNS.....		65,000	65,000	58,288			239		239		58,527		6,473	6,473	908	05/24/2017.
	171232	AF 8		11/15/2011.	REDEEMED.....		2,000,000	2,000,000	1,984,340	1,998,230		1,770		1,770		2,000,000		0	0	120,000	11/15/2011.
	17285T	AD 8		09/16/2011.	REDEEMED BY CALL.....		269,375	250,000	250,000	250,000				0		250,000		19,375	19,375	14,854	12/15/2018.
	172967	BW 0		09/22/2011.	CITIGROUP/SALOMAN SMITH BARNEY.....		4,949,530	5,000,000	4,815,950	4,904,309		14,458		14,458		4,918,767		30,763	30,763	216,667	05/07/2015.
	172967	CK 5		08/22/2011.	CITIGROUP/SALOMAN SMITH BARNEY.....		5,191,150	5,000,000	4,790,900	4,916,660		14,814		14,814		4,931,474		259,676	259,676	206,424	05/05/2014.
	172967	DE 8		08/05/2011.	GOLDMAN SACHS & CO.....		5,422,150	5,000,000	4,742,420	4,846,616		15,905		15,905		4,862,521		559,629	559,629	289,292	01/07/2016.
	172973	SQ 3		01/26/2011.	PAYDOWN.....		47,905	47,905	48,249	47,978		(73)		(73)		47,905		0	0	219	10/25/2033.
	17307G	AL 2		12/27/2011.	PAYDOWNS.....		19,287	19,287	14,464			4,041		4,041		19,287		0	0		12/25/2018.
	17307G	ED 6		12/27/2011.	PAYDOWNS.....		58,131	58,131	52,608			5,523		5,523		58,131		0	0	220	03/25/2034.
	17307G	FM 5		12/28/2011.	PAYDOWN.....		48,482	48,482	45,149	45,281		3,201		3,201		48,482		0	0	2,283	05/25/2034.

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

E14.10

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8-25-35.....		12/27/2011.	PAYDOWNS.....		24,575	24,575	20,458	.....	.....	.....4,117	.....	.....4,117	.....	.....24,575			0	337	08/25/2035.
	17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08-36.....		12/27/2011.	PAYDOWNS.....		2,247,683	2,247,683	1,857,591	1,857,510		390,173		390,173		2,247,683			0	4,029	08/25/2036.
	17309N AC 5	CRMSI 2006-1 A3 SEQ STP 7-25-36.....		12/27/2011.	PAYDOWNS.....		1,601,118	1,601,118	1,571,598	1,588,920		12,198		12,198		1,601,118			0	43,386	07/25/2036.
	173105 AG 2	CMSI 2007-1 1A7 IO INV 1-25-37.....		05/25/2011.	FINAL PAYDOWN.....				60,668					0					0	83,108	01/25/2037.
	17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 9-25-36.....		12/27/2011.	PAYDOWN.....		95,921	95,921	88,907	86,757		9,164		9,164		95,921			0	5,122	09/25/2036.
	17310N AC 2	CRMSI 2006-3 A3 SEQ 5.61 11-25-36.....		09/26/2011.	PAYDOWNS.....		1,585,576	1,585,576	1,476,570	1,542,126		43,450		43,450		1,585,576			0	34,201	11/25/2036.
	17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 4-25-37.....		12/27/2011.	PAYDOWNS.....		530,973	530,973	516,370	364,879		166,094		166,094		530,973			0	13,972	04/25/2037.
	17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 06-37.....		12/27/2011.	PAYDOWNS.....		863,366	863,366	831,932	834,398		28,968		28,968		863,366			0	24,261	06/25/2037.
	17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 37.....		12/27/2011.	PAYDOWNS.....		43,883	82,999	29,464	30,495		13,388		13,388		43,883			0	1,031	03/25/2037.
	17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTRRE.....		12/27/2011.	PAYDOWNS.....		2,843,173	2,843,173	2,832,511	2,833,844		9,329		9,329		2,843,173			0	80,752	01/25/2036.
	17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR RE.....		12/27/2011.	PAYDOWNS.....		1,508,489	1,508,489	1,452,623	1,460,602		47,887		47,887		1,508,489			0	42,430	06/25/2037.
	17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 0736 RE.....		12/27/2011.	PAYDOWNS.....		285,525	285,525	269,158	270,897		14,628		14,628		285,525			0	6,183	07/25/2036.
	17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 0437 RE.....		12/27/2011.	PAYDOWNS.....		810,387	810,387	810,387					0		810,387			0	19,849	04/25/2037.
	17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR RE.....		12/27/2011.	PAYDOWNS.....		6,296,502	6,296,502	6,044,641	6,068,816		227,686		227,686		6,296,502			0	177,815	11/25/2035.
	17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.0 37 RE.....		12/27/2011.	PAYDOWNS.....		559,257	559,257	550,867	551,898		7,359		7,359		559,257			0	26,471	05/25/2037.
	17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 1235 RE.....		12/27/2011.	PAYDOWNS.....		3,319,547	3,319,547	3,314,361	3,314,727		4,820		4,820		3,319,547			0	105,122	12/25/2035.
	186108 BU 9	CLEVE ELEC ILLUM 7.88 11-01-17 NC.....		03/25/2011.	WELLS FARGO BROKERAGE.....		16,185,015	13,500,000	15,397,320	14,698,665		(33,114)		(33,114)		14,665,551		1,519,464	1,519,464	440,295	11/01/2017.
	186108 CF 1	CLEVE ELEC ILLUM 5.70 04-01-17 NC.....		03/30/2011.	WELLS FARGO BROKERAGE.....		6,391,920	6,000,000	5,933,300	5,948,388		1,660		1,660		5,950,048		441,872	441,872	173,850	04/01/2017.
	19516P AB 7	COLLB 2007-1A A2 CDO FLT 12-9-47.....	F.	12/07/2011.	PAYDOWNS.....		1,051,795	1,051,795	959,763	183,283		868,512		868,512		1,051,795			0	5,052	12/09/2047.
	209615 BX 0	CONSOL NAT GAS 6.250 11-01-11 NC.....		11/01/2011.	REDEEMED.....		5,000,000	5,000,000	4,856,850	4,983,672		16,328		16,328		5,000,000			0	312,500	11/01/2011.
	21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3-15-27.....		12/15/2011.	PAYDOWNS.....		93,374	93,374	93,298	59,228		34,146		34,146		93,374			0	2,961	03/15/2027.
	21079N AA 9	CONTINENTAL AIR 5.983 04-19-22 A19.....		04/19/2011.	SINKING FUND PAYMENT.....		140,835	140,835	139,295	139,367		27		27		139,394		1,441	1,441	4,213	04/19/2022.
	21079N AA 9	CONTINENTAL AIR 5.983 04-19-22 A19.....		10/19/2011.	SINKING FUND PAYMENT.....		140,318	140,318	138,783	138,855		73		73		138,928		1,389	1,389	8,395	04/19/2022.
	210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 09-12.....		01/15/2011.	SINKING FUND PAYMENT.....		102,929	102,929	102,929	102,929				0		102,929			0	1,786	04/15/2015.
	210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 09-12.....		04/15/2011.	SINKING FUND PAYMENT.....		2,336	2,336	2,336	2,336				0		2,336			0	81	04/15/2015.
	210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 09-12.....		07/15/2011.	SINKING FUND PAYMENT.....		23,285	23,285	23,285	23,285				0		23,285			0	1,212	04/15/2015.
	210805 AM 9	CONT AIR 96A 6.94 4-15-15 AL 09-12.....		10/15/2011.	SINKING FUND PAYMENT.....		157,341	157,341	157,341	157,341				0		157,341			0	10,919	04/15/2015.
	210805 DJ 3	CONTINENTAL AIRLINES 6.503 6-15-11.....		06/15/2011.	REDEEMED.....		1,000,000	1,000,000	885,000	975,294		24,706		24,706		1,000,000			0	32,515	06/15/2011.
	22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09-25-31.....		12/27/2011.	PAYDOWNS.....		183,070	183,070	183,012	183,026		44		44		183,070			0	5,552	09/25/2031.
	22541L AC 7	CS FIRST BOSTON USA 6.50 01-15-12 NC.....		09/22/2011.	GOLDMAN SACHS & CO.....		2,026,200	2,000,000	1,989,820	1,998,613		960		960		1,999,573		26,627	26,627	156,000	01/15/2012.
	22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 6-25-33.....		12/27/2011.	PAYDOWNS.....		2,663,372	2,663,372	2,681,162	2,677,684		(14,312)		(14,312)		2,663,372			0	76,025	06/25/2033.
	225458 DK 1	CSFB 2005-C1 A3 SEQ 4.813 2-15-38.....		12/16/2011.	PAYDOWNS.....		1,759,994	1,759,994	1,526,794	1,526,794		233,200		233,200		1,759,994			0	76,983	02/15/2038.
	22545X AB 9	CSMC 2007-C1 A2 SEQ 5.268 2-15-40.....		12/16/2011.	PAYDOWNS.....		1,684,816	1,684,816	1,625,059	1,627,192		57,624		57,624		1,684,816			0	60,977	02/15/2040.
	2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.0 12-33.....		12/27/2011.	PAYDOWNS.....		92,859	92,859	96,223	96,214		(3,355)		(3,355)		92,859			0	4,358	02/25/2033.
	227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11-26.....	R	12/19/2011.	PAYDOWN.....		66,667	66,667	66,642			25		25		66,667			0	274	11/18/2026.
	22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6-25-35.....	R	12/27/2011.	PAYDOWNS.....		321,250	321,250	324,456	322,096		(846)		(846)		321,250			0	13,588	06/25/2035.
	22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR RE.....		12/29/2011.	PAYDOWNS.....		1,265,332	1,265,332	1,206,164	1,213,319		52,013		52,013		1,265,332			0	32,273	07/27/2037.
	22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 37 RE.....		12/28/2011.	PAYDOWNS.....		894,143	894,143	831,901	841,826		52,317		52,317		894,143			0	26,959	06/26/2037.
	232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46.....		05/27/2011.	RBS SECURITIES/GREENWICH.S.....		6,267,435	9,478,163	6,255,588					0		6,255,588		11,848	11,848	725	04/25/2046.
	232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04-46.....		12/27/2011.	PAYDOWNS.....		564,650	564,650	372,669			191,981		191,981		564,650			0	492	04/25/2046.
	23242E AD 1	CWL 2006-13 1AF4 SEQ 6.229 1-25-37.....		12/27/2011.	PAYDOWNS.....			65,173	65,173	16,778		(16,778)		(16,778)		2,079			0	2,079	01/25/2037.
	23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7-15-36.....		12/15/2011.	PAYDOWNS.....		552,456	552,456	386,028	405,522		146,934		146,934		552,456			0	1,123	07/15/2036.
	23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 1246.....		12/27/2011.	PAYDOWNS.....		522,635	629,667	481,695	452,711		69,924		69,924		522,635			0	1,497	12/25/2046.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
23248A	AJ	0	CWL 2007-SEA1 2A1 SEQ FLT 05-47		12/27/2011.	PAYDOWNS.....		376,203	376,203	233,246	.....	.....	.....142,957	.....	.....142,957	.....	.....376,203	.....	.....	.....0	581	05/25/2047.
23305Y	AC	3	DBUBS 2011-LC3A A3 SEQ 4.638 08-44FD.....		09/14/2011.	NOMURA SECURITIES INTL.....		4,110,844	3,900,000	3,938,916	.....	.....	.....	.....	.....0	.....	.....3,938,916	.....	.....171,928	171,928	24,118	08/10/2044.
23328*	AA	5	WALGREEN-BETHLEHEM PA 6.69 9-15-18.....		11/15/2011.	PAYDOWNS.....		156,678	156,678	168,909	164,584	.....	.....(381)	.....	.....(381)	.....	.....164,203	.....	.....(7,526)	(7,526)	5,297	09/15/2018.
23328*	AA	5	WALGREEN-BETHLEHEM PA 6.69 9-15-18.....		12/15/2011.	PAYDOWN.....		14,724	14,724	15,874	15,467	.....	.....(75)	.....	.....(75)	.....	.....15,392	.....	.....(668)	(668)	985	09/15/2018.
233293	AH	2	DPL INC 6.875 9-01-11 NC.....		09/01/2011.	REDEEMED.....		5,755,000	5,755,000	6,004,921	5,780,351	.....	.....(25,351)	.....	.....(25,351)	.....	.....5,755,000	.....	.....	.....	.....395,656	09/01/2011.
23349*	AA	0	DTE ENERGY CTL 7.40 11-15-16.....		12/15/2011.	PAYDOWNS.....		708,137	708,137	782,097	753,428	.....	.....(3,294)	.....	.....(3,294)	.....	.....750,134	.....	.....(41,994)	(41,994)	28,751	11/15/2016.
239753	BE	5	DAYTON HUDSON 10.00 01-01-11 NC.....		01/01/2011.	REDEEMED.....		1,300,000	1,300,000	1,741,691	1,300,000	.....	.....	.....	.....0	.....	.....1,300,000	.....	.....	.....0	65,000	01/01/2011.
245217	AP	9	DEL MONTE CORP 6.75 02-15-15 C10!.....		03/08/2011.	CASH TENDER OFFER.....		512,500	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....12,500	12,500	19,031	02/15/2015.
247361	ZH	4	DELTA AIR 2010 4.95 05-23-19 NC AL16.....		05/23/2011.	SINKING FUND PAYMENT.....		28,644	28,644	28,644	28,644	.....	.....	.....	.....0	.....	.....28,644	.....	.....	.....0	709	05/23/2019.
247361	ZH	4	DELTA AIR 2010 4.95 05-23-19 NC AL16.....		11/23/2011.	SINKING FUND PAYMENT.....		64,921	64,921	64,921	64,921	.....	.....	.....	.....0	.....	.....64,921	.....	.....	.....0	3,214	05/23/2019.
247367	BH	7	DELTA AIRLINES 6.821 081022 NC AL19.....		02/10/2011.	SINKING FUND PAYMENT.....		138,306	138,306	138,306	138,306	.....	.....	.....	.....0	.....	.....138,306	.....	.....	.....0	4,717	08/10/2022.
247367	BH	7	DELTA AIRLINES 6.821 081022 NC AL19.....		08/10/2011.	SINKING FUND PAYMENT.....		142,783	142,783	142,783	142,783	.....	.....	.....	.....0	.....	.....142,783	.....	.....	.....0	9,739	08/10/2022.
24736T	AA	5	DELTA AIR LINES 7.75 12-17-19 AL0416.....		06/17/2011.	SINKING FUND PAYMENT.....		165,512	165,512	165,512	165,512	.....	.....	.....	.....0	.....	.....165,512	.....	.....	.....0	6,414	12/17/2019.
24736T	AA	5	DELTA AIR LINES 7.75 12-17-19 AL0416.....		12/17/2011.	SINKING FUND PAYMENT.....		230,333	230,333	230,333	230,333	.....	.....	.....	.....0	.....	.....230,333	.....	.....	.....0	17,851	12/17/2019.
251510	EP	4	DBALT 2005-3 5A1 SEQ FLT 6-25-35.....		12/27/2011.	PAYDOWNS.....		968,514	968,514	726,934	662,920	.....	.....305,594	.....	.....305,594	.....	.....968,514	.....	.....	.....0	3,276	06/25/2035.
251510	MD	2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36.....		12/27/2011.	PAYDOWNS.....		183,164	225,327	225,327	180,359	.....	.....2,805	.....	.....2,805	.....	.....183,164	.....	.....	.....0	5,295	02/25/2036.
251510	MD	2	DBALT 2006-AB1 A1A SEQ 5.431 2-25-36.....		12/27/2011.	PAYDOWNS.....		256,430	315,458	315,458	252,502	.....	.....3,928	.....	.....3,928	.....	.....256,430	.....	.....	.....0	7,415	02/25/2036.
25152C	MN	3	DEUTSCHE BK LOND 6.00 09-01-17 NC.....		09/09/2011.	DEUTSCHE MORGAN GRENFELL.....		3,373,530	3,000,000	2,984,850	2,988,940	.....	.....948	.....	.....948	.....	.....2,989,888	.....	.....383,642	383,642	186,500	09/01/2017.
25156P	AG	8	DEUTSCHE TEL FIN 5.375 03-23-11 NC.....	R	03/23/2011.	REDEEMED.....		3,000,000	3,000,000	2,963,370	2,998,108	.....	.....1,892	.....	.....1,892	.....	.....3,000,000	.....	.....	.....0	80,625	03/23/2011.
2515E0	AA	7	DEUTSCHE BK FINL 5.375 03-02-15 NC.....	R	11/18/2011.	DEUTSCHE BANK.....		8,598,150	9,000,000	9,220,730	9,104,067	.....	.....(20,275)	.....	.....(20,275)	.....	.....9,083,792	.....	.....(485,642)	(485,642)	607,375	03/02/2015.
254423	ZZ	2	DINEEQUITY INC TL L+4.50 10-19-17.....		02/25/2011.	PAYDOWNS.....		2,838,067	2,813,333	2,785,200	2,785,958	.....	.....456	.....	.....456	.....	.....2,786,414	.....	.....51,652	51,652	30,712	10/19/2017.
25459H	AD	7	DIRECTV HLDGS 6.375 061515 CC@103.19.....		03/18/2011.	CASH TENDER OFFER.....		3,099,390	3,000,000	3,000,000	2,914,938	.....	.....85,062	.....	.....85,062	.....	.....3,000,000	.....	.....99,390	99,390	49,406	06/15/2015.
256853	AA	0	DOLPHIN ENERGY 5.888 06-15-19 NC A16.....	R	06/15/2011.	SINKING FUND PAYMENT.....		275,100	275,100	274,412	274,412	.....	.....25	.....	.....25	.....	.....274,514	.....	.....586	586	8,099	06/15/2019.
256853	AA	0	DOLPHIN ENERGY 5.888 06-15-19 NC A16.....	R	12/15/2011.	SINKING FUND PAYMENT.....		284,900	284,900	284,188	284,267	.....	.....57	.....	.....57	.....	.....284,324	.....	.....576	576	16,775	06/15/2019.
267482	AC	1	DYCOM INDUSTRIES 8.125 101515 C10 !.....		01/21/2011.	CASH TENDER OFFER.....		1,251,756	1,200,000	1,200,000	1,200,000	.....	.....	.....	.....0	.....	.....1,200,000	.....	.....51,756	51,756	26,000	10/15/2015.
26882P	AN	2	ERAC USA FINANCE 8.00 01-15-11 NC.....		01/15/2011.	REDEEMED.....		1,000,000	1,000,000	1,216,530	1,001,412	.....	.....(1,412)	.....	.....(1,412)	.....	.....1,000,000	.....	.....	.....0	40,000	01/15/2011.
27876G	AQ	1	ECHOSTAR DBS 6.375 10-01-11 NC!.....		10/01/2011.	REDEEMED.....		6,000,000	6,000,000	5,993,750	5,999,269	.....	.....731	.....	.....731	.....	.....6,000,000	.....	.....	.....0	382,500	10/01/2011.
27876G	BE	7	ECHOSTAR DBS 7.125 02-01-16 NC.....		11/04/2011.	MORGAN STANLEY & CO.....		2,120,000	2,000,000	2,035,000	.....	.....	.....(1,614)	.....	.....(1,614)	.....	.....2,033,386	.....	.....86,614	86,614	38,792	02/01/2016.
28932M	AA	3	ELM RD GEN STA 5.209 2-11-30 NC AL22.....		02/11/2011.	SINKING FUND PAYMENT.....		87,596	87,596	87,596	87,596	.....	.....	.....	.....0	.....	.....87,596	.....	.....	.....0	2,281	02/11/2030.
28932M	AA	3	ELM RD GEN STA 5.209 2-11-30 NC AL22.....		08/11/2011.	SINKING FUND PAYMENT.....		89,874	89,874	89,874	89,874	.....	.....	.....	.....0	.....	.....89,874	.....	.....	.....0	4,682	02/11/2030.
29247#	AA	6	EN-TOUCH SYSTEMS TL L+500 12-31-12.....		06/30/2011.	PAYDOWNS.....		129,654	129,654	128,217	129,085	.....	.....83	.....	.....83	.....	.....129,168	.....	.....487	487	2,762	12/31/2012.
29247#	AA	6	EN-TOUCH SYSTEMS TL L+500 12-31-12.....		09/30/2011.	PAYDOWN.....		11,034	11,034	10,912	10,986	.....	.....17	.....	.....17	.....	.....11,003	.....	.....32	32	544	12/31/2012.
29247#	AA	6	EN-TOUCH SYSTEMS TL L+500 12-31-12.....		12/30/2011.	PAYDOWN.....		22,069	22,069	21,824	21,972	.....	.....46	.....	.....46	.....	.....22,018	.....	.....51	51	1,450	12/31/2012.
29247#	AB	4	EN-TOUCH SYSTEMS REV L+500 12-31-12.....		06/30/2011.	PAYDOWNS.....		86,206	86,206	85,785	86,039	.....	.....17	.....	.....17	.....	.....86,056	.....	.....150	150	1,183	12/31/2012.
292600	ZZ	9	ENDO PHARMACEUTICALS L+300 06-17-18.....		12/23/2011.	PAYDOWNS.....		1,121,785	1,121,785	1,121,785	1,121,785	.....	.....	.....	.....0	.....	.....1,121,785	.....	.....	.....0	17,962	06/17/2018.
292689	AC	0	ENERGY GROUP BV 7.425 10-15-17 NC.....	R	08/09/2011.	LIQUIDATION DISTRIBUTION.....		50,310	50,310	50,310	50,310	.....	.....	.....	.....0	.....	.....50,310	.....	.....	.....0	.....	10/15/2017.
30257G	AA	9	FPL ENERGY NATL 5.608 31024 A0317 !.....		03/10/2011.	SINKING FUND PAYMENT.....		319,600	319,600	319,300	319,360	.....	.....2	.....	.....2	.....	.....319,362	.....	.....238	238	8,962	03/10/2024.
30257G	AA	9	FPL ENERGY NATL 5.608 31024 A0317 !.....		09/12/2011.	SINKING FUND PAYMENT.....		289,360	289,360	289,089	289,142	.....	.....8	.....	.....8	.....	.....289,150	.....	.....210	210	24,341	03/10/2024.
31331F	AB	7	FEDERAL EXPRESS 8.76 05-22-15 A0913.....		11/22/2011.	SINKING FUND PAYMENT.....		311,683	311,683	387,422	347,340	.....	.....(6,530)	.....	.....(6,530)	.....	.....340,810	.....	.....(29,127)	(29,127)	27,303	05/22/2015.
31331F	AK	7	FEDERAL EX A-1 7.63 1-5-14 AL0812 CC.....		01/05/2011.	SINKING FUND PAYMENT.....		503,824	503,824	529,312	503,824	.....	.....	.....	.....0	.....	.....503,824	.....	.....	.....0	19,221	01/05/2014.
31331F	AQ	4	FEDERAL EX ETC 7.85 1-30-15 AL0413.....		01/30/2011.	SINKING FUND PAYMENT.....		361,527	361,527	360,702	361,234	.....	.....5	.....	.....5	.....	.....361,239	.....	.....288	288	14,190	01/30/2015.
31331F	AU	5	FEDERAL EXP ETC 97-A 7.50 1-15-18A14.....		01/15/2011.	SINKING FUND PAYMENT.....		85,323	85,323	91,270	88,725	.....	.....(14)	.....	.....(14)	.....	.....88,711	.....	.....(3,387)	(3,387)	3,200	01/15/2018.
31331F	AV	3	FEDEX 1997 TRUST 7.52 011518 C10 A14.....		01/15/2011.	SINKING FUND PAYMENT.....		1,229,338	1,229,338	1,228,723	1,229,552	.....	.....(2)	.....	.....(2)	.....	.....1,229,550	.....	.....(213)	(213)	46,223	01/15/2018.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.12	31331F	AY 7		01/15/2011.	FEDERAL EXP 6.845 1-15-19 AL 0216.....				99,064	99,064				15		94,683		4,381	4,381	3,390	01/15/2019.
	31331F	BC 4		01/15/2011.	FED EXP ETC 8.25 1-15-19 A 07-14.....				107,656	119,017		(25)		(25)		114,590		(6,934)	(6,934)	4,441	01/15/2019.
	316817	AA 3		01/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,086	27,383				0		27,383		704	704	167	06/01/2017.
	316817	AA 3		02/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,253	26,965				7		27,552		701	701	336	06/01/2017.
	316817	AA 3		03/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,421	27,709				14		27,723		698	698	506	06/01/2017.
	316817	AA 3		04/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,589	27,873				22		27,895		695	695	679	06/01/2017.
	316817	AA 3		05/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,759	27,448				28		28,067		692	692	854	06/01/2017.
	316817	AA 3		06/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				28,930	27,611				36		28,241		689	689	1,031	06/01/2017.
	316817	AA 3		07/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,102	27,775				43		28,416		685	685	1,210	06/01/2017.
	316817	AA 3		08/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,274	27,940				52		28,593		682	682	1,391	06/01/2017.
	316817	AA 3		09/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,448	28,106				59		28,770		678	678	1,574	06/01/2017.
	316817	AA 3		10/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,623	28,881				73		28,954		669	669	1,759	06/01/2017.
	316817	AA 3		11/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,799	28,451				81		29,134		665	665	1,946	06/01/2017.
	316817	AA 3		12/01/2011.	57TH ST MTGE 7.125 6-01-17 AL 121014.....				29,976	28,620				90		29,315		661	661	2,136	06/01/2017.
	319963	B@ 2		03/30/2011.	FIRST DATA CORP B1 L+275 09-24-14.....				2,688,279	2,747,261		3,783		3,783		2,751,044		(62,764)	(62,764)	28,684	09/24/2014.
	319963	B@ 2		04/13/2011.	FIRST DATA CORP B1 L+275 09-24-14.....				286,093	279,131		443		443		279,574		6,519	6,519	2,463	09/24/2014.
	32051G	Y2 5		12/27/2011.	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 36.....				157,209	99,043		55,942		55,942		157,209		0	0	2,808	05/25/2036.
	32051S	AA 7		12/27/2011.	FHAMS 2006-RE2 A1 SEQ FLT 0435 FB RE.....				216,816	149,062		67,754		67,754		216,816		0	0	178	04/25/2035.
	32056J	AA 2		12/27/2011.	FHASI 2007-AR3 1A1 SEQ SSNR CSTR FB.....				122,079	136,813		(14,734)		(14,734)		122,079		0	0	1,075	11/25/2037.
	32113J	CF 0		12/27/2011.	FNLC 2005-4 A3 SEQ FLT 02-36.....				321,192	247,720		73,472		73,472		321,192		0	0	255	02/25/2036.
	33736X	BZ 1		01/14/2011.	FUNBC 2001-C2 A2 SEQ 6.663 1-12-43.....				46,521	41,040				0		46,521		0	0	258	01/12/2043.
	33938#	AD 6		09/06/2011.	FLEXTech REVOL LOAN 13.00 03-31-10.....				119,334	119,334				0		119,334		0	0	0	03/31/2010.
	33938#	AE 4		09/06/2011.	FLEXTech PCKGNG TERM 13.00 07-15-11.....				202,761	202,761				0		202,761		0	0	0	07/15/2011.
	347314	AK 2		12/15/2011.	FORT EUSTIS/STORY HS 4.98 121520 A16.....				300,000	290,811		547		547		293,255		6,745	6,745	14,940	12/15/2020.
	349580	ZZ 6		12/30/2011.	FIG LLC FORTRESS L+400 10-07-15.....				612,672	612,672		(2,841)		(2,841)		609,831		2,841	2,841	23,608	10/07/2015.
	359262	AT 9		08/01/2011.	FROST NATL BANK 6.875 08-01-11 NC.....				1,600,000	1,622,575		(22,575)		(22,575)		1,600,000		0	0	110,000	08/01/2011.
	361477	AA 0		05/15/2011.	GATX CORP SER 08-2 9.00 11-15-13 NC.....				52,714	52,714				0		52,714		0	0	2,372	11/15/2013.
	361477	AA 0		11/15/2011.	GATX CORP SER 08-2 9.00 11-15-13 NC.....				52,153	52,153				0		52,153		0	0	4,694	11/15/2013.
	36157N	FL 3		11/25/2011.	GECMS 1997-HE4 A6 SEQ 7.17 12-25-28.....				93,161	94,806		(1,645)		(1,645)		93,161		0	0	3,070	12/25/2028.
	361849	XD 9		09/29/2011.	GMACC 2003-C1 A2 SEQ 4.079 5-10-36.....				5,143,164	4,734,688		33,741		33,741		4,938,023		205,141	205,141	171,658	05/10/2036.
	361856	CQ 8		12/27/2011.	GMACM 2003-HE2 A5 NAS STP 4-25-22.....				322,790	254,195		44,618		44,618		322,790		0	0	7,913	04/25/2033.
	36185N	G7 9		12/19/2011.	GMACM 2003-AR2 X3 IO CSTR 12-19-33.....					124,768				0				0	0	64	12/19/2033.
	36190F	AD 2		12/27/2011.	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 35RE.....				411,699	391,079		18,400		18,400		411,699		0	0	6,840	07/25/2035.
	36190G	AA 6		12/28/2011.	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 37RE.....				1,346,659	1,309,941		36,718		36,718		1,346,659		0	0	55,577	01/26/2037.
	36228F	PM 2		08/25/2011.	GSR 2003-3F 3A3 IO FLT 4-25-33.....					4,944				0		1,064		0	0	1,064	04/25/2033.
	36298G	AA 7		01/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,273	10,417				0		10,415		(142)	(142)	55	10/09/2029.
	36298G	AA 7		02/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,328	10,473				0		10,471		(143)	(143)	111	10/09/2029.
	36298G	AA 7		03/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,383	10,529		(1)		(1)		10,526		(143)	(143)	167	10/09/2029.
	36298G	AA 7		04/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,439	10,585		(1)		(1)		10,582		(144)	(144)	223	10/09/2029.
	36298G	AA 7		05/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,495	10,642		(1)		(1)		10,639		(144)	(144)	281	10/09/2029.
	36298G	AA 7		06/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,551	10,699		(2)		(2)		10,695		(144)	(144)	339	10/09/2029.
	36298G	AA 7		07/09/2011.	GSPA MONETIZATN TR 6.422 100929 A23.....				10,607	10,754		(2)		(2)		10,752		(145)	(145)	397	10/09/2029.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23.....		...	08/09/2011.	SINKING FUND PAYMENT.....		10,664	10,664	10,813	10,812	.....	.....(3)	.....	.....(3)	.....	.....10,809	.....	.....(145)	(145)	457	10/09/2029.	
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23.....		...	09/09/2011.	SINKING FUND PAYMENT.....		10,721	10,721	10,871	10,870	.....	.....(3)	.....	.....(3)	.....	.....10,867	.....	.....(146)	(146)	516	10/09/2029.	
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23.....		...	10/09/2011.	SINKING FUND PAYMENT.....		10,860	10,860	11,012	11,010	.....	.....(3)	.....	.....(3)	.....	.....11,007	.....	.....(147)	(147)	581	10/09/2029.	
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23.....		...	11/09/2011.	SINKING FUND PAYMENT.....		13,025	13,025	13,207	13,206	.....	.....(5)	.....	.....(5)	.....	.....13,201	.....	.....(176)	(176)	767	10/09/2029.	
36298G AA 7	GSPA MONETIZATN TR 6.422 100929 A23.....		...	12/09/2011.	SINKING FUND PAYMENT.....		13,432	13,432	13,620	13,618	.....	.....(5)	.....	.....(5)	.....	.....13,613	.....	.....(181)	(181)	863	10/09/2029.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	01/20/2011.	SINKING FUND PAYMENT.....		7,008	7,008	6,736	6,773	.....	.....1	.....	.....1	.....	.....6,774	.....	.....234	234	38	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	02/20/2011.	SINKING FUND PAYMENT.....		7,187	7,187	6,908	6,945	.....	.....5	.....	.....5	.....	.....6,950	.....	.....237	237	78	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	03/20/2011.	SINKING FUND PAYMENT.....		6,923	6,923	6,654	6,690	.....	.....7	.....	.....7	.....	.....6,697	.....	.....225	225	116	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	04/20/2011.	SINKING FUND PAYMENT.....		6,961	6,961	6,691	6,727	.....	.....10	.....	.....10	.....	.....6,737	.....	.....224	224	155	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	05/20/2011.	SINKING FUND PAYMENT.....		7,000	7,000	6,728	6,764	.....	.....13	.....	.....13	.....	.....6,777	.....	.....222	222	195	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	06/20/2011.	SINKING FUND PAYMENT.....		7,046	7,046	6,772	6,809	.....	.....16	.....	.....16	.....	.....6,825	.....	.....221	221	236	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	07/20/2011.	SINKING FUND PAYMENT.....		7,084	7,084	6,809	6,846	.....	.....19	.....	.....19	.....	.....6,865	.....	.....219	219	276	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	08/20/2011.	SINKING FUND PAYMENT.....		7,122	7,122	6,846	6,883	.....	.....22	.....	.....22	.....	.....6,905	.....	.....217	217	318	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	09/20/2011.	SINKING FUND PAYMENT.....		7,015	7,015	6,743	6,779	.....	.....25	.....	.....25	.....	.....6,804	.....	.....211	211	352	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	10/20/2011.	SINKING FUND PAYMENT.....		7,053	7,053	6,780	6,816	.....	.....28	.....	.....28	.....	.....6,844	.....	.....209	209	393	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	11/20/2011.	SINKING FUND PAYMENT.....		7,891	7,891	7,584	7,626	.....	.....34	.....	.....34	.....	.....7,660	.....	.....231	231	484	09/20/2016.	
368771 AA 9	GENL AMER RAIL 97-1 6.69 092016 A14.....		...	12/20/2011.	SINKING FUND PAYMENT.....		7,122	7,122	6,846	6,883	.....	.....34	.....	.....34	.....	.....6,917	.....	.....205	205	476	09/20/2016.	
372490 ZZ 8	GENTIVA HEALTH TL B L+500 08-17-16.....		...	03/11/2011.	PAYDOWNS.....		7,095,375	6,956,250	6,678,000	6,690,614	.....	.....404,761	.....	.....404,761	.....	.....7,095,375	.....	.....	.....	.....0	90,671	08/17/2016.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5-25-36.....		...	12/27/2011.	PAYDOWNS.....		724,994	959,603	959,603	609,706	.....	.....115,288	.....	.....115,288	.....	.....724,994	.....	.....	.....	.....0	31,043	05/25/2036.
38141G EU 4	GOLDMAN SACHS GP 5.625 01-15-17 NC.....		...	09/22/2011.	GOLDMAN SACHS & CO.....		3,967,880	4,000,000	3,997,240	3,998,157	.....	.....190	.....	.....190	.....	.....3,998,347	.....	.....(30,467)	(30,467)	270,000		01/15/2017.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1-15-29.....		...	12/15/2011.	PAYDOWNS.....		192,948	192,948	198,913	192,948	.....	.....	.....	.....0	.....	.....192,948	.....	.....	.....	.....0	7,187	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34 RE.....		...	12/27/2011.	PAYDOWNS.....		366,260	366,260	364,431	364,703	.....	.....1,557	.....	.....1,557	.....	.....366,260	.....	.....	.....	.....0	10,092	09/25/2034.
398186 AA 4	GRIFFIN COAL MIN 9.50 12-01-16 NC.....		R	02/01/2011.	SEAPORT GROUP LLC.....		1,630,000	2,000,000	2,000,000	1,087,500	.....	.....	.....	.....0	.....	.....1,087,500	.....	.....542,500	542,500	.....		12/01/2016.
398186 AA 4	GRIFFIN COAL MIN 9.50 12-01-16 NC.....		R	07/13/2011.	BANKRUPTCY DISTRIBUTION.....		894,026	894,026	894,026	894,026	.....	.....	.....	.....0	.....	.....894,026	.....	.....	.....	.....0	50,016	12/01/2016.
398500 ZZ 4	GRIFOLS TL B L+425 06-01-17 NC.....		...	12/30/2011.	PAYDOWNS.....		25,000	25,000	24,312	.....	.....	.....52	.....	.....52	.....	.....24,364	.....	.....636	636	464		06/01/2017.
404230 ZZ 0	HM LLC PR+2.00 01-15-10.....		...	04/12/2011.	FINAL DISTRIBUTION.....		3,722,544	3,722,544	3,722,544	3,722,544	.....	.....	.....	.....0	.....	.....3,722,544	.....	.....	.....	.....0	151,919	04/12/2011.
41011W AH 3	JOHN HANCOCK 6.50 03-01-11 NC.....		...	03/01/2011.	REDEEMED.....		5,000,000	5,000,000	5,255,950	5,006,164	.....	.....(6,164)	.....	.....(6,164)	.....	.....5,000,000	.....	.....	.....	.....0	162,500	03/01/2011.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 0836.....		...	12/21/2011.	PAYDOWNS.....		89,969	89,969	63,427	63,245	.....	.....26,724	.....	.....26,724	.....	.....89,969	.....	.....	.....	.....0	213	07/21/2036.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 1135.....		...	12/19/2011.	PAYDOWNS.....		418,098	418,098	293,715	299,249	.....	.....118,849	.....	.....118,849	.....	.....418,098	.....	.....	.....	.....0	1,255	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 0845.....		...	12/19/2011.	PAYDOWNS.....		248,695	248,695	174,707	177,666	.....	.....71,029	.....	.....71,029	.....	.....248,695	.....	.....	.....	.....0	850	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 0946.....		...	12/19/2011.	PAYDOWNS.....		136,786	136,786	97,120	99,425	.....	.....37,361	.....	.....37,361	.....	.....136,786	.....	.....	.....	.....0	337	09/19/2046.
42307T AC 2	HEINZ CO. 6.625 07-15-11 NC.....		...	07/15/2011.	REDEEMED.....		1,000,000	1,000,000	1,163,871	1,013,794	.....	.....(13,794)	.....	.....(13,794)	.....	.....1,000,000	.....	.....	.....	.....0	66,250	07/15/2011.
428040 BZ 1	HERTZ CORP 8.875 01-01-14 C11@102 !.....		...	01/01/2011.	PARTIAL CALL.....		96,086	94,000	94,000	94,000	.....	.....	.....	.....0	.....	.....94,000	.....	.....2,086	2,086	84		01/01/2014.
428040 BZ 1	HERTZ CORP 8.875 01-01-14 C11@102 !.....		...	02/24/2011.	PARTIAL CALL.....		69,509	68,000	68,000	68,000	.....	.....	.....	.....0	.....	.....68,000	.....	.....1,509	1,509	3,906		01/01/2014.
428040 BZ 1	HERTZ CORP 8.875 01-01-14 C11@102 !.....		...	04/06/2011.	PARTIAL CALL.....		67,465	66,000	66,000	66,000	.....	.....	.....	.....0	.....	.....66,000	.....	.....1,465	1,465	4,474		01/01/2014.
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11-25-36.....		...	12/27/2011.	PAYDOWNS.....		18,113	18,113	10,504	3,037	.....	.....15,076	.....	.....15,076	.....	.....18,113	.....	.....	.....	.....0	495	11/25/2036.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 2-25-37.....		...	12/27/2011.	PAYDOWNS.....		185,204	185,204	127,328	51,263	.....	.....133,941	.....	.....133,941	.....	.....185,204	.....	.....	.....	.....0	318	02/25/2037.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 0734 FB.....		...	12/27/2011.	PAYDOWNS.....		469,176	469,176	408,183	.....	.....	.....60,993	.....	.....60,993	.....	.....469,176	.....	.....	.....	.....0	303	07/25/2034.
440452 AD 2	HORMEL FOODS 6.625 06-01-11 NC.....		...	06/01/2011.	REDEEMED.....		5,000,000	5,000,000	4,991,800	4,999,539	.....	.....461	.....	.....461	.....	.....5,000,000	.....	.....	.....	.....0	165,625	06/01/2011.
44881H BD 5	HYDRO QUEBEC SER B 8.62 12-15-11 MTN.....		I.	12/15/2011.	REDEEMED.....		1,500,000	1,500,000	1,978,221	1,567,095	.....	.....(67,095)	.....	.....(67,095)	.....	.....1,500,000	.....	.....	.....	.....0	141,871	12/15/2011.
449786 AP 7	ING BANK NV 5.00 06-09-21 NC.....		R	12/15/2011.	DEUTSCHE BANK.....		2,944,770	3,000,000	2,988,330	.....	.....	.....471	.....	.....471	.....	.....2,988,801	.....	.....(44,031)	(44,031)	79,583		06/09/2021.
45252H AB 8	IMMUCOR L+575 08-19-18.....		...	12/30/2011.	PAYDOWN.....		32,500	32,500	31,200	.....	.....	.....51	.....	.....51	.....	.....31,251	.....	.....1,249	1,249	844		08/19/2018.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9-25-34.....		...	12/27/2011.	PAYDOWNS.....		507,163	507,163	487,827	489,184	.....	.....17,979	.....	.....17,979	.....	.....507,163	.....	.....	.....	.....0	15,451	09/25/2034.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 0435.....	12/27/2011.	PAYDOWNS.....			594,195	594,195	499,126	505,396			88,799		88,799		594,195			0	2,627	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 8-25-35.....	12/27/2011.	PAYDOWNS.....			252,202	252,202	131,144	75,042			177,160		177,160		252,202			0	1,050	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5-25-36.....	12/27/2011.	PAYDOWNS.....			55,603	55,603	38,921	39,460			16,143		16,143		55,603			0	155	05/25/2036.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10-25-13.....	12/30/2011.	PAYDOWNS.....			35,797	35,797	29,175	4,621			31,176		31,176		35,797			0	63	10/25/2013.
45660L PK 9	RAST 2005-A6CB A95 SEQ SSUP 5.5 0635.....	12/27/2011.	PAYDOWNS.....			271,852	271,852	160,392	158,097			113,755		113,755		271,852			0	8,068	06/25/2035.
45660N KZ 7	RAST 2002-A14J A10 SSNRNAS 5.75 0133.....	12/27/2011.	PAYDOWNS.....			1,396,495	1,396,495	1,413,078	1,409,172			(12,677)		(12,677)		1,396,495			0	39,546	01/25/2033.
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 1-25-33.....	12/27/2011.	PAYDOWNS.....			238,635	238,635	205,823	208,045			30,590		30,590		238,635			0	6,860	01/25/2033.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 1034.....	12/27/2011.	PAYDOWNS.....			205,512	205,512	168,518	169,688			35,824		35,824		205,512			0	2,815	10/25/2034.
45661E EM 2	INDX 2006-AR5 2A2 SEQ SSUP CSTR 0536.....	12/27/2011.	PAYDOWNS.....			193,526	972,212	469,095	123,013			70,513		70,513		193,526			0	24,689	05/25/2036.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6-25-39.....	12/30/2011.	PAYDOWNS.....			217,860	217,860	165,574	35,077			182,783		182,783		217,860			0	412	06/25/2039.
45974V ZY 7	INTL LEASE FIN 5.45 03-24-11 NC.....	03/24/2011.	REDEEMED.....			4,000,000	4,000,000	3,992,240	3,999,597			403		403		4,000,000			0	109,000	03/24/2011.
465210 ZZ 8	ISTAR FINANCIAL A-1 L+375 06-28-13.....	12/20/2011.	PAYDOWNS.....			4,307,362	4,307,362	4,264,286				6,095		6,095		4,270,381		36,979	36,979	63,131	06/28/2013.
46616M AA 8	HENDR 2010-3A A JGW SEQ 3.82 12-48.....	12/15/2011.	PAYDOWNS.....			268,280	268,280	268,225	268,225			55		55		268,280			0	5,888	12/15/2048.
46616P AA 1	HENDR 2011-1A A SEQ 4.7 10-56.....	12/15/2011.	PAYDOWNS.....			130,311	130,311	130,279				32		32		130,311			0	1,872	10/15/2056.
46625H AT 7	JP MORGAN CHASE 5.75 01-02-13 NC.....	09/22/2011.	J. P. MORGAN SECURITIES.....			3,145,770	3,000,000	3,260,772	3,068,990			(24,308)		(24,308)		3,044,682		101,088	101,088	213,229	01/02/2013.
46625Y CU 5	JPMCC 2004-LN2 A1 SEQ 4.475 7-15-41.....	12/15/2011.	PAYDOWNS.....			602,798	602,798	547,606	568,255			34,543		34,543		602,798			0	17,004	07/15/2041.
46625Y TD 4	JPMCC 2007-FL1A A1 SEQ FLT 07-19.....	12/15/2011.	PAYDOWNS.....			1,630,467	1,630,467	1,396,088	1,426,083			204,384		204,384		1,630,467			0	5,038	07/15/2019.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 1235.....	12/27/2011.	PAYDOWNS.....			284,500	284,500	273,743	260,938			23,562		23,562		284,500			0	8,697	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 0336.....	12/27/2011.	PAYDOWNS.....			152,165	152,165	152,879	109,533			42,632		42,632		152,165			0	2,358	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3-25-36.....	12/27/2011.	PAYDOWNS.....			140,610	151,744	142,070	143,419			(2,809)		(2,809)		140,610			0	7,209	03/25/2036.
466285 AM 5	JPALT 2006-A6 2A3 SEQ SSNR 5.85 1136.....	03/25/2011.	PAYDOWNS.....			83,332	83,332	76,667	83,332			0		0		83,332			0	1,108	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 1136.....	12/27/2011.	PAYDOWNS.....			587,719	587,719	437,851	499,352			88,367		88,367		587,719			0	27,539	11/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 0536.....	12/27/2011.	PAYDOWNS.....			446,646	446,646	226,832	85,720			360,926		360,926		446,646			0	1,099	05/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07-36.....	12/27/2011.	PAYDOWNS.....			469,582	469,582	372,144				97,438		97,438		469,582			0	553	07/25/2036.
46629P AM 0	JPMCC 2006-LDP9 A2S SEQ 5.298 05-47.....	12/15/2011.	PAYDOWN.....			193,134	193,134	186,729	191,485			1,649		1,649		193,134			0	10,232	05/15/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06-47.....	12/12/2011.	PAYDOWN.....			141,457	141,457	136,239	138,347			3,110		3,110		141,457			0	7,705	06/12/2047.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11-36 RE.....	12/28/2011.	PAYDOWNS.....			653,769	653,769	671,953				(18,184)		(18,184)		653,769			0	8,296	11/26/2036.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49.....	12/15/2011.	PAYDOWNS.....			974,999	974,999	898,258	922,862			52,137		52,137		974,999			0	35,306	01/15/2049.
46630J AJ 8	JPMCC 2007-LDPX A1S SEQ 4.93 1-15-49.....	12/16/2011.	PAYDOWNS.....			9,606,300	9,606,300	9,174,016	9,405,941			200,359		200,359		9,606,300			0	410,352	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 4-37.....	12/27/2011.	PAYDOWNS.....			1,874,393	1,874,393	1,824,018	1,747,634			126,759		126,759		1,874,393			0	59,539	04/25/2037.
46630V AP 7	JPMCC 2007-CB19 C SUB CSTR 2-12-49.....	04/29/2011.	WELLS FARGO BROKERAGE.....			4,200,000	7,000,000	6,693,203	3,095,400			0		0		3,095,400		1,104,600	1,104,600	172,046	02/12/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 37RE.....	12/29/2011.	PAYDOWNS.....			4,199,474	4,199,474	3,366,766	3,443,762			755,712		755,712		4,199,474			0	118,824	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 6-26-36RE.....	12/28/2011.	PAYDOWNS.....			3,063,416	3,063,416	2,668,042	2,713,035			350,381		350,381		3,063,416			0	60,767	06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A1 SEQ 6.25 8-26-37RE.....	12/28/2011.	PAYDOWNS.....			3,162,386	3,162,386	2,767,088	2,812,018			350,368		350,368		3,162,386			0	85,222	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 37RE.....	12/29/2011.	PAYDOWNS.....			1,386,462	1,386,462	1,062,375	1,102,110			284,352		284,352		1,386,462			0	21,549	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 36RE.....	12/30/2011.	PAYDOWNS.....			356,764	356,764	276,717	314,328			42,436		42,436		356,764			0	15,158	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 37RE.....	12/29/2011.	PAYDOWNS.....			1,860,822	1,860,822	1,353,749	1,440,497			420,325		420,325		1,860,822			0	86,488	06/26/2037.
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 37 RE.....	12/29/2011.	PAYDOWNS.....			1,043,404	1,043,404	974,269	982,587			60,817		60,817		1,043,404			0	25,961	01/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 37 RE.....	12/29/2011.	PAYDOWNS.....			3,734,063	3,734,063	3,543,660	3,567,467			166,596		166,596		3,734,063			0	105,010	05/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 35 RE.....	12/28/2011.	PAYDOWNS.....			973,360	973,360	902,791	911,290			62,070		62,070		973,360			0	16,019	04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 37RE.....	12/29/2011.	PAYDOWNS.....			557,869	557,869	563,445				(5,576)		(5,576)		557,869			0	14,727	02/27/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 37RE.....	12/29/2011.	PAYDOWNS.....			3,569,347	3,569,347	3,313,916	3,352,903			216,444		216,444		3,569,347			0	53,348	03/27/2037.
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4-20-36 RE.....	12/21/2011.	PAYDOWNS.....			1,316,407	1,316,407	1,287,648	1,291,232			25,175		25,175		1,316,407			0	31,568	04/20/2036.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46634B	BY	7		12/28/2011.	PAYDOWNS.....		1,790,409	1,790,409	1,770,265	1,771,441		18,968		18,968		1,790,409			0	57,935	12/26/2035.
46634F	AU	7		12/30/2011.	PAYDOWNS.....		1,616,611	1,616,611	1,637,953	1,636,482		(19,871)		(19,871)		1,616,611			0	78,514	07/26/2036.
46634V	AA	6		08/17/2011.	GOLDMAN SACHS & CO.....		7,774,102	7,000,000	7,719,688					0		7,719,688		54,414	54,414	24,519	06/20/2049.
46635B	AA	9		12/28/2011.	PAYDOWNS.....		1,328,737	1,328,737	1,425,071	1,422,166		(93,429)		(93,429)		1,328,737			0	41,683	03/26/2039.
472320	AA	8		12/27/2011.	PAYDOWNS.....		1,044,006	1,044,006	956,031	958,723		85,283		85,283		1,044,006			0	55,140	06/25/2047.
472321	AA	6		12/30/2011.	PAYDOWNS.....		4,834,631	4,834,631	3,705,301	3,841,542		993,089		993,089		4,834,631			0	154,096	10/25/2035.
472321	AC	2		12/29/2011.	PAYDOWNS.....		1,764,130	1,764,130	1,524,656	1,563,800		200,330		200,330		1,764,130			0	50,158	01/25/2037.
472321	AJ	7		12/29/2011.	PAYDOWNS.....		3,763,679	3,763,679	3,174,896	3,264,186		499,493		499,493		3,763,679			0	102,702	01/25/2039.
472321	AL	2		12/27/2011.	PAYDOWNS.....		589,163		132,399	43,430		(43,430)		(43,430)					0	28,388	01/25/2039.
472321	AN	8		12/27/2011.	PAYDOWNS.....		1,056,159		219,590	64,603		(64,603)		(64,603)					0	35,753	01/25/2037.
47232A	AA	6		12/21/2011.	PAYDOWNS.....		2,218,097	2,218,097	2,042,384	2,096,760		121,337		121,337		2,218,097			0	37,058	03/20/2036.
47232A	AD	0		12/28/2011.	PAYDOWNS.....		1,666,179	1,666,179	1,597,970	1,635,528		30,651		30,651		1,666,179			0	34,087	06/25/2036.
47232A	AG	3		12/27/2011.	PAYDOWNS.....		1,160,400	1,160,400	1,012,450	1,069,231		91,169		91,169		1,160,400			0	34,084	05/25/2037.
47232A	AP	3		12/20/2011.	PAYDOWNS.....			810,810	58,024	32,958		(32,958)		(32,958)					0	21,242	03/20/2036.
47232D	AF	9		12/29/2011.	PAYDOWNS.....		715,913	715,913	715,913	715,913				0		715,913			0	25,198	09/26/2036.
47232D	AL	6		12/27/2011.	PAYDOWNS.....			192,308	143,901	44,032		(44,032)		(44,032)					0	11,007	09/26/2036.
47232D	AM	4		12/29/2011.	PAYDOWNS.....		631,170	631,170	631,170	631,170				0		631,170			0	17,961	01/26/2047.
47232D	AT	9		12/29/2011.	PAYDOWNS.....		599,862	599,862	599,862	599,862				0		599,862			0	20,691	09/26/2036.
47232D	AW	2		12/30/2011.	PAYDOWNS.....		1,011,205	1,011,205	1,011,205	1,011,205				0		1,011,205			0	26,260	01/26/2036.
47232D	BC	5		12/30/2011.	PAYDOWNS.....		1,598,417	1,598,417	1,470,349	1,525,618		72,799		72,799		1,598,417			0	43,868	02/26/2037.
47232D	BG	6		12/27/2011.	PAYDOWNS.....			171,083	26,039	22,660		(22,660)		(22,660)					0	8,350	02/26/2037.
47232D	BH	4		12/29/2011.	PAYDOWNS.....		193,435	193,435	193,435	193,435				0		193,435			0	560	09/26/2036.
47232D	BN	1		12/27/2011.	PAYDOWNS.....			145,696	8,532	1,093		(1,093)		(1,093)					0	396	09/26/2036.
47232D	BP	6		12/30/2011.	PAYDOWNS.....		754,655	754,655	754,655	754,655				0		754,655			0	23,394	07/26/2037.
47232D	BU	5		12/27/2011.	PAYDOWNS.....			523,822	159,723	28,193		(28,193)		(28,193)					0	14,878	07/26/2037.
47232D	BV	3		12/29/2011.	PAYDOWNS.....		980,334	980,334	882,183	895,890		84,444		84,444		980,334			0	29,738	06/26/2037.
47232D	CA	8		12/30/2011.	PAYDOWNS.....		954,538	954,538	954,538	954,538				0		954,538			0	25,179	02/26/2047.
47232D	CF	7		12/27/2011.	PAYDOWNS.....			400,397	50,719	24,216		(24,216)		(24,216)					0	14,664	02/26/2047.
47232D	CG	5		12/21/2011.	PAYDOWNS.....		752,897	752,897	752,897	752,897				0		752,897			0	22,902	05/21/2036.
47232D	CN	0		12/29/2011.	PAYDOWNS.....		156,154	156,154	156,154	156,154				0		156,154			0	6,439	12/26/2036.
47232D	CU	4		12/29/2011.	PAYDOWNS.....		290,252	290,252	290,252	290,252				0		290,252			0	10,916	04/26/2047.
47232D	CZ	3		12/30/2011.	PAYDOWNS.....		1,566,009	1,566,009	1,535,398	1,526,839		39,170		39,170		1,566,009			0	38,790	06/26/2037.
47232D	DC	3		12/29/2011.	PAYDOWNS.....		2,038,219	2,038,219	2,038,219	2,038,219				0		2,038,219			0	68,484	08/26/2037.
47232D	DG	4		12/29/2011.	PAYDOWNS.....		4,957,438	4,957,438	4,920,067	4,957,233		205		205		4,957,438			0	171,811	08/26/2037.
47232D	DP	4		12/29/2011.	PAYDOWNS.....		1,202,547	1,202,547	1,202,547	1,202,547				0		1,202,547			0	17,391	09/26/2035.
47232D	DT	6		12/29/2011.	PAYDOWNS.....		1,796,242	1,796,242	1,727,207	1,731,868		64,374		64,374		1,796,242			0	46,906	04/26/2037.
47232D	EB	4		12/30/2011.	PAYDOWNS.....		340,632	340,632	340,632	340,632				0		340,632			0	7,239	06/26/2037.
47232D	EG	3		12/29/2011.	PAYDOWNS.....		1,523,905	1,523,905	1,523,905	1,523,905				0		1,523,905			0	41,217	02/26/2037.
47232D	EU	0		12/29/2011.	PAYDOWNS.....		2,933,347	2,933,347	2,933,347	2,893,345		40,002		40,002		2,933,347			0	66,152	05/26/2037.
47232D	EM	2		12/30/2011.	PAYDOWNS.....		1,804,950	1,804,950	1,804,950	1,670,340		134,610		134,610		1,804,950			0	44,810	08/26/2037.
47232D	EY	4		12/27/2011.	PAYDOWNS.....			224,950	43,456	21,507		(21,507)		(21,507)					0	8,547	08/26/2037.
47232D	EZ	1		12/29/2011.	PAYDOWNS.....		3,947,649	3,947,649	3,947,649	3,947,649				0		3,947,649			0	116,455	11/26/2036.

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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D	FF	4	JMAC 2009-R5 24A1 SEQ SSNR CSTR 36RE.....	12/30/2011.	PAYDOWNS.....		1,016,283	1,016,283	1,016,283	1,016,283					0		1,016,283			0	29,773	12/26/2036.
47232V	AA	0	JMAC 2009-R4 1A1 SEQ SSNR 6.0 37RE.....	12/30/2011.	PAYDOWNS.....		303,846	303,846	303,846	303,846					0		303,846			0	9,345	02/26/2037.
47232V	AE	2	JMAC 2009-R4 1A5 MEZ SSUP 6.0 37RE.....	12/27/2011.	PAYDOWNS.....		98,260	98,260	18,756	491			(491)		(491)				0	3,980	02/26/2037.	
47232V	AF	9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 37RE.....	12/30/2011.	PAYDOWNS.....		333,394	333,394	326,585	333,394					0		333,394			0	9,826	02/26/2037.
47232V	AK	8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 37RE.....	12/27/2011.	PAYDOWNS.....		107,422	46,034	19,824	19,824			(19,824)		(19,824)				0	4,175	02/26/2037.	
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.0 37RE.....	12/30/2011.	PAYDOWNS.....		542,534	542,534	542,534	542,534					0		542,534			0	16,688	07/26/2037.
47232V	AQ	5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 37RE.....	12/27/2011.	PAYDOWNS.....		93,351	34,620	11,060	11,060			(11,060)		(11,060)				0	5,212	07/26/2037.	
47232V	AR	3	JMAC 2009-R4 4A1 SEQ SSNR 6.0 36RE.....	12/29/2011.	PAYDOWNS.....		570,813	570,813	570,813	547,944			22,869		22,869		570,813			0	18,570	09/26/2036.
47232V	AV	4	JMAC 2009-R4 4A5 MEZ SSUP 6.0 36RE.....	12/27/2011.	PAYDOWNS.....		306,723	41,389	34,988	34,988			(34,988)		(34,988)				0	9,211	09/26/2036.	
47232V	AW	2	JMAC 2009-R4 5A1 SEQ SSNR CSTR RE.....	12/30/2011.	PAYDOWNS.....		278,960	278,960	278,960	250,441			28,519		28,519		278,960			0	3,235	09/26/2035.
47232V	BB	7	JMAC 2009-R4 6A1 SEQ SSNR FLT 35RE.....	12/30/2011.	PAYDOWNS.....		752,491	752,491	647,956	611,841			140,650		140,650		752,491			0	2,262	09/26/2035.
47232V	BM	3	JMAC 2009-R4 8A1 SEQ SSNR 5.5 36RE.....	12/30/2011.	PAYDOWNS.....		475,060	475,060	475,060	475,060					0		475,060			0	12,270	11/26/2036.
47232V	BR	2	JMAC 2009-R4 9A1 SEQ SSNR CSTR RE.....	12/29/2011.	PAYDOWNS.....		5,162,664	5,162,664	5,162,664	5,162,664					0		5,162,664			0	135,546	11/26/2037.
47232V	BZ	4	JMAC 2009-R4 10A1 SEQ SSNR 6.0 36RE.....	12/30/2011.	PAYDOWNS.....		280,404	280,404	280,404	280,404					0		280,404			0	10,376	07/26/2036.
47232V	CE	0	JMAC 2009-R4 10A6 MEZ SSUP 6.0 36RE.....	12/27/2011.	PAYDOWNS.....		127,832	23,565	8,701	8,701			(8,701)		(8,701)				0	5,333	07/26/2036.	
47232V	CF	7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 RE.....	12/30/2011.	PAYDOWNS.....		213,666	213,666	213,666	213,666					0		213,666			0	6,317	04/26/2037.
47232V	CM	2	JMAC 2009-R4 12A1 SEQ SSNR 5.5 35RE.....	12/29/2011.	PAYDOWN.....		85,878	85,878	85,878	85,878					0		85,878			0	4,723	11/26/2035.
47232V	CP	5	JMAC 2009-R4 12A3 MEZ SSUP 5.5 35RE.....	12/27/2011.	PAYDOWN.....		16,819	14,272	4,917	4,917	1,159		(6,076)		(4,917)				0	925	11/26/2035.	
47232V	CQ	3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 36RE.....	12/29/2011.	PAYDOWNS.....		2,041,690	2,041,690	2,013,220	2,023,459			18,231		18,231		2,041,690			0	59,294	05/26/2036.
47232V	CU	4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 36RE.....	12/27/2011.	PAYDOWN.....		8,104	6,186	782	782			(782)		(782)				0	474	05/26/2036.	
47232V	CV	2	JMAC 2009-R4 14A1 SEQ SSNR 6.5 36RE.....	12/29/2011.	PAYDOWNS.....		2,666,947	2,666,947	2,616,051	2,604,074			62,873		62,873		2,666,947			0	79,411	11/26/2036.
47232V	DF	6	JMAC 2009-R4 16A1 SEQ SSNR 6.0 36RE.....	12/30/2011.	PAYDOWNS.....		1,896,137	1,896,137	1,804,223	1,831,504			64,633		64,633		1,896,137			0	55,913	04/26/2036.
47232V	DR	0	JMAC 2009-R4 18A1 SEQ SSNR 6.0 36RE.....	12/30/2011.	PAYDOWNS.....		613,910	613,910	613,910	613,910					0		613,910			0	18,833	04/26/2036.
47232V	DV	1	JMAC 2009-R4 18A5 MEZ SSUP 6.0 36RE.....	12/27/2011.	PAYDOWNS.....		78,568	15,839	4,713	4,713			(4,713)		(4,713)				0	3,798	04/26/2036.	
47232V	DW	9	JMAC 2009-R4 19A1 SEQ SSNR 6.0 36RE.....	12/30/2011.	PAYDOWNS.....		190,299	190,299	190,299	190,299					0		190,299			0	5,799	07/26/2036.
47232V	DZ	2	JMAC 2009-R4 20A1 SEQ SSNR 6.0 36RE.....	12/30/2011.	PAYDOWNS.....		721,433	721,433	721,433	721,433					0		721,433			0	21,418	03/26/2036.
47232V	EC	2	JMAC 2009-R4 21A1 SEQ SSNR 6.0 37RE.....	12/30/2011.	PAYDOWNS.....		322,856	322,856	328,058	322,856					0		322,856			0	10,903	03/26/2037.
47232V	EH	1	JMAC 2009-R4 21A6 MEZ SSUP 6.0 37RE.....	12/27/2011.	PAYDOWNS.....		208,706	84,570	24,128	24,128			(24,128)		(24,128)				0	6,658	03/26/2037.	
47232V	EJ	7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 37RE.....	12/30/2011.	PAYDOWNS.....		163,399	163,399	168,837	163,399					0		163,399			0	5,232	04/26/2037.
47232V	EP	3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 37RE.....	12/27/2011.	PAYDOWNS.....		141,985	45,501	13,786	13,786			(13,786)		(13,786)				0	4,265	04/26/2037.	
47232V	EQ	1	JMAC 2009-R4 23A1 SEQ SSNR 5.75 36RE.....	12/29/2011.	PAYDOWNS.....		1,058,531	1,058,531	1,058,531	1,058,531					0		1,058,531			0	31,503	01/26/2036.
47232V	EV	0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 36RE.....	12/27/2011.	PAYDOWNS.....		481,039	307,779	249,351	249,351			(249,351)		(249,351)				0	14,029	01/26/2036.	
47232V	EW	8	JMAC 2009-R4 24A1 SEQ SSNR 5.5 36RE.....	12/30/2011.	PAYDOWNS.....		279,706	279,706	279,706	279,706					0		279,706			0	8,084	02/26/2036.
47232V	FB	3	JMAC 2009-R4 24A6 MEZ SSUP 5.5 36RE.....	12/27/2011.	PAYDOWNS.....		179,755	25,014	18,018	18,018			(18,018)		(18,018)				0	5,038	02/26/2036.	
47232V	FC	1	JMAC 2009-R4 25A1 SEQ SSNR 5.25 36RE.....	12/29/2011.	PAYDOWNS.....		1,466,372	1,466,372	1,466,372	1,466,372					0		1,466,372			0	41,499	01/26/2036.
47232V	FK	3	JMAC 2009-R4 27A1 SEQ SSNR CSTR RE.....	12/29/2011.	PAYDOWNS.....		2,258,283	2,258,283	2,258,283	2,258,283					0		2,258,283			0	62,451	06/26/2036.
47232V	FU	1	JMAC 2009-R4 29A1 SEQ SSNR FLT RE.....	12/30/2011.	PAYDOWNS.....		721,156	721,156	721,156	721,156					0		721,156			0	3,948	01/26/2047.
47232V	FW	7	JMAC 2009-R4 30A1 SEQ SSNR CSTR RE.....	12/30/2011.	PAYDOWNS.....		1,177,557	1,177,557	1,177,557	1,152,404			25,153		25,153		1,177,557			0	30,035	07/26/2037.
47232V	GB	2	JMAC 2009-R4 31A1 SEQ SSNR 5.75 36RE.....	05/27/2011.	PAYDOWNS.....		355,682	355,682	357,565	355,682					0		355,682			0	4,513	02/26/2036.
47232V	GC	0	JMAC 2009-R4 31A2 SUB SSUP 5.75 36RE.....	12/30/2011.	PAYDOWNS.....		310,219	310,219	310,219	310,219					0		310,219			0	11,147	02/26/2036.
47232V	GH	9	JMAC 2009-R4 32A1 SEQ SSNR 6.5 36RE.....	12/30/2011.	PAYDOWNS.....		481,134	481,134	481,134	481,134					0		481,134			0	10,048	03/26/2036.
47233A	AW	7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 37RE.....	12/28/2011.	PAYDOWNS.....		884,554	884,554	816,004	824,036			60,518		60,518		884,554			0	15,192	03/26/2037.
47233C	AA	1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 46 RE.....	12/30/2011.	PAYDOWNS.....		100,711	100,711	92,887	93,438			7,273		7,273		100,711			0	2,293	08/26/2046.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
47770# AB 1	JOBSON MEDICAL T/L L+500	12-01-11.....		09/30/2011.	PAYDOWNS.....		8,510	8,510	6,741	2,735	.....	.....5,775	.....	.....5,775	.....	.....8,510	.....	.....	.....0	347	12/01/2011.
478366 AQ 0	JOHNSON CONTROLS 5.250	01-15-11 NC !.....		01/15/2011.	REDEEMED.....		2,000,000	2,000,000	1,999,740	1,999,998	.....	.....2	.....	.....2	.....	.....2,000,000	.....	.....	.....0	52,500	01/15/2011.
48121C YK 6	JP MORGAN CHASE 6.00	10-01-17 NC.....		08/22/2011.	BANK OF AMER / ML.....		5,519,550	5,000,000	4,994,350	4,995,841	.....	.....327	.....	.....327	.....	.....4,996,168	.....	.....523,382	523,382	270,000	10/01/2017.
48202T AD 3	JUNIPER 2000-1 A3 CBO	8-22 4-15-12.....		05/12/2011.	PAYDOWN.....		322,878	322,878	322,878	322,878	.....	.....	.....	.....0	.....	.....322,878	.....	.....	.....0	13,270	04/15/2012.
485134 BC 3	KANSAS CITY P&L 6.50	11-15-11 NC.....		11/15/2011.	REDEEMED.....		6,000,000	6,000,000	6,346,980	6,044,678	.....	.....(44,678)	.....	.....(44,678)	.....	.....6,000,000	.....	.....	.....0	390,000	11/15/2011.
493268 AY 2	KSLT 2000-B A2 ABS FLT	7-25-29.....		10/25/2011.	PAYDOWNS.....		158,906	158,906	128,713	.....	.....	.....	.....	.....0	.....	.....158,906	.....	.....	.....0	586	07/25/2029.
49327H AE 5	KSLT 2006-A 2A2 ABS FLT	6-27-25.....		12/27/2011.	PAYDOWNS.....		549,061	549,061	395,325	471,182	.....	.....77,879	.....	.....77,879	.....	.....549,061	.....	.....	.....0	1,301	06/27/2025.
494550 AH 9	KINDER MORGAN 6.75	3-15-11 NC.....		03/15/2011.	REDEEMED.....		3,500,000	3,500,000	3,744,750	3,507,494	.....	.....(7,494)	.....	.....(7,494)	.....	.....3,500,000	.....	.....	.....0	118,125	03/15/2011.
50178T AA 5	LBI ESCROW LYO 8.00	11-01-17 C13.....		02/22/2011.	MORGAN STANLEY & CO.....		2,260,000	2,000,000	2,055,938	2,052,673	.....	.....(846)	.....	.....(846)	.....	.....2,051,827	.....	.....208,173	208,173	50,667	11/01/2017.
50178T AA 5	LBI ESCROW LYO 8.00	11-01-17 C13.....		02/25/2011.	MORGAN STANLEY & CO.....		3,213,375	2,850,000	2,956,188	2,948,327	.....	.....(1,681)	.....	.....(1,681)	.....	.....2,946,646	.....	.....266,729	266,729	76,633	11/01/2017.
50212X AL 0	LPL HOLDINGS INC TL L+375	06-28-17.....		12/30/2011.	PAYDOWNS.....		13,036	13,036	12,840	.....	.....	.....8	.....	.....8	.....	.....12,848	.....	.....188	188	144	06/28/2017.
502413 AU 1	L-3 COMMS CORP 6.375	10-15-15 C1013!.....		12/22/2011.	PARTIAL CALL.....		408,500	400,000	396,360	397,998	.....	.....360	.....	.....360	.....	.....398,358	.....	.....10,142	10,142	30,246	10/15/2015.
515074 AA 0	LANDMARK LSG 6.20	10-01-22 C14A18.....		04/01/2011.	SINKING FUND PAYMENT.....		233,658	233,658	237,207	236,946	.....	.....(206)	.....	.....(206)	.....	.....236,740	.....	.....(3,082)	(3,082)	7,243	10/01/2022.
515074 AA 0	LANDMARK LSG 6.20	10-01-22 C14A18.....		10/01/2011.	SINKING FUND PAYMENT.....		261,418	261,418	265,181	264,903	.....	.....(668)	.....	.....(668)	.....	.....264,235	.....	.....(2,816)	(2,816)	15,814	10/01/2022.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR	7-26-24 RE.....		12/29/2011.	PAYDOWNS.....		49,978	49,978	47,715	49,978	.....	.....	.....	.....0	.....	.....49,978	.....	.....	.....0	.....	07/26/2024.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50	12-25-35.....		12/27/2011.	PAYDOWNS.....		82,069	109,472	79,505	79,815	.....	.....2,254	.....	.....2,254	.....	.....82,069	.....	.....	.....0	4,739	12/25/2035.
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT	6-25-37.....		12/28/2011.	PAYDOWNS.....		1,743,166	1,743,166	1,133,058	1,242,937	.....	.....500,229	.....	.....500,229	.....	.....1,743,166	.....	.....	.....0	7,368	06/25/2037.
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR	STP 092535.....		12/27/2011.	PAYDOWNS.....		1,995,849	1,995,849	1,768,822	1,866,613	.....	.....129,236	.....	.....129,236	.....	.....1,995,849	.....	.....	.....0	58,039	09/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR	FLT 122535.....		12/27/2011.	PAYDOWNS.....		781,081	781,081	572,143	571,738	.....	.....209,343	.....	.....209,343	.....	.....781,081	.....	.....	.....0	2,150	12/25/2035.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.0	1-25-37.....		12/27/2011.	PAYDOWNS.....		216,650	216,650	140,825	121,005	.....	.....95,645	.....	.....95,645	.....	.....216,650	.....	.....	.....0	5,933	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR	CSTR 07-47.....		12/27/2011.	PAYDOWNS.....		3,520,903	3,520,903	3,045,881	3,102,992	.....	.....417,911	.....	.....417,911	.....	.....3,520,903	.....	.....	.....0	81,431	07/25/2047.
526020 ZZ 8	LENDER PROCESSING TL B	L+450 8-14-18.....		12/30/2011.	PAYDOWNS.....		25,000	25,000	24,611	.....	.....	.....11	.....	.....11	.....	.....24,622	.....	.....378	378	271	08/14/2018.
526602 AA 5	LEONARD WOOD FAM 5.124	07-15-20 A16.....		01/15/2011.	SINKING FUND PAYMENT.....		117,718	117,718	117,718	117,718	.....	.....	.....	.....0	.....	.....117,718	.....	.....	.....0	3,016	07/15/2020.
526602 AA 5	LEONARD WOOD FAM 5.124	07-15-20 A16.....		07/15/2011.	SINKING FUND PAYMENT.....		120,736	120,736	120,736	120,736	.....	.....	.....	.....0	.....	.....120,736	.....	.....	.....0	6,187	07/15/2020.
530718 AC 9	LIBERTY MEDIA 5.70	05-15-13 NC.....		03/22/2011.	BARCLAYS AMERICA.....		2,100,000	2,000,000	2,000,500	2,000,141	.....	.....(13)	.....	.....(13)	.....	.....2,000,128	.....	.....99,872	99,872	41,167	05/15/2013.
531359 AA 5	LIBERTY TIRE REC 11.00	10-01-16 C13.....		01/27/2011.	BANK OF AMER / ML.....		2,775,000	2,500,000	2,473,225	2,474,045	.....	.....234	.....	.....234	.....	.....2,474,279	.....	.....300,721	300,721	92,431	10/01/2016.
531359 AA 5	LIBERTY TIRE REC 11.00	10-01-16 C13.....		04/06/2011.	BANK OF AMER / ML.....		2,331,781	2,075,000	2,067,560	2,067,783	.....	.....234	.....	.....234	.....	.....2,068,017	.....	.....263,764	263,764	121,099	10/01/2016.
54323# AA 1	LONGVIEW POWER T/L B	L+350 2-28-14.....		06/20/2011.	EXCHANGED.....		741,664	800,000	800,000	800,000	.....	.....	.....	.....0	.....	.....800,000	.....	.....(58,336)	(58,336)	10,635	02/28/2014.
54323# AC 7	LONGVIEW POWER DD L+350	02-28-14.....		06/20/2011.	EXCHANGED.....		865,275	933,333	933,333	933,333	.....	.....	.....	.....0	.....	.....933,333	.....	.....(68,059)	(68,059)	12,407	02/28/2014.
54323M AJ 7	LONGVIEW POWER TL FAC	L+350 2-28-14.....		12/30/2011.	PAYDOWN.....		4,333	4,333	4,017	.....	.....	.....58	.....	.....58	.....	.....4,075	.....	.....258	258	88	02/28/2014.
544565 AA 2	L.A. FIRE A 8.48	9-2-15 AL 1008 SF.....		03/02/2011.	PARTIAL CALL.....		137,740	131,181	131,181	131,181	.....	.....	.....	.....0	.....	.....131,181	.....	.....6,559	6,559	5,562	09/02/2015.
544565 AA 2	L.A. FIRE A 8.48	9-2-15 AL 1008 SF.....		09/02/2011.	PARTIAL CALL.....		31,221	29,734	29,734	29,734	.....	.....	.....	.....0	.....	.....29,734	.....	.....1,487	1,487	2,521	09/02/2015.
544565 AA 2	L.A. FIRE A 8.48	9-2-15 AL 1008 SF.....		09/02/2011.	SINKING FUND PAYMENT.....		59,546	59,546	59,546	59,546	.....	.....	.....	.....0	.....	.....59,546	.....	.....	.....0	5,050	09/02/2015.
55265K GJ 8	MASTR 2003-7 4A42 INV	9-25-33.....		12/28/2011.	PAYDOWN.....		25,417	25,417	23,764	21,614	.....	.....3,803	.....	.....3,803	.....	.....25,417	.....	.....	.....0	4,018	09/25/2033.
55265K XJ 3	MASTR 2003-5 2A1 SEQ	5.0 6-25-18.....		12/27/2011.	PAYDOWNS.....		798,535	798,535	771,086	778,817	.....	.....19,718	.....	.....19,718	.....	.....798,535	.....	.....	.....0	19,044	06/25/2018.
55265K YX 1	MASTR 2003-6 6A9 SEQ	5.0 7-25-33.....		12/27/2011.	PAYDOWNS.....		348,691	348,691	354,247	350,652	.....	.....(1,961)	.....	.....(1,961)	.....	.....348,691	.....	.....	.....0	7,270	07/25/2033.
5526E2 AB 5	MBNA AMERICA BANK 6.625	6-15-12 NC.....		06/28/2011.	BANK OF AMER / ML.....		8,268,640	8,000,000	7,981,180	7,996,423	.....	.....1,170	.....	.....1,170	.....	.....7,997,593	.....	.....271,047	271,047	288,556	06/15/2012.
55274Q AK 1	MASTR 2006-2 1A10 SEQ	SSNR FLT 06-36.....		12/27/2011.	PAYDOWNS.....		611,210	611,210	553,145	.....	.....	.....58,065	.....	.....58,065	.....	.....611,210	.....	.....	.....0	7,828	06/25/2036.
55277@ AA 6	WALGREEN CO-HALTOM CITY	6.69 2-15-19.....		12/15/2011.	PAYDOWNS.....		108,299	108,299	116,758	113,893	.....	.....(277)	.....	.....(277)	.....	.....113,616	.....	.....(5,317)	(5,317)	3,968	02/15/2019.
552848 AA 1	MGIC INVT CORP 5.375	11-01-15 NC.....		04/29/2011.	DIVIDEND TO GAFRI.....		3,753,311	4,030,000	3,903,458	2,586,701	.....	.....	.....	.....0	.....	.....2,586,701	.....	.....1,166,610	1,166,610	107,103	11/01/2015.
552953 AR 2	MGM MIRAGE 6.625	07-15-15 NC.....		04/29/2011.	DIVIDEND TO GAFRI.....		2,406,250	2,500,000	2,534,375	2,518,448	.....	.....(1,167)	.....	.....(1,167)	.....	.....2,517,281	.....	.....(111,031)	(111,031)	130,660	07/15/2015.
565849 AG 1	MARATHON OIL CORP 6.50	02-15-14 NC.....		01/13/2011.	MORGAN STANLEY & CO.....		5,019,233	4,425,000	4,868,651	4,743,920	.....	.....(3,182)	.....	.....(3,182)	.....	.....4,740,738	.....	.....278,496	278,496	123,040	02/15/2014.
576203 AH 6	MASSEY ENERGY CO 6.875	121513 C09 !.....		03/04/2011.	CITADEL SECURITIES.....		1,022,500	1,000,000	992,430	996,705	.....	.....178	.....	.....178	.....	.....996,883	.....	.....25,617	25,617	16,042	12/15/2013.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
576431	AJ	9		12/27/2011.	PAYDOWNS.....		231,864	254,224	204,651	153,619	.....	.....78,245	.....	.....78,245	.....	.....231,864	.....	.....	.....0	6,809	11/25/2036.
57645T	AA	5		12/27/2011.	PAYDOWNS.....		1,465,625	1,465,625	1,119,371	.....	.....	.....346,254	.....	.....346,254	.....	.....1,465,625	.....	.....	.....0	3,379	09/25/2037.
582333	ZA	1		07/08/2011.	PAYDOWN.....		280,000	280,000	112,000	112,000	.....	.....168,000	.....	.....168,000	.....	.....280,000	.....	.....	.....0	14,002	12/31/2013.
58501W	AV	3		03/01/2011.	PR YR SINKING FUND PYMT.....		.....	.....14	15	15	.....	.....	.....	.....0	.....	.....15	.....	.....(15)	(15)	.....	03/01/2017.
58501W	AV	3		03/01/2011.	SINKING FUND PAYMENT.....		147,903	147,903	157,622	152,521	.....	.....(100)	.....	.....(100)	.....	.....152,421	.....	.....(4,518)	(4,518)	5,576	03/01/2017.
58501W	AV	3		09/01/2011.	SINKING FUND PAYMENT.....		153,479	153,479	163,564	158,271	.....	.....(426)	.....	.....(426)	.....	.....157,845	.....	.....(4,366)	(4,366)	11,572	03/01/2017.
589929	PL	6		02/25/2011.	PAYDOWNS.....		4,972	4,972	4,970	4,972	.....	.....	.....	.....0	.....	.....4,972	.....	.....	.....0	50	02/25/2027.
589929	RJ	9		10/25/2011.	PAYDOWNS.....		20,501	20,501	20,497	20,501	.....	.....	.....	.....0	.....	.....20,501	.....	.....	.....0	685	07/25/2027.
589929	RK	6		10/25/2011.	PAYDOWNS.....		44,174	44,174	44,169	44,174	.....	.....	.....	.....0	.....	.....44,174	.....	.....	.....0	1,544	07/25/2027.
589929	TP	3		12/20/2011.	PAYDOWNS.....		156,427	156,427	156,395	156,427	.....	.....	.....	.....0	.....	.....156,427	.....	.....	.....0	5,307	05/20/2028.
59020U	ZZ	1		12/27/2011.	PAYDOWNS.....		73,369	73,369	63,831	.....	.....	.....9,538	.....	.....9,538	.....	.....73,369	.....	.....	.....0	226	10/25/2035.
59022C	CS	0		12/13/2011.	BANK OF AMER / ML.....		3,104,150	3,500,000	3,352,965	3,395,656	.....	.....13,163	.....	.....13,163	.....	.....3,408,819	.....	.....(304,669)	(304,669)	223,883	05/02/2017.
59023N	AW	8		12/27/2011.	PAYDOWNS.....		287,311	305,281	183,170	168,721	.....	.....118,590	.....	.....118,590	.....	.....287,311	.....	.....	.....0	.....	10/25/2036.
59023P	AB	9		12/27/2011.	PAYDOWNS.....		106,745	106,745	95,538	.....	.....	.....11,207	.....	.....11,207	.....	.....106,745	.....	.....	.....0	312	10/25/2036.
59156R	AC	2		12/01/2011.	REDEEMED.....		6,500,000	6,500,000	6,441,495	6,493,002	.....	.....6,998	.....	.....6,998	.....	.....6,500,000	.....	.....	.....0	398,125	12/01/2011.
59156R	AD	0		09/22/2011.	BARCLAYS AMERICA.....		5,207,700	5,000,000	4,964,100	4,991,390	.....	.....3,093	.....	.....3,093	.....	.....4,994,483	.....	.....213,217	213,217	210,521	12/15/2012.
59217E	AG	9		10/26/2011.	J. P. MORGAN SECURITIES.....		12,748,080	12,000,000	11,966,640	11,989,188	.....	.....3,107	.....	.....3,107	.....	.....11,992,295	.....	.....755,785	755,785	698,533	09/18/2013.
595481	AA	0		12/15/2011.	PAYDOWNS.....		107,766	107,766	103,456	103,647	.....	.....4,119	.....	.....4,119	.....	.....107,766	.....	.....	.....0	3,396	01/15/2040.
59549N	AA	1		10/03/2011.	PAYDOWNS.....		393,254	393,254	391,458	392,130	.....	.....1,124	.....	.....1,124	.....	.....393,254	.....	.....	.....0	18,073	07/01/2035.
59549P	AA	6		10/03/2011.	PAYDOWNS.....		816,353	816,353	823,108	819,142	.....	.....(2,789)	.....	.....(2,789)	.....	.....816,353	.....	.....	.....0	42,753	04/01/2030.
59549W	AA	1		12/15/2011.	PAYDOWNS.....		185,699	185,699	185,693	185,699	.....	.....	.....	.....0	.....	.....185,699	.....	.....	.....0	4,798	07/15/2038.
59560W	AA	5		12/15/2011.	PAYDOWNS.....		390,321	390,321	389,468	389,475	.....	.....846	.....	.....846	.....	.....390,321	.....	.....	.....0	7,497	12/15/2045.
59565A	AA	8		09/30/2011.	J. P. MORGAN SECURITIES.....		10,710,100	10,000,000	9,982,700	9,986,739	.....	.....2,461	.....	.....2,461	.....	.....9,989,200	.....	.....720,900	720,900	575,278	09/15/2014.
608190	AG	9		01/15/2011.	REDEEMED.....		1,006,000	1,006,000	1,004,974	1,005,991	.....	.....9	.....	.....9	.....	.....1,006,000	.....	.....	.....0	32,695	01/15/2011.
610000	ZZ	7		12/20/2011.	PAYDOWN.....		806,818	806,818	775,678	.....	.....	.....1,184	.....	.....1,184	.....	.....776,862	.....	.....29,956	29,956	9,984	07/12/2018.
61746W	H2	9		09/23/2011.	BARCLAYS AMERICA.....		14,159,197	13,497,000	13,269,238	13,413,261	.....	.....28,083	.....	.....28,083	.....	.....13,441,344	.....	.....717,853	717,853	573,454	06/13/2041.
61746W	UV	0		12/27/2011.	PAYDOWNS.....		7,218	7,218	7,387	7,249	.....	.....(31)	.....	.....(31)	.....	.....7,218	.....	.....	.....0	263	07/25/2017.
61746W	UZ	1		12/27/2011.	PAYDOWNS.....		4,904	4,904	5,014	4,936	.....	.....(32)	.....	.....(32)	.....	.....4,904	.....	.....	.....0	124	04/25/2017.
61748A	AE	6		09/22/2011.	BNP PARIBAS.....		1,363,824	1,386,000	1,316,700	1,355,057	.....	.....6,428	.....	.....6,428	.....	.....1,361,485	.....	.....2,339	2,339	65,104	04/01/2014.
61748A	AE	6		10/27/2011.	MORGAN STANLEY & CO.....		3,005,040	3,000,000	2,868,205	2,947,472	.....	.....12,443	.....	.....12,443	.....	.....2,959,915	.....	.....45,125	45,125	154,375	04/01/2014.
61748A	AE	6		11/04/2011.	MORGAN STANLEY & CO.....		2,992,500	3,000,000	2,872,890	2,951,191	.....	.....11,852	.....	.....11,852	.....	.....2,963,043	.....	.....29,457	29,457	157,542	04/01/2014.
61749L	AP	6		12/27/2011.	PAYDOWN.....		45,100	45,100	33,007	.....	.....	.....12,093	.....	.....12,093	.....	.....45,100	.....	.....	.....0	85	06/25/2036.
61749L	BM	2		12/27/2011.	PAYDOWNS.....		153,837	153,837	119,416	82,112	.....	.....71,725	.....	.....71,725	.....	.....153,837	.....	.....	.....0	3,786	06/25/2036.
61751Q	AB	1		12/28/2011.	PAYDOWN.....		99,214	99,214	56,862	.....	.....	.....42,352	.....	.....42,352	.....	.....99,214	.....	.....	.....0	184	12/25/2036.
61755F	AA	3		12/27/2011.	PAYDOWNS.....		729,694	729,694	616,590	.....	.....	.....113,104	.....	.....113,104	.....	.....729,694	.....	.....	.....0	585	06/25/2037.
61758V	AH	0		12/29/2011.	PAYDOWNS.....		3,582,893	3,582,893	3,582,893	3,582,893	.....	.....	.....	.....0	.....	.....3,582,893	.....	.....	.....0	134,450	10/26/2037.
61759X	AA	0		12/28/2011.	PAYDOWNS.....		4,163,021	4,163,021	4,163,021	4,163,021	.....	.....	.....	.....0	.....	.....4,163,021	.....	.....	.....0	84,006	01/26/2037.
61760D	AA	1		12/21/2011.	PAYDOWN.....		463,383	463,383	456,486	.....	.....	.....6,897	.....	.....6,897	.....	.....463,383	.....	.....	.....0	14,770	12/19/2040.
61915R	AK	2		12/27/2011.	PAYDOWNS.....		10,115	10,115	5,817	6,085	.....	.....4,030	.....	.....4,030	.....	.....10,115	.....	.....	.....0	27	08/25/2035.
61915R	AU	0		12/27/2011.	PAYDOWNS.....		565,965	565,965	365,049	377,243	.....	.....188,722	.....	.....188,722	.....	.....565,965	.....	.....	.....0	1,433	12/25/2035.
62878#	AB	1		03/01/2011.	PAYDOWN.....		6,060,000	6,000,000	5,980,565	5,980,565	.....	.....79,435	.....	.....79,435	.....	.....6,060,000	.....	.....	.....0	86,458	10/01/2017.
628782	AH	7		11/08/2011.	J. P. MORGAN SECURITIES.....		532,500	500,000	500,000	500,000	.....	.....	.....	.....0	.....	.....500,000	.....	.....32,500	32,500	50,375	10/01/2018.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
629377 ZZ 8	NRG ENERGY OPCO T/L L+175 02-01-13.....			01/14/2011.	CITIGROUP/SALOMAN SMITH BARNEY.....		1,234,315	1,237,409	1,212,894	1,226,947		154		154		1,227,101		7,214	7,214	1,754	02/01/2013.
63538W AA 6	NATIONAL CITY BK PA 7.25 10-21-11 NC.....			10/21/2011.	REDEEMED.....		3,600,000	3,600,000	4,197,528	3,670,383		(70,383)		(70,383)		3,600,000			0	261,000	10/21/2011.
637071 AD 3	NATIONAL OILWELL 6.50 3-15-11 NC.....			03/15/2011.	REDEEMED.....		3,000,000	3,000,000	2,955,780	2,998,778		1,222		1,222		3,000,000				97,500	03/15/2011.
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC.....			08/19/2011.	PARTIAL CALL.....		3,545,959	3,420,000	3,995,278	3,513,924		(50,324)		(50,324)		3,463,600		82,359	82,359	239,685	03/01/2012.
637432 CU 7	NATL RURAL UTIL COOP 7.25 3-1-12 NC.....			10/21/2011.	PARTIAL CALL.....		3,424,625	3,341,000	3,902,990	3,432,754		(62,873)		(62,873)		3,369,881		54,744	54,744	275,865	03/01/2012.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04-37.....			12/27/2011.	PAYDOWNS.....		764,558	764,558	579,152			185,406		185,406		764,558			0	852	04/25/2037.
652478 AH 1	NEWS AMER HLDGS 9.25 02-01-13 NC!.....			02/24/2011.	CASH TENDER OFFER.....		2,883,650	2,500,000	2,883,650	2,715,861		167,789		167,789		2,883,650			0	130,399	02/01/2013.
65332V BH 5	NEXTEL COMMUN 6.875 10-31-13 CC.....			10/12/2011.	J. P. MORGAN SECURITIES.....		963,750	1,000,000	1,050,000	1,007,156		(6,454)	23,202	(29,656)		977,500		(13,750)	(13,750)	66,267	10/31/2013.
65332V BH 5	NEXTEL COMMUN 6.875 10-31-13 CC.....			10/12/2011.	J. P. MORGAN SECURITIES.....		1,927,500	2,000,000	2,100,000	2,014,312		(12,908)	46,404	(59,312)		1,955,000		(27,500)	(27,500)	132,535	10/31/2013.
65334H AD 4	NEXEN INC 5.20 03-10-15 NC.....			02/01/2011.	KNIGHT LIBERTAS LLC.....		2,123,480	2,000,000	1,997,540	1,998,814		21		21		1,998,835		124,645	124,645	41,600	03/10/2015.
65364T AA 7	NIAGARA MOHAWK 5.469 01-01-18 A0415.....			01/01/2011.	SINKING FUND PAYMENT.....		285,000	285,000	285,000	285,000				0		285,000			0	7,793	01/01/2018.
654902 AB 1	NOKIA CORP 5.375 05-15-19 NC.....	R		07/19/2011.	MORGAN STANLEY & CO.....		3,895,240	4,000,000	4,021,050	4,018,274		(978)		(978)		4,017,296		(122,056)	(122,056)	147,514	05/15/2019.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03-25-35.....			12/27/2011.	PAYDOWNS.....		610,634	610,634	567,128	581,611		29,023		29,023		610,634			0	17,979	03/25/2035.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04-25-36.....			12/27/2011.	PAYDOWNS.....			165,065	58,599	37,939		(37,939)		(37,939)					0	4,065	04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03-36.....			12/27/2011.	PAYDOWNS.....		1,707,369	1,707,369	1,385,892			321,477		321,477		1,707,369			0	3,303	03/25/2036.
65548Q AA 2	NORBORD DELAWARE V/R 02-15-17 NC !.....			02/10/2011.	RBC CAPITAL.....		3,165,000	3,000,000		3,004,477		(64)		(64)		3,004,413		160,587	160,587		02/15/2017.
665501 AE 2	NORTHERN NAT GAS 5.375 10-31-12 NC.....			12/01/2011.	SUSQUEHANNA INTL GROUP.....		4,164,040	4,000,000	4,050,909	4,012,670		(6,216)		(6,216)		4,006,454		157,586	157,586	236,500	10/31/2012.
66704J BP 2	NEF 2006-A A2 SEQ ABS FLT 11-28-23.....			11/28/2011.	PAYDOWNS.....		1,242,863	1,242,863	1,044,004	1,169,153		73,710		73,710		1,242,863			0	3,745	11/28/2023.
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19.....			04/01/2011.	SINKING FUND PAYMENT.....		15,865	15,865	16,287	16,271		(6)		(6)		16,265		(400)	(400)	559	04/01/2022.
667294 AW 2	NORTHWEST AIRLINE 7.041 04-01-22 A19.....			10/01/2011.	SINKING FUND PAYMENT.....		31,967	31,967	32,818	32,785		(37)		(37)		32,748		(780)	(780)	2,251	04/01/2022.
667294 AY 8	NORTHWEST AIR 01 01B 7.691 4-01-17NC.....			10/01/2011.	SINKING FUND PAYMENT.....		7,324	7,324	7,141			3		3		7,144		180	180	282	04/01/2017.
667294 BE 1	NORTHWEST AIR 7.027 11-01-19 NC A18.....			05/01/2011.	SINKING FUND PAYMENT.....		156,894	156,894	156,894	156,894				0		156,894			0	5,512	11/01/2019.
667294 BE 1	NORTHWEST AIR 7.027 11-01-19 NC A18.....			11/01/2011.	SINKING FUND PAYMENT.....		160,682	160,682	160,682	160,682				0		160,682			0	11,291	11/01/2019.
66977W AH 2	NOVA CHEM CORP L+312.5 11-15-13 C@09.....			02/16/2011.	IMPERIAL CAPITAL.....		998,750	1,000,000	1,000,000	1,000,000				0		1,000,000		(1,250)	(1,250)	9,811	11/15/2013.
67020# AA 9	NRG ENERGY OPCO LC L+175 02-01-13.....			01/14/2011.	CITIGROUP/SALOMAN SMITH BARNEY.....		1,043,280	1,045,895	1,026,938	1,037,809		119		119		1,037,928		5,352	5,352	1,491	02/01/2013.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05-15-24.....			12/15/2011.	PAYDOWNS.....		148,119	148,119	148,107	83,968		64,151		64,151		148,119			0	4,700	05/15/2024.
67178K AA 8	OAK RIDGE IND DEV 5.78 12-15-32AL24.....			06/15/2011.	SINKING FUND PAYMENT.....		21,728	21,728	20,386	20,411		13		13		20,424		1,304	1,304	628	12/15/2032.
67178K AA 8	OAK RIDGE IND DEV 5.78 12-15-32AL24.....			12/15/2011.	SINKING FUND PAYMENT.....		22,363	22,363	20,981	21,007		29		29		21,036		1,327	1,327	1,293	12/15/2032.
674135 EM 6	OAK 1999-A M2 MEZ 7.69 4-15-29.....			12/15/2011.	PAYDOWNS.....			135,144	131,232					0					0	4,121	04/15/2029.
679574 AG 8	OLD DOMIN ELEC 6.21 12-01-28 AL 0620.....			12/01/2011.	SINKING FUND PAYMENT.....		541,667	541,667	573,223	572,310		(966)		(966)		571,344		(29,677)	(29,677)	33,637	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12-1-28A0520.....			12/01/2011.	SINKING FUND PAYMENT.....		125,004	125,004	125,004	125,004				0		125,004			0	7,095	12/01/2028.
68006G CJ 2	OLD NATL BANK 6.75 10-15-11 NC.....			10/15/2011.	REDEEMED.....		5,000,000	5,000,000	5,299,200	5,032,892		(32,892)		(32,892)		5,000,000			0	337,500	10/15/2011.
68234K AC 4	ONCURE MEDICAL 11.75 05-15-17 C05-14.....			04/28/2011.	IMPERIAL CAPITAL.....		2,080,000	2,000,000	1,965,220	1,967,332		1,135		1,135		1,968,467		111,533	111,533	109,667	05/15/2017.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12-35.....			12/27/2011.	PAYDOWNS.....		666,692	666,692	575,021			91,671		91,671		666,692			0	790	12/25/2035.
695114 BU 1	PACIFICORP 6.90 11-15-11 NC.....			11/15/2011.	REDEEMED.....		4,000,000	4,000,000	4,306,920	4,035,891		(35,891)		(35,891)		4,000,000			0	276,000	11/15/2011.
70069F HT 7	PPSI 2005-WHQ2 A2D SEQ FLT 05-35 FB.....			12/27/2011.	PAYDOWNS.....		4,018,588	4,018,588	3,790,030			228,558		228,558		4,018,588			0	2,629	05/25/2035.
70337U 10 0	PATRONS' IV 5.775 11-23-19 AL102215.....			06/23/2011.	SINKING FUND PAYMENT.....		380,224	380,224	371,352					0		371,352		8,872	8,872	10,979	05/23/2021.
70337Y 10 2	PATRONS' LEGACY 5.8594 11-10-19 AL15.....			03/10/2011.	SINKING FUND PAYMENT.....		61,451	61,451	59,454	59,513		40		40		59,553		1,898	1,898	600	11/10/2019.
70337Y 10 2	PATRONS' LEGACY 5.8594 11-10-19 AL15.....			07/10/2011.	SINKING FUND PAYMENT.....		235,940	235,940	228,272	228,499		423		423		228,922		7,018	7,018	6,912	11/10/2019.
70338C 10 9	PATRONS' 04-IA 6.673 110419 AL100815.....			07/04/2011.	SINKING FUND PAYMENT.....		139,941	139,941	139,941	139,941				0		139,941			0	5,447	11/04/2019.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1-25-36.....			12/27/2011.	PAYDOWNS.....		390,106	390,106	390,106	390,106				0		390,106			0	12,663	01/25/2036.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.20	737662 BR 6	POTOMAC EDISON 5.125 08-15-15 NC.....		09/28/2011.	CITIGROUP/SALOMAN SMITH BARNEY.....		3,840,970	3,500,000	3,467,100	3,482,677		2,509		2,509		3,485,186		355,784	355,784	203,292	08/15/2015.
	73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A0112.....		01/01/2011.	SINKING FUND PAYMENT.....		155,902	155,902	155,856	155,895				0		155,895		7	7	2,452	01/01/2012.
	73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A0112.....		04/01/2011.	SINKING FUND PAYMENT.....		156,354	156,354	156,308	156,347		1		1		156,348		5	5	4,917	01/01/2012.
	73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A0112.....		07/01/2011.	SINKING FUND PAYMENT.....		162,950	162,950	162,902	162,943		3		3		162,946		4	4	7,687	01/01/2012.
	73932L AA 1	POWER RECEIVABLE 6.29 01-01-12 A0112.....		10/01/2011.	SINKING FUND PAYMENT.....		165,579	165,579	165,530	165,571		6		6		165,577		2	2	10,415	01/01/2012.
	74037A AA 7	PFDCPO CDO 8.226 7-26-25.....		07/27/2011.	PAYDOWNS.....		3,556,412	3,556,412	3,378,591	3,556,412				0		3,556,412			0	252,696	07/26/2025.
	740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12-30-16.....		11/30/2011.	PAYDOWN.....		50,813	50,813	49,289			66		66		49,355		1,458	1,458	963	12/30/2016.
	740566 ZZ 0	PRE-PAID LEGAL A TL L+600 12-30-16.....		12/28/2011.	PAYDOWN.....		203,252	203,252	197,154			337		337		197,491		5,761	5,761	5,039	12/30/2016.
	74254P AK 8	PRINCIPAL LIFE INC 5.10 04-15-14 NC.....		10/26/2011.	BARCLAYS AMERICA.....		7,519,470	7,000,000	6,988,100	6,995,407		1,073		1,073		6,996,480		522,990	522,990	372,867	04/15/2014.
	7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC.....		08/19/2011.	FTN FINANCIAL.....		2,634,050	2,500,000	2,512,525	2,503,114		(934)		(934)		2,502,180		131,870	131,870	145,469	01/15/2013.
	7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC.....		08/23/2011.	FTN FINANCIAL.....		3,161,670	3,000,000	2,997,870	2,999,472		161		161		2,999,633		162,037	162,037	175,438	01/15/2013.
	7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC.....		12/01/2011.	FTN FINANCIAL.....		5,206,250	5,000,000	4,982,870	4,995,573		1,933		1,933		4,997,506		208,744	208,744	365,313	01/15/2013.
	7425A0 A5 9	PRINCIPAL LIFE 5.25 01-15-13 NC.....		12/19/2011.	FTN FINANCIAL.....		4,166,000	4,000,000	3,947,640	3,986,298		6,314		6,314		3,992,612		173,388	173,388	301,582	01/15/2013.
	743263 AD 7	PROGRESS ENERGY 7.10 03-01-11 NC.....		03/01/2011.	REDEEMED.....		235,000	235,000	239,700	235,341		(341)		(341)		235,000			0	8,343	03/01/2011.
	743315 AK 9	PROGRESSIVE CORP 6.375 1-15-12 NC.....		12/01/2011.	SUSQUEHANNA INTL GROUP.....		5,532,890	5,500,000	5,524,415	5,503,313		(2,917)		(2,917)		5,500,396		32,494	32,494	487,953	01/15/2012.
	743674 AR 4	PROTECTIVE LIFE 4.30 06-01-13 NC.....		09/29/2011.	WELLS FARGO BROKERAGE.....		5,140,250	5,000,000	4,683,800	4,903,836		28,404		28,404		4,932,240		208,010	208,010	180,958	06/01/2013.
	74432Q AE 5	PRUDENTIAL FINL 5.10 09-20-14 NC.....		10/26/2011.	MORGAN STANLEY & CO.....		4,294,920	4,000,000	3,982,360	3,992,375		1,558		1,558		3,993,933		300,987	300,987	227,233	09/20/2014.
	74531E AG 7	PUGET SOUND ENERGY 7.69 2-01-11 MTNC.....		02/01/2011.	REDEEMED.....		4,010,000	4,010,000	4,397,166	4,014,552		(4,552)		(4,552)		4,010,000			0	65,100	02/01/2011.
	74913G AE 5	QWEST CORP 7.875 09-01-11 NC.....		06/16/2011.	REDEEMED BY CALL.....		4,060,720	4,000,000	4,000,000	3,999,510		333		333		3,999,843		60,877	60,877	249,375	09/01/2011.
	74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1-37.....		12/27/2011.	PAYDOWNS.....		6,545,788	6,545,788	5,820,123			725,665		725,665		6,545,788			0	8,319	01/25/2037.
	74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR RE.....		12/28/2011.	PAYDOWNS.....		199,896	199,896	215,636	214,931		(15,035)		(15,035)		199,896			0	12,967	09/26/2037.
	74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 RE.....		12/28/2011.	PAYDOWNS.....		5,189,586	5,189,586	5,157,152	5,158,743		30,843		30,843		5,189,586			0	154,023	10/26/2037.
	74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR RE.....		12/28/2011.	PAYDOWNS.....		2,998,916	2,998,916	3,043,899	3,040,911		(41,995)		(41,995)		2,998,916			0	75,412	06/26/2037.
	74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR RE.....		12/28/2011.	PAYDOWNS.....		3,497,128	3,497,128	3,567,070	3,561,660		(64,532)		(64,532)		3,497,128			0	94,480	03/26/2036.
	74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTRRE.....		12/30/2011.	PAYDOWNS.....		2,632,879	2,632,879	2,488,071	2,510,542		122,337		122,337		2,632,879			0	88,162	08/26/2035.
	74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTRRE.....		12/30/2011.	PAYDOWNS.....		1,308,477	1,308,477	1,262,682	1,266,815		41,662		41,662		1,308,477			0	33,387	10/25/2036.
	74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTRRE.....		12/30/2011.	PAYDOWNS.....		1,534,741	1,534,741	1,515,632	1,517,371		17,370		17,370		1,534,741			0	44,995	06/25/2036.
	74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE.....		02/16/2011.	RBS SECURITIES/GREENWICH.S.....		19,152,870	18,482,866	18,182,150	18,215,360		3,048		3,048		18,218,408		934,461	934,461	217,846	08/26/2034.
	74928Y AL 3	RBSSP 2010-1 4A1 SEQ AFC SSNR 0834RE.....		02/16/2011.	PAYDOWNS.....		1,001,034	1,001,034	984,747	986,546		14,488		14,488		1,001,034			0	8,674	08/26/2034.
	74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 0536RE.....		12/28/2011.	PAYDOWNS.....		578,707	578,707	557,006			21,701		21,701		578,707			0	4,022	05/26/2036.
	74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03-37.....		12/12/2011.	PAYDOWNS.....		611,638	611,638	354,753			256,885		256,885		611,638			0	1,944	03/10/2037.
	749574 AC 3	RFMSI 2006-SA2 2A1 SEQ CSTR SSNR 36.....		12/27/2011.	PAYDOWNS.....		244,598	412,208	278,486	212,564		32,034		32,034		244,598			0	9,689	08/25/2036.
	74958W AC 9	RFMSI 2007-SA1 2A2 SEQ CSTR SSNR 37.....		12/27/2011.	PAYDOWNS.....		488,161	676,780	358,692	211,027		277,134		277,134		488,161			0	18,536	02/25/2037.
	749590 ZZ 1	REYNOLDS TL A L+450 08-06-15.....		02/09/2011.	PAYDOWN.....		5,000,000	5,000,000	5,018,750	5,017,898		(392)		(392)		5,017,506		(17,506)	(17,506)	47,743	08/06/2015.
	75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8-36.....		12/27/2011.	PAYDOWNS.....		1,532,587	1,532,587	1,203,079			329,508		329,508		1,532,587			0	1,926	08/25/2036.
	754427 AA 0	KEYSPAN CORP 5.996 01-15-19 AL1015.....		07/15/2011.	SINKING FUND PAYMENT.....		293,913	293,913	293,913	293,913				0		293,913			0	17,623	01/15/2019.
	755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A01-10-15.....		05/15/2011.	SINKING FUND PAYMENT.....		67,571	67,571	67,034	67,333		11		11		67,344		226	226	2,154	05/15/2017.
	755920 AF 2	ROCS-NSC 98-1 7.90 5-15-17 A01-10-15.....		11/15/2011.	SINKING FUND PAYMENT.....		69,724	69,724	69,128	69,456		31		31		69,487		238	238	4,445	05/15/2017.
	75605E A* 1	REALOGY SYN LC L+300 10-10-13.....		01/05/2011.	GOLDMAN SACHS & CO.....		67,331	67,331	67,230	67,282				0		67,282		48	48		10/10/2013.
	75605E A* 1	REALOGY SYN LC L+300 10-10-13.....		01/25/2011.	GOLDMAN SACHS & CO.....		435,486	450,505	449,829	450,180		7		7		450,187		(14,701)	(14,701)	81	10/10/2013.
	75605E A@ 9	REALOGY TL B L+300 10-10-13.....		01/25/2011.	GOLDMAN SACHS & CO.....		3,674,779	3,801,515	3,795,813	3,798,631		58		58		3,798,689		(123,911)	(123,911)	39,335	10/10/2013.
	757344 AF 3	REDDY ICE CORP 13.25 11-01-15 C13.....		10/25/2011.	IMPERIAL CAPITAL.....		1,694,325	2,460,000	2,435,400	2,437,897		2,582		693,879		1,746,600		(52,275)	(52,275)	323,234	11/01/2015.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.21	759351 AC 3	REINSURANCE GRP OF AMER 6.75 121511.....		12/15/2011.	REDEEMED.....		3,500,000	3,500,000	3,765,354	3,538,252		(38,252)		(38,252)		3,500,000			0	236,250	12/15/2011.
	75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/37.....		09/26/2011.	PAYDOWNS.....		80,321	80,321	69,277			11,044		11,044		80,321			0	2,043	04/25/2037.
	75971F AY 9	RAMC 2007-3W AF6 SEQ STP 09-37.....		12/27/2011.	PAYDOWNS.....		59,274	59,274	42,677	42,755		16,519		16,519		59,274			0	1,531	09/25/2037.
	759950 FX 1	RAMC 2005-4 A3 SEQ STP 2-25-36.....		12/27/2011.	PAYDOWNS.....		1,890,409	1,890,409	1,755,013	1,765,576		124,833		124,833		1,890,409			0	49,836	02/25/2036.
	760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7-25-34.....		12/27/2011.	PAYDOWNS.....		1,384,955	1,388,580	1,295,901	966,634		418,321		418,321		1,384,955			0	44,183	07/25/2034.
	760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01-25-32.....		12/27/2011.	PAYDOWNS.....		78,123	78,123	78,106	78,123				0		78,123			0	2,790	01/25/2032.
	760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01-34.....		12/27/2011.	PAYDOWNS.....		4,362	4,362	4,089			273		273		4,362			0	87	01/25/2034.
	760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01-34.....		12/27/2011.	PAYDOWNS.....		9,320	9,320	8,388	8,388		932		932		9,320			0	90	01/25/2034.
	760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 3-25-34.....		12/27/2011.	PAYDOWNS.....		86,929	86,929	77,583	77,693		9,236		9,236		86,929			0	821	03/25/2034.
	760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 062533.....		12/27/2011.	PAYDOWNS.....		122,347	122,347	122,275	122,303		44		44		122,347			0	4,475	06/25/2033.
	760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33.....		12/27/2011.	PAYDOWNS.....		346,291	346,291	333,578	339,691		6,600		6,600		346,291			0	6,303	04/25/2033.
	760985 GQ 0	RAMP 2003-RS5 AI6 NAS 4.02 4-25-33.....		12/27/2011.	PAYDOWNS.....		346,291	346,291	333,578	339,691		6,600		6,600		346,291			0	6,303	04/25/2033.
	760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7-25-33.....		12/27/2011.	PAYDOWNS.....		165,269	165,269	165,229	152,065		13,204		13,204		165,269			0	6,060	07/25/2033.
	76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3-25-34.....		12/29/2011.	PAYDOWNS.....		1,113,475	1,113,475	1,003,364	1,033,046		80,429		80,429		1,113,475			0	26,291	03/25/2034.
	76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 2-25-35.....		12/29/2011.	PAYDOWNS.....		717,444	717,444	545,257	475,983		241,461		241,461		717,444			0	11,945	02/25/2035.
	76110V HD 0	RFMS2 2001-HI4 A7 SEQ STP 10-25-26.....		12/27/2011.	PAYDOWNS.....		199,231	199,231	200,257	199,337		(106)		(106)		199,231			0	8,040	10/25/2026.
	76110V SD 1	RFMS2 2005-HI3 A4 SEQ 5.49 9-25-35.....		08/25/2011.	PAYDOWNS.....		1,254,832	1,254,694	1,254,832	1,254,832				0		1,254,832			0	28,962	09/25/2035.
	76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2-25-36.....		12/27/2011.	PAYDOWNS.....			259,473	259,429	118,185		(118,185)		(118,185)					0	6,622	02/25/2036.
	76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11-25-31.....		12/27/2011.	PAYDOWNS.....		322,598	322,598	276,225	277,944		44,654		44,654		322,598			0	5,827	11/25/2031.
	761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10-25-35.....		12/29/2011.	PAYDOWNS.....		364,222	506,490	465,339	392,044		(27,822)		(27,822)		364,222			0	17,402	10/25/2035.
	761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2-25-36.....		12/27/2011.	PAYDOWNS.....		56,923	93,505	86,597	75,004		(18,081)		(18,081)		56,923			0	2,670	02/25/2036.
	76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6-25-33.....		12/27/2011.	PAYDOWNS.....		2,500,012	2,500,012	2,578,921	2,560,162		(60,150)		(60,150)		2,500,012			0	65,192	06/25/2033.
	76111J S3 9	RFMSI 2003-S5 1A3 IO INV 04-25-18.....		11/28/2011.	FINAL PAYDOWN.....				110,767					0					0	62,927	04/25/2018.
	76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3-25-33.....		12/27/2011.	PAYDOWNS.....		1,196,212	1,196,212	1,223,876	1,217,335		(21,123)		(21,123)		1,196,212			0	32,426	03/25/2033.
	76111J U8 5	RFMSI 2003-S4 A7 IO INV 3-25-33.....		06/25/2011.	FINAL PAYDOWN.....				17,733					0					0	3,422	03/25/2033.
	76111X KX 0	RFMSI 2004-SR1 A2 SEQ 5.50 9-25-33RE.....		08/25/2011.	PAYDOWNS.....		1,853,355	1,853,355	1,887,671	1,868,356		(15,001)		(15,001)		1,853,355			0	39,792	09/25/2033.
	76111X NV 1	RFMSI 2004-S8 A5 IO INV 9-25-34.....		01/25/2011.	FINAL PAYDOWN.....				7,875					0					0	736	09/25/2034.
	76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10-25-32.....		12/27/2011.	PAYDOWNS.....		292,339	292,339	265,663	265,672		26,667		26,667		292,339			0	6,113	10/25/2032.
	76112B SH 4	RAAC 2005-SP1 1A8 PAC 5.0 9-25-34.....		11/25/2011.	PAYDOWNS.....		6,100,399	6,100,399	5,762,971	5,925,639		174,760		174,760		6,100,399			0	110,131	09/25/2034.
	76126C DE 9	CBBC-CCE 98-1 7.00 5-15-18 AL08-15.....		05/15/2011.	SINKING FUND PAYMENT.....		251,076	251,076	255,617	253,465		(96)		(96)		253,369		(2,293)	(2,293)	8,317	05/15/2018.
	76126C DE 9	CBBC-CCE 98-1 7.00 5-15-18 AL08-15.....		11/15/2011.	SINKING FUND PAYMENT.....		259,393	259,393	263,750	261,685		(219)		(219)		261,466		(2,073)	(2,073)	17,185	05/15/2018.
	771196 AQ 5	ROCHE HLDGS INC 5.00 03-01-14 NC.....		03/24/2011.	PARTIAL CALL.....		1,024,557	932,000	925,234	927,532		301		301		927,833		96,724	96,724	26,277	03/01/2014.
	77356P AA 0	RCTF 2004-1A A1 ABS 5.22 5-17-21.....		11/15/2011.	PAYDOWNS.....		393,720	393,720	393,261	393,447		273		273		393,720			0	13,567	05/17/2021.
	77531Q AK 4	ROGERS WIRELESS 7.25 12-15-12 NC!		03/21/2011.	REDEEMED BY CALL.....		553,675	500,000	500,000	500,000				0		500,000		53,675	53,675	9,667	12/15/2012.
	780255 ZZ 1	RPI FINANCE TRUST TL L+300 05-09-18.....		12/30/2011.	PAYDOWNS.....		30,000	30,000	28,950			33		33		28,983		1,017	1,017	252	05/09/2018.
	78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4-25-39.....		12/27/2011.	PAYDOWNS.....		183,460	183,460	178,626	180,855		2,605		2,605		183,460			0	5,945	04/25/2039.
	78442F BG 2	SLM CORP 5.00 10-01-13 NC.....		01/12/2011.	GOLDMAN SACHS & CO.....		10,250,000	10,000,000	9,925,300	9,975,635		253		253		9,975,888		274,112	274,112	148,611	10/01/2013.
	78444V AB 7	SLCLT 2010-B A2 ABS FLT 07-15-42.....		12/15/2011.	PAYDOWNS.....		1,500,898	1,500,898	1,500,898	1,500,898				0		1,500,898			0	33,057	07/15/2042.
	78445M AB 6	SLMA 2010-A 2A ABS FLT 05-44.....		12/15/2011.	PAYDOWNS.....		1,030,466	1,030,466	1,030,466	1,030,466				0		1,030,466			0	19,728	05/16/2044.
	795483 AG 1	SAL/BROS SER 1986-4 SEQ 10.25 4-1-16.....		06/27/2011.	PAYDOWNS.....		5,316	5,316	5,255	5,316				0		5,316			0	224	04/01/2016.
	803895 AE 1	SATELITES MEX LIB+8.75 11-30-11 C07.....	R	02/07/2011.	IMPERIAL CAPITAL.....		3,007,500	3,000,000	3,045,000	2,989,155		1,091		1,091		2,990,246		17,254	17,254	41,000	11/30/2011.
	803895 AE 1	SATELITES MEX LIB+8.75 11-30-11 C07.....	R	02/09/2011.	R W PRESSPRICH & CO INC.....		201,000	200,000	209,000	200,000				0		200,000		1,000	1,000	3,000	11/30/2011.

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21					
CUSIP Identification			Description			Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/ Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)		Current Year's (Amortization)/ Accretion		Current Year's Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/ Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/ Stock Dividends Received During Year		Stated Contractual Maturity Date
803895	AE	1	SATELITES MEX LIB+8.75 11-30-11 C07.....		R	02/23/2011.	IMPERIAL CAPITAL.....				1,256,250	1,250,000	1,306,250	1,250,000											0			1,250,000				6,250	6,250	24,583	11/30/2011.					
803895	AE	1	SATELITES MEX LIB+8.75 11-30-11 C07.....		R	03/01/2011.	IMPERIAL CAPITAL.....				976,367	971,509	1,015,227	971,509											0			971,509				4,858	4,858	20,402	11/30/2011.					
80557B	AB	0	SAST 2007-3 2A1 SEQ FLT 09-47.....			12/27/2011.	PAYDOWNS.....				838,574	838,574	723,271								115,303				115,303			838,574					4,858	4,858	20,402	11/30/2011.				
80851Q	DA	9	CHARLES SCHWAB 6.375 09-01-17 MTN NC.....			01/05/2011.	CONSENT FEE.....				45,000	45,000	45,000	45,000											0			45,000						435	09/25/2047.					
81180W	AA	9	SEAGATE HDD CAYM 6.875 05-01-20 C15.....		R	01/21/2011.	J. P. MORGAN SECURITIES.....				1,920,000	2,000,000	1,875,000	1,880,189							492				492			1,880,681				39,319	39,319	32,465	05/01/2020.					
81180W	AA	9	SEAGATE HDD CAYM 6.875 05-01-20 C15.....		R	03/07/2011.	MORGAN STANLEY & CO.....				2,970,000	3,000,000	2,957,500	2,959,413							567				567			2,959,980				10,020	10,020	73,906	05/01/2020.					
81180W	AA	9	SEAGATE HDD CAYM 6.875 05-01-20 C15.....		R	03/23/2011.	BANK OF AMER / ML.....				3,000,000	3,000,000	3,005,000	3,004,771							(84)				(84)			3,004,687				(4,687)	(4,687)	84,219	05/01/2020.					
81375W	JE	7	SABR 2006-OP1 A2C SEQ FLT 10-35.....			10/25/2011.	PAYDOWNS.....				493,730	493,730	436,797								56,933				56,933			493,730					0	225	10/25/2035.					
81378E	AA	1	SABR 2007-BR4 A2A SEQ FLT 05-37.....			12/27/2011.	PAYDOWNS.....				845,268	845,268	458,433	226,897							618,371				618,371			845,268					0	1,064	05/25/2037.					
81683R	AB	0	SEMINOLE TRIBE 5.798 10-01-13 A13.....			10/01/2011.	SINKING FUND PAYMENT.....				2,500,000	2,500,000	2,506,599	2,505,213							(1,341)				(1,341)			2,503,872				(3,872)	(3,872)	144,950	10/01/2013.					
81683R	AJ	3	SEMINOLE TRIBE 7.804 10-01-20 NC A17.....			10/01/2011.	SINKING FUND PAYMENT.....				300,000	300,000	300,000	300,000											0			300,000					0	23,412	10/01/2020.					
827065	AB	9	SILICON VALLEY BK 6.05 06-01-17 NC.....			05/03/2011.	CASH TENDER OFFER.....				4,499,200	4,000,000	4,499,405	3,983,140							516,060				516,060			4,499,200					0	102,178	06/01/2017.					
830446	AA	8	SKILLSOFT TRANCHE C TL L+475 5-26-17.....			12/30/2011.	PAYDOWN.....				2,500	2,500	2,438								2				2			2,440				61	61	29	05/26/2017.					
83168@	AA	0	SMART & FINAL T/L PIK L+875 11-30-16.....			01/18/2011.	IMPERIAL CAPITAL.....				2,020,839	2,094,134	2,048,005	2,058,373							184				184			2,058,557				(37,717)	(37,717)	14,218	11/30/2016.					
832389	AB	6	SMITHS FD DRG 8.64 7-2-12.....			01/02/2011.	SINKING FUND PAYMENT.....				455,427	455,427	456,907	455,695											0			455,695				(268)	(268)	19,674	07/02/2012.					
832389	AB	6	SMITHS FD DRG 8.64 7-2-12.....			07/02/2011.	SINKING FUND PAYMENT.....				299,494	299,494	300,467	299,670							(56)				(56)			299,614				(120)	(120)	25,876	07/02/2012.					
83546D	AA	6	SONIC 2011-1A A2 ABS 5.438 05-41.....			12/20/2011.	PAYDOWNS.....				190,000	190,000	190,867								(867)				(867)			190,000					0	3,187	05/20/2041.					
83611M	HM	3	SVHE 2005-B M2 MEZ STP 5-25-35.....			12/27/2011.	PAYDOWNS.....				336,068	336,068	183,577	145,899							190,169				190,169			336,068					0	12,714	05/25/2035.					
83851M	AF	4	SOUTH JERSEY GAS 6.74 07-15-11MTN.....			07/15/2011.	REDEEMED.....				5,000,000	5,000,000	5,000,000	5,000,000											0			5,000,000					0	337,000	07/15/2011.					
84254Q	AA	7	SOUTHERN CAPITAL 5.70 6-30-22 A18.....			06/30/2011.	SINKING FUND PAYMENT.....				18,058	18,058	18,058	18,058											0			18,058					0	515	06/30/2022.					
84254Q	AA	7	SOUTHERN CAPITAL 5.70 6-30-22 A18.....			12/30/2011.	SINKING FUND PAYMENT.....				18,531	18,531	18,531	18,531											0			18,531					0	1,056	06/30/2022.					
843877	AF	8	SOUTHERN STATES 11.250 05-15-15 C13.....			05/04/2011.	JEFFERIES & COMPANY.....				1,092,500	1,000,000	980,000	981,968							1,102				1,102			983,070				109,430	109,430	54,375	05/15/2015.					
844741	AL	2	SW AIR ETC A3 8.70 7-1-11.....			01/01/2011.	SINKING FUND PAYMENT.....				450,065	450,065	512,786	453,647											0			453,647				(3,582)	(3,582)	19,578	07/01/2011.					
844741	AL	2	SW AIR ETC A3 8.70 7-1-11.....			07/01/2011.	REDEEMED.....				124,448	124,448	141,791	125,438							(990)				(990)			124,448					0	10,827	07/01/2011.					
84474Y	AA	4	SOUTHWEST AIR 6.15 08-01-22 A12-18.....			02/01/2011.	SINKING FUND PAYMENT.....				156,959	156,959	157,370	157,309							(2)				(2)			157,307				(348)	(348)	4,826	08/01/2022.					
84474Y	AA	4	SOUTHWEST AIR 6.15 08-01-22 A12-18.....			08/01/2011.	SINKING FUND PAYMENT.....				155,653	155,653	156,061	156,000							(13)				(13)			155,987				(335)	(335)	9,573	08/01/2022.					
84603M	EX	0	SOVEREIGN BANK 5.125 3-15-13 NC.....			12/13/2011.	CASH TENDER OFFER.....				4,136,100	4,055,000	3,942,555	4,010,124							18,670				18,670			4,028,794				107,306	107,306	258,619	03/15/2013.					
85769T	AD	0	SPST 2010-1 M2 ABS 3.75 12-42.....			10/21/2011.	PAYDOWN.....				4,812,500	4,812,500	4,804,229	4,804,627							7,873				7,873			4,812,500					0	150,391	12/20/2042.					
863572	LV	3	SASC 1996-4 A SEQ CSTR 09-25-31.....			12/27/2011.	PAYDOWNS.....				184,432	184,432	172,904	173,939							10,493				10,493			184,432					0	7,512	09/25/2031.					
863576	EQ	3	SASC 2006-OW1 A4 SEQ FLT 12-35.....			12/27/2011.	PAYDOWNS.....				622,360	622,360	402,978								219,382				219,382			622,360					0	320	12/25/2035.					
863579	Q6	8	SARM 2006-1 7A1 SEQ CSTR 02-25-36.....			12/27/2011.	PAYDOWNS.....				2,072,348	2,072,348	1,865,113	1,875,063							197,285				197,285			2,072,348					0	58,495	02/25/2036.					
863579	VW	5	SARM 2005-17 5A2 SEQ SSRN CSTR 35.....			12/27/2011.	PAYDOWNS.....				2,575,951	2,575,951	1,803,164	1,853,554							722,397				722,397			2,575,951					0	6,647	08/25/2035.					
863579	XR	4	SARM 2005-18 8A1 SEQ SSRN CSTR 09352.....			12/27/2011.	PAYDOWNS.....				1,521,792	1,521,792	1,175,585	1,158,220							363,572				363,572			1,521,792					0	35,355	09/25/2035.					
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8-25-31.....			12/27/2011.	PAYDOWNS.....				541,136	541,136	464,622	494,884							46,252				46,252			541,136					0	9,494	08/25/2031.					
86358R	FU	6	SASC 2001-9 B1 MEZ CSTR* 07-25-31.....			12/27/2011.	PAYDOWNS.....				149,507	149,507	150,069	149,629							(122)				(122)			149,507					0	5,552	07/25/2031.					
86358R	XY	8	SASC 2002-AL1 A2 SEQ 3.45 2-25-32.....			12/27/2011.	PAYDOWNS.....				770,647	770,647	567,987	535,633							235,014				235,014			770,647					0	11,383	02/25/2032.					
86358R	XZ	5	SASC 2002-AL1 A3 SEQ 3.45 2-25-32.....			12/27/2011.	PAYDOWNS.....				1,186,813	1,186,813	1,067,925	1,075,863							110,950				110,950			1,186,813					0	21,460	02/25/2032.					
86358R	YB	7	SASC 2002-AL1 APO PO 2-25-32.....			12/27/2011.	PAYDOWNS.....				310,214	310,214	221,223	237,913							72,301				72,301			310,214					0			02/25/2032.				
86359A	ME	0	SASC 2003-AL1 A SEQ 3.3565 4-25-31.....			12/27/2011.	PAYDOWNS.....				595,449	595,449	519,222	522,623																										

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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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86359A	WT	6		06/27/2011.	PAYDOWNS.....		279,614	469,617	365,128	410,546	.....	.....(130,932)	.....	.....(130,932)	.....	.....279,614	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		07/25/2011.	CASH DISTRIBUTION.....		43,981	83,248	64,725	72,776	.....	.....(28,795)	.....	.....(28,795)	.....	.....43,981	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		07/27/2011.	CASH DISTRIBUTION.....		171,269	171,269	171,269	171,269	.....	.....	.....	.....0	.....	.....171,269	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		08/25/2011.	CASH DISTRIBUTION.....		47,434	84,626	65,797	73,981	.....	.....(26,547)	.....	.....(26,547)	.....	.....47,434	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		08/27/2011.	CASH DISTRIBUTION.....		103,626	103,626	103,626	103,626	.....	.....	.....	.....0	.....	.....103,626	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		09/26/2011.	CASH DISTRIBUTION.....		56,636	56,636	44,035	49,512	.....	.....7,124	.....	.....7,124	.....	.....56,636	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		09/27/2011.	CASH DISTRIBUTION.....		37,192	37,192	37,192	37,192	.....	.....	.....	.....0	.....	.....37,192	.....	.....	.....0	.....	01/25/2031.
86359A	WT	6		12/27/2011.	PAYDOWNS.....		200,852	200,852	156,163	175,586	.....	.....25,266	.....	.....25,266	.....	.....200,852	.....	.....	.....0	.....	01/25/2031.
86359B	5G	2		12/27/2011.	PAYDOWNS.....		406,685	406,685	404,395	.....	.....	.....2,290	.....	.....2,290	.....	.....406,685	.....	.....	.....0	14,350	03/25/2035.
86359B	RB	9		12/27/2011.	PAYDOWNS.....		393,126	393,126	331,209	343,453	.....	.....49,673	.....	.....49,673	.....	.....393,126	.....	.....	.....0	6,510	05/25/2034.
86359F	AB	8		12/27/2011.	PAYDOWNS.....		139,776	139,776	108,674	50,667	.....	.....89,109	.....	.....89,109	.....	.....139,776	.....	.....	.....0	3,783	06/25/2036.
86359L	NA	3		12/27/2011.	PAYDOWNS.....		777,445	777,445	540,323	552,781	.....	.....224,664	.....	.....224,664	.....	.....777,445	.....	.....	.....0	2,497	09/25/2045.
86359Y	AG	6		12/27/2011.	PAYDOWNS.....		1,685,166	1,685,166	1,196,469	.....	.....	.....488,697	.....	.....488,697	.....	.....1,685,166	.....	.....	.....0	1,985	03/25/2036.
86365D	AC	3		12/27/2011.	PAYDOWNS.....		42,159	42,159	38,787	.....	.....	.....3,372	.....	.....3,372	.....	.....42,159	.....	.....	.....0	18	11/25/2037.
86764P	AC	3		07/28/2011.	MORGAN STANLEY & CO.....		4,156,720	4,000,000	3,996,720	3,998,574	.....	.....200	.....	.....200	.....	.....3,998,774	.....	.....157,946	157,946	155,458	10/15/2014.
870537	AA	5		05/15/2011.	SINKING FUND PAYMENT.....		163,706	163,706	163,706	163,706	.....	.....	.....	.....0	.....	.....163,706	.....	.....	.....0	4,809	05/15/2014.
870537	AA	5		11/15/2011.	SINKING FUND PAYMENT.....		337,029	337,029	342,506	342,506	.....	.....(744)	.....	.....(744)	.....	.....341,762	.....	.....(4,733)	(4,733)	14,850	05/15/2014.
871928	AJ	6		06/01/2011.	SINKING FUND PAYMENT.....		387,107	387,107	392,539	390,115	.....	.....(159)	.....	.....(159)	.....	.....389,956	.....	.....(2,849)	(2,849)	14,226	06/01/2017.
871928	AJ	6		12/01/2011.	SINKING FUND PAYMENT.....		401,333	401,333	406,806	404,366	.....	.....(358)	.....	.....(358)	.....	.....404,008	.....	.....(2,675)	(2,675)	29,498	06/01/2017.
87203R	AA	0		01/14/2011.	SINKING FUND PAYMENT.....		237	237	237	237	.....	.....	.....	.....0	.....	.....237	.....	.....	.....0	1	09/15/2013.
87203R	AA	0		01/21/2011.	SINKING FUND PAYMENT.....		1,808	1,808	1,808	1,808	.....	.....	.....	.....0	.....	.....1,808	.....	.....	.....0	30	09/15/2013.
87203R	AA	0		01/31/2011.	SINKING FUND PAYMENT.....		4,259	4,259	4,259	4,259	.....	.....	.....	.....0	.....	.....4,259	.....	.....	.....0	24	09/15/2013.
87203R	AA	0		02/04/2011.	SINKING FUND PAYMENT.....		2,548	2,548	2,548	2,548	.....	.....	.....	.....0	.....	.....2,548	.....	.....	.....0	42	09/15/2013.
87203R	AA	0		02/11/2011.	SINKING FUND PAYMENT.....		3,714	3,714	3,714	3,714	.....	.....	.....	.....0	.....	.....3,714	.....	.....	.....0	62	09/15/2013.
87203R	AA	0		02/18/2011.	SINKING FUND PAYMENT.....		3,486	3,486	3,486	3,486	.....	.....	.....	.....0	.....	.....3,486	.....	.....	.....0	58	09/15/2013.
87203R	AA	0		03/15/2011.	SINKING FUND PAYMENT.....		3,589	3,589	3,589	3,589	.....	.....	.....	.....0	.....	.....3,589	.....	.....	.....0	60	09/15/2013.
87203R	AA	0		03/18/2011.	SINKING FUND PAYMENT.....		3,310	3,310	3,310	3,310	.....	.....	.....	.....0	.....	.....3,310	.....	.....	.....0	110	09/15/2013.
87203R	AA	0		04/01/2011.	SINKING FUND PAYMENT.....		3,280	3,280	3,280	3,280	.....	.....	.....	.....0	.....	.....3,280	.....	.....	.....0	73	09/15/2013.
87203R	AA	0		04/08/2011.	SINKING FUND PAYMENT.....		3,427	3,427	3,427	3,427	.....	.....	.....	.....0	.....	.....3,427	.....	.....	.....0	76	09/15/2013.
87203R	AA	0		05/13/2011.	SINKING FUND PAYMENT.....		115	115	115	115	.....	.....	.....	.....0	.....	.....115	.....	.....	.....0	3	09/15/2013.
87203R	AA	0		06/15/2011.	SINKING FUND PAYMENT.....		768,176	697,678	697,678	697,678	.....	.....	.....	.....0	.....	.....697,678	.....	.....70,498	70,498	25,763	09/15/2013.
872162	AH	5		12/20/2011.	PAYDOWNS.....		525,000	525,000	525,000	.....	.....	.....	.....	.....0	.....	.....525,000	.....	.....	.....0	7,668	05/20/2026.
87265C	AD	2		12/30/2011.	REDEEMED.....		1,000,000	1,000,000	1,234,617	1,035,990	.....	.....(35,990)	.....	.....(35,990)	.....	.....1,000,000	.....	.....	.....0	127,188	12/30/2011.
87305N	AV	0		01/02/2011.	SINKING FUND PAYMENT.....		212,434	212,434	212,434	212,434	.....	.....	.....	.....0	.....	.....212,434	.....	.....	.....0	5,792	01/02/2022.
87305N	AV	0		07/02/2011.	SINKING FUND PAYMENT.....		6,980	6,980	6,980	6,980	.....	.....	.....	.....0	.....	.....6,980	.....	.....	.....0	381	01/02/2022.
87305N	AW	8		01/02/2011.	SINKING FUND PAYMENT.....		34,167	34,167	34,167	34,167	.....	.....	.....	.....0	.....	.....34,167	.....	.....	.....0	940	01/02/2022.
881561	LE	2		12/27/2011.	PAYDOWNS.....		300,415	300,415	240,706	241,423	.....	.....58,992	.....	.....58,992	.....	.....300,415	.....	.....	.....0	1,076	10/25/2035.
881561	LR	3		12/27/2011.	PAYDOWNS.....		63,409	63,409	46,685	46,685	.....	.....16,551	.....	.....16,551	.....	.....63,409	.....	.....	.....0	350	10/25/2034.
881561	LS	1		09/26/2011.	PAYDOWNS.....		1,723,559	1,723,559	1,475,797	1,479,259	.....	.....244,300	.....	.....244,300	.....	.....1,723,559	.....	.....	.....0	6,534	10/25/2034.
881561	XJ	8		12/27/2011.	PAYDOWNS.....		452,944	452,944	439,357	439,944	.....	.....13,000	.....	.....13,000	.....	.....452,944	.....	.....	.....0	12,586	08/25/2036.
881609	B@	9		05/04/2011.	PAYDOWN.....		3,000,000	3,000,000	2,547,140	2,884,407	.....	.....115,593	.....	.....115,593	.....	.....3,000,000	.....	.....	.....0	104,375	07/17/2012.
883145	AJ	3		12/19/2011.	PAYDOWNS.....	R	600,000	600,000	600,000	.....	.....	.....	.....	.....0	.....	.....600,000	.....	.....	.....0	7,873	06/15/2026.
88319Q	G5	6		12/14/2011.	MORGAN STANLEY & CO.....		5,170,200	5,000,000	4,979,250	4,991,218		2,156		2,156		4,993,374		176,826	176,826	344,514	08/15/2014.

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1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09-43		12/27/2011.	PAYDOWNS			821,156	821,156	693,875			127,281		127,281		821,156			0	2,661	09/25/2043.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10-46		12/27/2011.	PAYDOWNS			1,517,924	1,517,924	1,005,625			512,299		512,299		1,517,924			0	12,297	10/25/2046.
88948A AR 8	TOLL ROAD INV II 0.00 02-15-16 NC		10/26/2011.	BB&T CAPITAL			2,716,140	3,500,000	2,214,135	2,427,281		146,630		146,630		2,573,911		142,229	142,229		02/15/2016.
890055 A# 3	TOMKINS (PINAFORE)TL-B L+450 8-06-16		02/18/2011.	PAYDOWN			3,487,707	3,453,175	3,418,643	3,419,865		642		642		3,420,507		67,200	67,200	73,437	08/06/2016.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11-16-39		12/16/2011.	PAYDOWNS			636,769	636,769	636,769	636,769				0		636,769			0	22,350	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10-16-40		12/16/2011.	PAYDOWNS			173,355	173,355	173,355	173,355				0		173,355			0	4,862	10/16/2040.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07-41		12/15/2011.	PAYDOWNS			539,302	539,302	539,302					0		539,302			0	5,906	07/15/2041.
90041N AA 9	TURNING STONE 9.125 09-15-14 C10@104		05/24/2011.	CASH TENDER OFFER			1,048,130	1,000,000	997,500	997,818		201		201		998,019		50,111	50,111	63,115	09/15/2014.
90210E AF 3	TEXAS COMP ELEC TL B2 L+350 10-10-14		03/31/2011.	EXCHANGED			5,038	5,038	4,375	4,581		25		25		4,606		432	432	48	10/10/2014.
90210E AF 3	TEXAS COMP ELEC TL B2 L+350 10-10-14		04/07/2011.	EXCHANGED			1,778,752	1,944,584	1,688,713	1,768,231		10,521		10,521		1,778,752			0	25,098	10/10/2014.
90210E ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14		04/07/2011.	CONSENT FEE			9,723		9,723					0		9,723			0		10/10/2014.
90210E ZZ 2	TEXAS COMP NON-EXT TL L+350 10-10-14		04/19/2011.	PAYDOWN			70,239	70,239	64,249			(298)		(298)		63,951		6,288	6,288	73	10/10/2014.
90263A AQ 3	UCFCM 1997-1 B1 MEZ 0.000 1-15-17		10/17/2011.	PAYDOWNS			174,931	164,801						0					0		01/15/2017.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 012019		01/20/2011.	SINKING FUND PAYMENT			477,842	477,842	488,593	487,953		(46)		(46)		487,907		(10,065)	(10,065)	19,974	01/20/2019.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 012019		07/20/2011.	SINKING FUND PAYMENT			498,316	498,316	509,528	508,861		(530)		(530)		508,331		(10,015)	(10,015)	41,659	01/20/2019.
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15		02/23/2011.	SINKING FUND PAYMENT			94,960	94,960	91,414	92,900		27		27		92,927		2,033	2,033	3,181	02/23/2019.
907833 AE 7	UNION PACIFIC 98A 6.70 22319 A07-15		08/23/2011.	SINKING FUND PAYMENT			51,738	51,738	49,806	50,616		67		67		50,683		1,055	1,055	3,466	02/23/2019.
90783T AA 8	UNION PACIFIC RR 5.404 07-02-25 A17		07/02/2011.	SINKING FUND PAYMENT			324,706	324,706	324,706	324,706				0		324,706			0	17,547	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 010231 NC A20		01/02/2011.	SINKING FUND PAYMENT			84,248	84,248	84,248	84,248				0		84,248			0	2,602	01/02/2031.
90783X AA 9	UNION PACIFIC RR 6.176 010231 NC A20		07/02/2011.	SINKING FUND PAYMENT			74,331	74,331	74,331	74,331				0		74,331			0	4,591	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05-15-20 NC		05/15/2011.	SINKING FUND PAYMENT			818,182	818,182	818,182	818,182				0		818,182			0	19,268	05/15/2020.
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		01/27/2011.	J. P. MORGAN SECURITIES			5,785,456	5,829,498	5,714,833	5,768,032		1,214		1,214		5,769,246		16,210	16,210	26,334	02/01/2014.
909279 R# 0	UNITED AIRLINES TL L+200 02-01-14		02/01/2011.	PAYDOWN			42,724	42,724	41,884	42,274		10		10		42,284		440	440	96	02/01/2014.
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		01/02/2011.	SINKING FUND PAYMENT			67,064	67,064	64,200	64,304		1		1		64,305		2,759	2,759	2,225	07/02/2022.
909287 AA 2	UAL 2007 PT TRST 6.636 07-02-22 AL18		07/02/2011.	SINKING FUND PAYMENT			153,971	153,971	147,396	147,636		182		182		147,818		6,153	6,153	10,218	07/02/2022.
91800K AB 2	UTILICORP CANADA 7.75 06-15-11 NC		06/15/2011.	REDEEMED			1,500,000	1,500,000	1,430,000	1,486,299		13,701		13,701		1,500,000			0	58,125	06/15/2011.
91820U AB 6	VFH PARENT LLC TL L+600 07-08-16		12/30/2011.	PAYDOWNS			45,374	45,374	44,694			39		39		44,733		643	643	1,293	07/08/2016.
92025R AB 4	VALOR TELECOM 7.75 02-15-15 C13!		01/24/2011.	CASH TENDER OFFER			1,025,830	1,000,000	1,000,000	1,000,000				0		1,000,000		25,830	25,830	34,229	02/15/2015.
921796 FZ 6	VMF 1999-A 1A5 SEQ 6.555 03-07-23		12/07/2011.	PAYDOWNS			734,393	734,393	754,357	734,393				0		734,393			0	25,445	03/07/2023.
92239M AC 5	VECTREN UTILITY 6.625 12-01-11 NC		12/01/2011.	REDEEMED			5,500,000	5,500,000	5,501,000	5,500,106		(106)		(106)		5,500,000			0	364,375	12/01/2011.
92276M AS 4	VENTAS REALTY LP 6.50 06-01-16 C14!		07/18/2011.	REDEEMED BY CALL			3,097,500	3,000,000	2,932,500	2,950,505		4,224		4,224		2,954,729		142,771	142,771	122,958	06/01/2016.
92344R AA 0	VERIZON NEW ENGLAND 6.50 9-15-11 NC		04/27/2011.	REDEEMED BY CALL			6,140,940	6,000,000	6,339,460	6,035,218		(15,949)		(15,949)		6,019,269		121,671	121,671	240,500	09/15/2011.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10-25-10		07/27/2011.	DISTRIBUTION			457,146		457,146	457,146				0		457,146			0		03/31/2011.
92658T AG 3	VIDEOTRON LTEE 6.875 01-15-14 C12!		07/18/2011.	PARTIAL CALL			583,612	577,000	571,695	575,025		326		326		575,351		8,262	8,262	39,999	01/15/2014.
929160 AK 5	VULCAN MATERIALS 7.00 06-15-18 NC!		03/24/2011.	CS FIRST BOSTON CORP			5,137,500	5,000,000	4,994,750	4,995,760		102		102		4,995,862		141,638	141,638	101,111	06/15/2018.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 0146		12/27/2011.	PAYDOWNS			169,714	169,714	137,009	126,837		42,877		42,877		169,714			0	1,183	01/25/2046.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		01/15/2011.	SINKING FUND PAYMENT			14,155	14,155	14,155	14,155				0		14,155			0	49	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		02/15/2011.	SINKING FUND PAYMENT			15,616	15,616	15,616	15,616				0		15,616			0	108	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		03/15/2011.	SINKING FUND PAYMENT			13,529	13,529	13,529	13,529				0		13,529			0	140	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		04/15/2011.	SINKING FUND PAYMENT			22,740	22,740	22,640	22,740		(99)		(99)		22,641		99	99	227	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		05/15/2011.	SINKING FUND PAYMENT			25,458	25,458	25,458	25,458				0		25,458			0	439	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		06/15/2011.	SINKING FUND PAYMENT			24,336	24,336	24,229	24,336		(103)		(103)		24,233		103	103	411	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15 AL15		07/15/2011.	SINKING FUND PAYMENT			25,783	25,783	25,669	25,783		(108)		(108)		25,675		107	107	525	11/15/2015.

E14.24

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
92935H AA 7	WCP 2010-1 A 4.141 11-15-15	AL15	...	08/15/2011.	SINKING FUND PAYMENT		27,384	27,384	27,263	27,384		(112)		(112)		27,272		112	112	652	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15	AL15	...	09/15/2011.	SINKING FUND PAYMENT		24,058	24,058	23,953	24,058		(95)		(95)		23,963		96	96	656	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15	AL15	...	10/15/2011.	SINKING FUND PAYMENT		23,653	23,653	23,550	23,653		(92)		(92)		23,561		93	93	727	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15	AL15	...	11/15/2011.	SINKING FUND PAYMENT		24,804	24,804	24,695	24,695		14		14		24,709		95	95	848	11/15/2015.
92935H AA 7	WCP 2010-1 A 4.141 11-15-15	AL15	...	12/15/2011.	SINKING FUND PAYMENT		24,366	24,366	24,259	24,259		15		15		24,274		92	92	917	11/15/2015.
930059 AB 6	WADDELL & REED 5.60 01-15-11	NC	...	01/15/2011.	REDEEMED		4,000,000	4,000,000	3,998,600	3,999,988		12		12		4,000,000				112,000	01/15/2011.
93114K AG 8	WAL-MART STORES 8.80 12-30-14	A13	...	01/01/2011.	SINKING FUND PAYMENT		4,200	4,200	5,025	4,529				0		4,529		(329)	(329)	185	12/30/2014.
93114K AG 8	WAL-MART STORES 8.80 12-30-14	A13	...	07/01/2011.	SINKING FUND PAYMENT		1,035,434	1,035,434	1,238,897	1,116,593		(9,047)		(9,047)		1,107,546		(72,112)	(72,112)	91,118	12/30/2014.
93443N AR 0	WARNER CHILCOTT TL-B3 L+425 02-20-16		...	03/17/2011.	PAYDOWNS		3,572,913	3,551,127	3,551,127	3,551,120		(4)		(4)		3,551,116		21,797	21,797	37,577	02/20/2016.
939333 AC 4	WASHINGTON MUTUAL 6.875 05-15-11	NC	...	05/15/2011.	REDEEMED		1,000,000	1,000,000	1,178,703	1,010,602		(10,602)		(10,602)		1,000,000				34,375	05/15/2011.
939335 TS 9	WAMMS 2002-MS3 2A2 SEQ 6.0 5-25-17		...	07/25/2011.	PAYDOWNS		197,212	197,212	191,790	197,212				0		197,212				6,284	05/25/2017.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3-25-18		...	12/27/2011.	PAYDOWNS		371,059	371,059	361,782	367,286		3,773		3,773		371,059				8,819	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3-25-33		...	12/27/2011.	PAYDOWNS		19,091	19,091	12,219	12,618		6,473		6,473		19,091					03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 7-25-36		...	12/27/2011.	PAYDOWNS		52,925	106,182	83,884	50,958		1,967		1,967		52,925				505	07/25/2036.
941034 AB 6	WASI 2006-HES1 M5 MEZ FLT 6-25-11		...	06/25/2011.	PAYDOWN		3,000,000	3,000,000	2,167,500	1,200,000		1,800,000		1,800,000		3,000,000				15,755	06/25/2011.
94973H AC 2	WELLPOINT HEALTH 6.375 1-15-12	NC	...	12/01/2011.	SUSQUEHANNA INTL GROUP		2,012,100	2,000,000	2,125,850	2,019,398		(17,088)		(17,088)		2,002,310		9,790	9,790	177,438	01/15/2012.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 05-34		...	12/27/2011.	PAYDOWNS		595,852	595,852	411,136	412,775		183,077		183,077		595,852				4,660	05/25/2034.
949814 AY 3	WFMB 2004-1 A23 IO INV 2-25-34		...	06/25/2011.	FINAL PAYDOWN				13,776					0						2,702	02/25/2034.
949837 BQ 0	WFMB 2007-10 1A39 PT INV 7-25-37		...	12/27/2011.	PAYDOWNS		753,412	753,412	811,802	618,499		134,913		134,913		753,412				136,160	07/25/2037.
94983K AE 9	WFMB 2006-AR2 2A3 SEQ SSNR CSTR		...	12/27/2011.	PAYDOWNS		553,429	553,429	423,372	429,589		123,840		123,840		553,429				7,946	03/25/2036.
94983Q AJ 5	WFMB 2006-3 A9 SEQ 5.50 03-36		...	12/27/2011.	PAYDOWNS		104,575	104,575	102,223	102,342		2,233		2,233		104,575				3,117	03/25/2036.
94983Q AN 6	WFMB 2006-3 APO PO 3-25-36		...	12/27/2011.	PAYDOWNS		157,304	157,304	89,664	107,939		49,365		49,365		157,304					03/25/2036.
94983T AJ 9	WFMB 2006-AR6 5A1 SEQ SSNR CSTR		...	12/27/2011.	PAYDOWNS		143,738	143,738	127,388			16,350		16,350		143,738				1,050	03/25/2036.
94984C AD 8	WFMB 2006-AR11 A4 SEQ SSNR CSTR 836		...	03/25/2011.	PAYDOWNS		470,326	470,326	445,765	462,524		7,802		7,802		470,326				3,278	08/25/2036.
94986L AJ 3	WFMB 2007-16 1APO PO 12-37		...	12/27/2011.	PAYDOWNS		1,811,622	1,811,622	1,454,961	1,449,251		362,371		362,371		1,811,622					12/28/2037.
94986M AA 0	WFMB 2007-AR10 1A1 SEQ SSNR CSTR		...	12/27/2011.	PAYDOWNS		1,786,223	1,786,223	1,796,270	1,796,186		(9,963)		(9,963)		1,786,223				48,199	01/25/2038.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9-25-33		...	12/27/2011.	PAYDOWNS		415,812	415,812	385,667	388,464		27,348		27,348		415,812				12,351	09/25/2033.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12-15-18		...	12/15/2011.	PAYDOWNS		146,144	146,144	157,552	153,620		(377)		(377)		153,243		(7,101)	(7,101)	5,357	12/15/2018.
961548 AS 3	WESTVACO CORP 7.50 06-15-27	A1218	...	06/15/2011.	SINKING FUND PAYMENT		580,000	580,000	587,256	586,440		(94)		(94)		586,346		(6,346)	(6,346)	21,750	06/15/2027.
96928* AN 7	HD CTL WM BLAIR 2005K 5.107 1-15-36C		...	12/15/2011.	PAYDOWNS		109,054	109,054	109,054	109,054				0		109,054				3,010	01/15/2036.
96928* CN 5	WALGREEN-AURORA IN 6.66 09-15-31		...	12/15/2011.	PAYDOWNS		77,164	77,164	77,164	77,164				0		77,164				2,812	09/15/2031.
96928* CP 0	WALGREEN-PROVIDENCE RI 6.66 10-15-32		...	12/15/2011.	PAYDOWNS		89,796	89,796	89,796	89,796				0		89,796				3,271	10/15/2032.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6-15-33		...	12/15/2011.	PAYDOWNS		73,476	73,476	73,476	73,476				0		73,476				2,675	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 05-15-34		...	12/15/2011.	PAYDOWNS		89,964	89,964	89,964	89,964				0		89,964				3,278	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10-15-33		...	12/15/2011.	PAYDOWNS		60,024	60,024	60,024	60,024				0		60,024				2,187	10/15/2033.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02-15-29		...	12/15/2011.	PAYDOWNS		395,106	395,106	398,827	398,715		(57)		(57)		398,658		(3,554)	(3,554)	12,741	02/15/2029.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1-15-35		...	12/15/2011.	PAYDOWNS		146,562	146,562	148,037	148,018		(14)		(14)		148,004		(1,443)	(1,443)	4,961	01/15/2035.
96928* CZ 8	CVS CAREMARK CTL 2010E 7.25 01-15-36		...	12/15/2011.	PAYDOWNS		52,903	52,903	53,439	53,434		(3)		(3)		53,431		(529)	(529)	2,100	01/15/2036.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8-15-31		...	12/15/2011.	PAYDOWNS		145,473	145,473	147,041	147,017		(34)		(34)		146,983		(1,509)	(1,509)	6,839	08/15/2031.
96928* DB 0	HEWLETT-PACKARD CTL 5.00 12-15-17		...	12/15/2011.	PAYDOWNS		956,624	956,624	965,637	965,104		(525)		(525)		964,579		(7,957)	(7,957)	26,242	12/15/2017.
96928* DE 4	KOHL'S CORP CTL 5.80 01-25-29		...	12/25/2011.	PAYDOWNS		587,466	587,466	592,928	592,842		(92)		(92)		592,750		(5,282)	(5,282)	18,618	01/25/2029.
96928* DH 7	WAL-MART JOHNSON CTY NY 4.56 8-15-30		...	12/15/2011.	PAYDOWNS		318,894	318,894	321,895	321,866		(46)		(46)		321,820		(2,925)	(2,925)	7,931	08/15/2030.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
96928* DJ 3	FRANKLIN COUNTY OH CTL 5.25 09-15-31.....		12/15/2011.	PAYDOWNS.....		36,384	36,384	36,384	36,384				0		36,384			0	1,751	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10-15-29.....		12/15/2011.	PAYDOWNS.....		135,981	135,981	137,231			(14)		(14)		137,217		(1,236)	(1,236)	2,643	10/15/2029.
969455 AA 2	WILLIAMS COMM 10.70 10-01-07 NC.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		7,595							0				7,595	7,595		10/01/2007.
969455 AA 2	WILLIAMS COMM 10.70 10-01-07 NC.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		151							0				151	151		10/01/2007.
969455 AB 0	WILLIAMS COMM 10.875 10-01-09 C07.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		190,667							0				190,667	190,667		10/01/2009.
969455 AB 0	WILLIAMS COMM 10.875 10-01-09 C07.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		3,788							0				3,788	3,788		10/01/2009.
969455 AH 7	WILLIAMS COMM 11.875 08-01-10C08.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		39,108							0				39,108	39,108		08/01/2010.
969455 AH 7	WILLIAMS COMM 11.875 08-01-10C08.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		3,682							0				3,682	3,682		08/01/2010.
969455 AH 7	WILLIAMS COMM 11.875 08-01-10C08.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		777							0				777	777		08/01/2010.
969455 AH 7	WILLIAMS COMM 11.875 08-01-10C08.....		08/16/2011.	BANKRUPTCY DISTRIBUTION....		73							0				73	73		08/01/2010.
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13.....		05/18/2011.	CONSENT FEE.....		11,325		11,325	11,325				0		11,325			0		07/15/2016.
986141 AA 7	YONKERS RACING 11.375 07-15-16 C13.....		05/19/2011.	CITADEL SECURITIES.....		1,003,395	906,000	960,164	963,876		(3,736)		(3,736)		960,140		43,255	43,255	88,458	07/15/2016.
98883* AA 4	NAYLOR PUBLISHING L+600 08-04-12.....		03/31/2011.	EXCHANGED.....		12,920	12,920	12,855	12,895		3		3		12,898		22	22	343	08/04/2012.
98883* AA 4	NAYLOR PUBLISHING L+600 08-04-12.....		04/20/2011.	EXCHANGED.....		4,524,594	4,547,331	4,524,594	4,538,449		1,567		1,567		4,540,016		(15,422)	(15,422)	93,712	08/04/2012.
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12.....		04/25/2011.	CONSENT FEE.....		22,737		22,737					0		22,737			0		12/31/2012.
98883* ZZ 2	NAYLOR PUBLISHING L+1025 12-31-12.....		12/30/2011.	PAYDOWNS.....		229,631	229,631	227,337			119		119		227,456		2,176	2,176	1,802	12/31/2012.
989701 AL 1	ZIONS BANCORP 5.65 05-15-14 NC.....		03/07/2011.	CS FIRST BOSTON CORP.....		7,175,000	7,000,000	6,990,900	6,996,354		182		182		6,996,536		178,464	178,464	126,340	05/15/2014.
G4906# AA 4	ASHMORE ENERGY INT REV L+300 3-30-12.....	F.	02/18/2011.	PAYDOWN.....		696,133	696,133	694,392	695,673		47		47		695,720		413	413	3,129	03/30/2012.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					..1,199,768,380	..1,198,018,251	..1,168,338,175	...1,072,676,980	1,159	...32,680,646	763,485	31,918,320	0	1,176,638,687	0	...23,129,693	...23,129,693	..46,418,367	XXX.....
Bonds - Hybrid Securities																				
06738C AF 6	BARCLAYS BK PLC 7.375 C121511.....		12/15/2011.	REDEEMED BY CALL.....		750,000	750,000	693,750	693,750				0		693,750		56,250	56,250	55,313	06/29/2049.
22082C 20 7	CORTS AON CAP SERIES 3 7.75 1-1-27.....		02/14/2011.	REDEEMED BY CALL.....		500,000	500,000	527,000	500,000				0		500,000			0	24,003	01/01/2027.
44978N AA 3	ING CAP FNDG III 8.439 C10.....		12/23/2011.	CASH TENDER OFFER.....		400,000	500,000	478,125	432,500				0		432,500		(32,500)	(32,500)	19,361	12/29/2049.
90262W AA 1	UBS PFD FDG TR II 7.247 C11.....		06/27/2011.	REDEEMED BY CALL.....		500,000	500,000	534,750	534,750				0		534,750		(34,750)	(34,750)	18,118	01/01/9999.
94976Y 20 7	WELLS FARGO CAP VI F 7.00 9-1-31CC25.....		04/25/2011.	REDEEMED BY CALL.....		1,625,000	1,625,000	1,663,600	1,583,845		79,755		79,755		1,663,600		(38,600)	(38,600)	45,500	09/01/2031.
4899999.	Total - Bonds - Hybrid Securities.....					3,775,000	3,875,000	3,897,225	3,744,845	0	79,755	0	79,755	0	3,824,600	0	(49,600)	(49,600)	162,295	XXX.....
Bonds - Parent, Subsidiaries and Affiliates																				
00789# AA 1	AERIELLE LLC 12.00 09-17-12.....		09/21/2011.	EXCHANGED.....		546,875	7,621,875	7,621,875	2,630,354		(1)	2,083,478	(2,083,479)		546,875			0		09/17/2012.
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....					546,875	7,621,875	7,621,875	2,630,354	0	(1)	2,083,478	(2,083,479)	0	546,875	0	0	0	0	XXX.....
8399997.	Total - Bonds - Part 4.....					..1,252,747,261	..1,259,976,477	..1,231,176,101	..1,125,615,965	1,159	...32,384,760	2,846,963	...29,538,956	0	1,229,723,488	0	...23,023,774	...23,023,774	..48,221,102	XXX.....
8399998.	Total - Bonds - Summary Item from Part 5.....					157,957,621	155,447,366	153,559,267			16,515		16,515		153,575,780		4,381,844	4,381,844	1,015,466	XXX.....
8399999.	Total - Bonds.....					..1,410,704,882	..1,415,423,843	..1,384,735,368	..1,125,615,965	1,159	...32,401,275	2,846,963	...29,555,471	0	1,383,299,268	0	...27,405,618	...27,405,618	..49,236,568	XXX.....
Common Stocks - Industrial and Miscellaneous																				
17285T 20 5	CITADEL BROADCASTING CLASS A.....		09/20/2011.	EXCHANGED.....	20,403.000	712,727	XXX	571,284	617,191	(168,325)			(168,325)		448,866		263,861	263,861		XXX.....
46625H 10 0	JPMORGAN CHASE & CO.....		10/27/2011.	RAYMOND JAMES & ASSOC.....	6,000.000	221,738	XXX	239,909					0		239,909		(18,172)	(18,172)	3,000	XXX.....
58461Q 2# 8	MEDICAL RESOURCES INC.....		02/21/2011.	LIQUIDATION DISTRIBUTION.....	407,168.000	427,526	XXX	3,359,136		203,584			203,584		203,584		223,942	223,942		XXX.....
620107 10 2	MOTRICITY INC.....		02/15/2011.	RAYMOND JAMES & ASSOC.....	33,000.000	596,551	XXX	31,990	612,811	(132,954)			(132,954)		479,857		116,694	116,694		XXX.....
620107 10 2	MOTRICITY INC.....		03/24/2011.	UBS WARBURG.....	6,000.000	92,400	XXX	5,816	111,420	(24,173)			(24,173)		87,247		5,153	5,153		XXX.....
68389X 10 5	ORACLE CORPORATION.....		09/27/2011.	INTERSTATE GROUP.....	50,000.000	1,513,700	XXX	1,326,405					0		1,326,405		187,295	187,295		XXX.....
68389X 10 5	ORACLE CORPORATION.....		10/10/2011.	INTERSTATE GROUP.....	50,000.000	1,542,380	XXX	1,326,405					0		1,326,405		215,975	215,975	3,000	XXX.....
68389X 10 5	ORACLE CORPORATION.....		10/27/2011.	RAYMOND JAMES & ASSOC.....	20,000.000	662,200	XXX	530,562					0		530,562		131,638	131,638	1,200	XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					5,769,222	XXX	7,391,507	1,341,422	(121,868)	0	0	(121,868)	0	4,642,835	0	1,126,386	1,126,386	7,200	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates																				

E14.26

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38985@ 10 7	GREAT AMERICAN LIFE INS OF NEW YORK.....		12/30/2011:	SALE OF SUBSIDIARY.....	400,000.000	9,096,809	XXX.....	26,734,798	8,376,884	195,249	.....	.....	.....195,249	.....	.....8,572,133	.....	.....524,676	524,676	.....	.....XXX.....
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					9,096,809	XXX.....	26,734,798	8,376,884	195,249	0	0	195,249	0	8,572,133	0	524,676	524,676	0	XXX.....
9799997.	Total - Common Stocks - Part 4.....					14,866,031	XXX.....	34,126,305	9,718,306	73,381	0	0	73,381	0	13,214,968	0	1,651,062	1,651,062	7,200	XXX.....
9799999.	Total - Common Stocks.....					14,866,031	XXX.....	34,126,305	9,718,306	73,381	0	0	73,381	0	13,214,968	0	1,651,062	1,651,062	7,200	XXX.....
9899999.	Total - Preferred and Common Stocks.....					14,866,031	XXX.....	34,126,305	9,718,306	73,381	0	0	73,381	0	13,214,968	0	1,651,062	1,651,062	7,200	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					..1,425,570,913	XXX.....	..1,418,861,673	1,135,334,271	74,540	32,401,275	2,846,963	29,628,852	0	1,396,514,236	0	...29,056,680	...29,056,680	.49,243,768	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.								
CUSIP Identification	Description																							
Bonds - Industrial and Miscellaneous																								
055359 AB 9	BCRR 2009-1 1A2 SEQ SSUP CSTR 0845RE.....	...	03/30/2011	RBS SECURITIES/GREENWICH	03/30/2011	BANK OF AMER / ML.....	10,248,000	10,371,296	10,448,957	10,371,296	.....	.....	.....1	.....	.....1	.....	.....77,661	77,661	4,960	4,960				
05567L T3 1	BNP PARIBAS 5.00 01-15-21 NC.....	...	01/12/2011	BNP PARIBAS.....	09/09/2011	GOLDMAN SACHS & CO.....	6,000,000	5,953,980	6,052,200	5,956,296	.....	.....	.....2,316	.....	.....2,316	.....	.....95,904	95,904	196,667	.....				
121206 AG 1	BURGER KING LIBOR? 10-19-16.....	...	08/11/2011	MORGAN STANLEY & CO.....	10/27/2011	BANK OF AMER / ML.....	4,987,437	4,614,322	4,974,969	4,627,345	.....	.....	.....13,023	.....	.....13,023	.....	.....347,624	347,624	45,784	.....				
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12.....	...	08/10/2011	DEUTSCHE MORGAN GRENFELL	11/15/2011	CASH TENDER OFFER.....	1,369,000	1,440,873	1,485,365	1,436,488	.....	.....	.....(4,385)	.....	.....(4,385)	.....	.....48,877	48,877	.....	.....19,394				
126307 AB 3	CSC HOLDINGS INC 8.50 06-15-15 C12.....	...	08/10/2011	CITIGROUP/SALOMAN SMITH BARNEY	11/15/2011	CASH TENDER OFFER.....	3,000,000	3,172,500	3,255,000	3,158,665	.....	.....	.....(13,835)	.....	.....(13,835)	.....	.....96,335	96,335	.....	.....42,500				
189054 AS 8	CLOROX CO 3.80 11-15-21 !.....	...	11/14/2011	J. P. MORGAN SECURITIES.....	11/16/2011	J. P. MORGAN SECURITIES.....	7,000,000	6,936,790	6,943,720	6,936,790	.....	.....	.....	.....	.....0	.....	.....6,930	6,930	2,956	.....				
191216 AT 7	COCA-COLA CO 3.3 09-01-21.....	...	08/03/2011	CITIGROUP/SALOMAN SMITH BARNEY	08/04/2011	VARIOUS.....	8,000,000	7,993,040	8,083,220	7,993,040	.....	.....	.....	.....	.....0	.....	.....90,180	90,180	.....	.....				
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!.....	...	09/30/2011	DEUTSCHE MORGAN GRENFELL	11/04/2011	GOLDMAN SACHS & CO.....	2,000,000	2,102,500	2,205,000	2,100,781	.....	.....	.....(1,719)	.....	.....(1,719)	.....	.....104,219	104,219	27,389	13,694				
21036P AD 0	CONSTELLATION BRANDS 7.25 09-01-16!.....	...	10/04/2011	BANK OF AMER / ML.....	11/04/2011	GOLDMAN SACHS & CO.....	1,000,000	1,035,000	1,102,500	1,034,485	.....	.....	.....(515)	.....	.....(515)	.....	.....68,015	68,015	13,694	7,250				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/04/2011	RBS SECURITIES/GREENWICH	09/21/2011	DEUTSCHE MORGAN GRENFELL	13,000,000	13,059,922	13,282,344	13,059,922	.....	.....	.....1	.....	.....1	.....	.....222,422	222,422	91,748	13,107				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/05/2011	DEUTSCHE MORGAN GRENFELL	08/09/2011	GOLDMAN SACHS & CO.....	20,000,000	19,960,156	19,816,406	19,960,156	.....	.....	.....	.....	.....0	.....	.....(143,750)	(143,750)	27,726	22,685				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/05/2011	DEUTSCHE MORGAN GRENFELL	09/21/2011	DEUTSCHE MORGAN GRENFELL	3,000,000	2,994,023	3,065,156	2,994,023	.....	.....	.....	.....	.....0	.....	.....71,133	71,133	21,173	3,403				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/09/2011	BANK OF AMER / ML.....	09/21/2011	DEUTSCHE MORGAN GRENFELL	10,000,000	9,498,438	10,217,188	9,498,438	.....	.....	.....1	.....	.....1	.....	.....718,750	718,750	70,576	13,863				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/09/2011	DEUTSCHE MORGAN GRENFELL	09/21/2011	DEUTSCHE MORGAN GRENFELL	15,000,000	14,365,430	15,325,781	14,365,430	.....	.....	.....	.....	.....0	.....	.....960,352	960,352	105,863	20,795				
23305X AD 3	DBUBS 2011-LC2A A4 SEQ 4.537 07-44.....	...	08/09/2011	BANK OF AMER / ML.....	09/21/2011	DEUTSCHE MORGAN GRENFELL	15,000,000	14,526,563	15,325,781	14,526,563	.....	.....	.....	.....	.....0	.....	.....799,219	799,219	105,863	20,795				
278865 AL 4	ECOLAB INC 4.35 12-08-21 !.....	...	12/05/2011	BANK OF AMER / ML.....	12/06/2011	J. P. MORGAN SECURITIES.....	4,000,000	3,997,440	4,126,080	3,997,440	.....	.....	.....	.....	.....0	.....	.....128,640	128,640	483	.....				
31738V BZ 7	FASI 1997-NAM2 S IO CSTR 7-25-27.....	...	01/01/2011	ADJUST PRIOR YEAR TRADE..	01/25/2011	PAYDOWNS.....	14,805	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	188	.....				
372490 ZA 3	GENTIVA HEALTH TL B L? 08-17-16.....	...	03/03/2011	BANK OF AMER / ML.....	03/03/2011	BANK OF AMER / ML.....	3,000,000	3,000,000	3,003,750	3,000,000	.....	.....	.....	.....	.....0	.....	.....3,750	3,750	.....	.....				
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC.....	...	05/25/2011	J. P. MORGAN SECURITIES.....	08/22/2011	J. P. MORGAN SECURITIES.....	5,000,000	4,989,950	5,144,100	4,990,135	.....	.....	.....185	.....	.....185	.....	.....153,965	153,965	50,764	.....				
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC.....	...	05/25/2011	J. P. MORGAN SECURITIES.....	08/26/2011	J. P. MORGAN SECURITIES.....	4,000,000	3,991,960	4,100,440	3,992,116	.....	.....	.....156	.....	.....156	.....	.....108,324	108,324	43,478	.....				
428236 BM 4	HEWLETT-PACKARD CO 4.30 06-01-21 NC.....	...	05/25/2011	J. P. MORGAN SECURITIES.....	09/01/2011	UBS WARBURG.....	4,000,000	3,991,960	4,176,480	3,992,125	.....	.....	.....165	.....	.....165	.....	.....184,355	184,355	46,344	.....				
604666 ZZ 3	MIRAMAX FILM 1ST LIEN TL L? 62216.....	...	08/10/2011	BARCLAYS AMERICA.....	09/30/2011	PAYDOWNS.....	4,500,000	4,483,750	4,500,000	4,484,578	.....	.....	.....828	.....	.....828	.....	.....15,422	15,422	98,196	.....				
62853H AD 2	MYLAN INC B TL L? 10-2-14.....	...	08/11/2011	CITIGROUP/SALOMAN SMITH BARNEY	11/18/2011	PAYDOWN.....	5,000,000	4,950,000	5,000,000	4,954,053	.....	.....	.....4,053	.....	.....4,053	.....	.....45,947	45,947	37,917	.....				
65409Y AM 7	NIELSEN FINANCE CL-A TL L? 8-9-13.....	...	08/11/2011	MORGAN STANLEY & CO.....	09/09/2011	PAYDOWNS.....	148,897	142,197	148,897	142,602	.....	.....	.....404	.....	.....404	.....	.....6,297	6,297	438	.....				
65409Y AM 7	NIELSEN FINANCE CL-A TL L? 8-9-13.....	...	08/11/2011	MORGAN STANLEY & CO.....	10/28/2011	CITIGROUP/SALOMAN SMITH BARNEY	2,351,102	2,245,302	2,339,317	2,256,167	.....	.....	.....10,865	.....	.....10,865	.....	.....83,149	83,149	11,413	.....				
695160 AA 9	PACKAGING DYNAMICS 8.75 02-01-16 C13.....	...	01/25/2011	GOLDMAN SACHS & CO.....	01/31/2011	GOLDMAN SACHS & CO.....	250,000	250,000	254,375	250,000	.....	.....	.....	.....	.....0	.....	.....4,375	4,375	122	.....				
761520 ZZ 1	REVLON CONSUMER PROD TL L? 111917.....	...	05/19/2011	CITIBANK, N.A.....	05/19/2011	CITIBANK, N.A.....	1,000,000	995,000	1,002,500	995,000	.....	.....	.....	.....	.....0	.....	.....7,500	7,500	1,319	.....				
81211L AK 4	SEALED AIR TERM B FAC L?03-18.....	...	08/23/2011	CITIGROUP/SALOMAN SMITH BARNEY	08/23/2011	CITIGROUP/SALOMAN SMITH BARNEY	500,000	490,000	500,625	490,000	.....	.....	.....	.....	.....0	.....	.....10,625	10,625	.....	.....				
847788 AP 1	SPEEDWAY MOTORSPORTS 6.75 02-01-19 C....	...	01/20/2011	BANK OF AMER / ML.....	01/31/2011	BANK OF AMER / ML.....	500,000	500,000	506,875	500,000	.....	.....	.....	.....	.....0	.....	.....6,875	6,875	.....	.....				

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
86736G AJ 3	SUNGARD DATA INCRM TLB L? 2-28-14.....	...	08/19/2011	J. P. MORGAN SECURITIES.....	10/27/2011	J. P. MORGAN SECURITIES.....	1,500,000	1,428,750	1,492,470	1,433,721	.....	.....4,971	.....	.....4,971	.....	.....	.....58,749	58,749	10,405	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....						155,369,241	153,481,142	157,879,496	153,497,655	0	16,515	0	16,515	0	0	4,381,844	4,381,844	..1,015,466	...182,446
Bonds - Parent, Subsidiaries and Affiliates																				
00789# AA 1	AERIELLE LLC 12.00 09-17-12.....	...	01/19/2011	PRIVATE PLACEMENT	09/21/2011	EXCHANGED.....	78,125	78,125	78,125	78,125	.....	.....	.....	.....0	.....	.....	.....0	0	0	.....
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....						78,125	78,125	78,125	78,125	0	0	0	0	0	0	0	0	0	0
8399998.	Total - Bonds.....						155,447,366	153,559,267	157,957,621	153,575,780	0	16,515	0	16,515	0	0	4,381,844	4,381,844	..1,015,466	...182,446
9999999.	Total - Bonds, Preferred and Common Stocks.....							153,559,267	157,957,621	153,575,780	0	16,515	0	16,515	0	0	4,381,844	4,381,844	..1,015,466	...182,446

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

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	
CUSIP Identifi- cation	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	9	10
								Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer									
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO.....	.....	93661.....	2ciB1.....	...NO.....	.....	.....157,357,610	20,000.000	100.0
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP.....	.....	.....	2ciB1.....	...NO.....	.....	.....10,270,937	100.000	100.0
1299999.	Total - Common Stocks - U.S. Life Insurer.....	.....	.....	.....	.....	.....0	167,628,546	XXX.....	XXX.....
Common Stocks - Investment Subsidiary									
36352@ 10 6	GALIC BROTHERS, INC.....	.....	.....	2ciB2.....	...NO.....	.....	.....	.....80.000	80.0
1699999.	Total - Common Stocks - Investment Subsidiary.....	.....	.....	.....	.....	.....0	0	XXX.....	XXX.....
Common Stocks - Other Affiliates									
11800@ 10 7	BROTHERS MANAGEMENT, LLC.....	.....	.....	2ciB2.....	...NO.....	.....	.....1,000	100.000	100.0
204606 11 5	CONSOLIDATED FINANCIAL CORPORATION.....	.....	.....	2ciB2.....	...NO.....	.....	.....3,146,508	1,000.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....	.....	.....	.....	.....	.....0	3,147,508	XXX.....	XXX.....
1899999.	Total - Common Stocks.....	.....	.....	.....	.....	.....0	170,776,054	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....	.....	.....	.....	.....	.....0	170,776,054	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: \$.....940,417,803.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO.....	MANHATTAN NATIONAL HOLDING CORP.....		200.000	100.0
0299999.	Total - Common Stock.....		0	.XXX	.XXX
0399999.	Total - Preferred and Common Stock.....		0	.XXX	.XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/30/2011	The Bank of New York Mellon.....	XXX....	206,385,058						206,385,058	13,214		0.020	0.020	Mtly....	73,144	
8899999. Total - Exempt Money Market Mutual Funds.....							206,385,058	0	0	0	0	XXX.....	206,385,058	13,214	0	...XXX.....	...XXX.....	...XXX..	73,144	0
9199999. Total - Short-Term Investments.....							206,385,058	0	0	0	0	XXX.....	206,385,058	13,214	0	...XXX.....	...XXX.....	...XXX..	73,144	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.01/14/2011	.01/12/2012		1,851,888	1,285.9200		77,407			*#...		(6,451)		(70,956)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.02/11/2011	.02/09/2012		2,624,649	1,319.9600		98,447			*#...		(16,408)		(82,039)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.03/14/2011	.03/09/2012		2,853,654	1,320.5400		94,369			*#...1	1	(23,591)		(70,777)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.04/15/2011	.04/13/2012		3,131,907	1,313.7300		127,948		409	*#...	409	(42,240)		(85,299)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.05/13/2011	.05/11/2012		2,645,242	1,341.8900		97,164		114	*#...	114	(40,371)		(56,679)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.06/10/2011	.06/09/2012		2,660,718	1,280.8900		98,087		14,015	*#...	14,015	(35,028)		(49,044)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.07/15/2011	.07/13/2012		2,339,041	1,317.1000		91,281		7,401	*#...	7,401	(45,846)		(38,034)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO....	.08/16/2011	.08/11/2012		2,375,794	1,129.8200		220,963		244,334	*#...	244,334	97,025		(73,654)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/13/2011	.09/07/2012		2,056,015	1,195.5100		111,459		125,738	*#...	125,738	42,144		(27,865)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.10/17/2011	.10/12/2012		3,236,144	1,205.5200		198,756		210,520	*#...	210,520	44,890		(33,126)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.11/11/2011	.11/10/2012		2,481,863	1,229.5900		195,103		143,097	*#...	143,097	(35,747)		(16,259)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.12/09/2011	.12/08/2012		3,740,984	1,259.7000		209,278		184,814	*#...	184,814	(24,464)					1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.01/10/2011	.01/06/2012		22,495,451	1,273.8500		560,157		118,111	*#...	118,111	71,431		(513,477)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.01/10/2011	.01/06/2012		27,348,921	1,273.8500		785,354		143,911	*#...	143,911	78,465		(719,908)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.01/10/2011	.01/06/2012		15,138,889	1,273.8500		368,059		905	*#...	905	(29,767)		(337,387)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.01/21/2011	.01/20/2012		22,043,332	1,280.2600		576,970		227,471	*#...	227,471	179,390		(528,889)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.01/21/2011	.01/20/2012		24,340,205	1,280.2600		736,142		259,712	*#...	259,712	198,367		(674,797)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO....	.01/21/2011	.01/20/2012		15,781,666	1,280.2600		423,800		8	*#...	8	(35,309)		(388,483)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.02/08/2011	.02/06/2012		27,518,624	1,310.8700		756,785		209,865	*#...	209,865	83,734		(630,654)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.02/08/2011	.02/06/2012		33,314,038	1,310.8700		1,033,829		259,190	*#...	259,190	86,885		(861,524)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.02/08/2011	.02/06/2012		22,820,830	1,310.8700		633,677			*#...		(105,613)		(528,064)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012		26,365,097	1,343.0100		651,761		112,981	*#...	112,981	4,354		(543,134)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012		28,891,966	1,343.0100		801,999		126,586	*#...	126,586	(7,081)		(668,332)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.02/22/2011	.02/20/2012		18,663,001	1,343.0100		421,478			*#...		(70,246)		(351,232)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.03/08/2011	.03/06/2012		30,620,365	1,321.1500		851,525		359,322	*#...	359,322	146,441		(638,644)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.03/08/2011	.03/06/2012		35,845,193	1,321.1500		1,141,992		449,664	*#...	449,664	164,156		(856,484)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.03/08/2011	.03/06/2012		21,260,537	1,321.1500		602,662		12	*#...	12	(150,653)		(451,997)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.03/22/2011	.03/20/2012		29,051,984	1,279.2100		851,885		619,722	*#...	619,722	406,751		(638,914)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.03/22/2011	.03/20/2012		36,735,846	1,279.2100		1,240,600		870,651	*#...	870,651	560,501		(930,450)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO....	.03/22/2011	.03/20/2012		22,011,604	1,279.2100		685,878		22,559	*#...	22,559	(148,910)		(514,409)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.04/07/2011	.04/06/2012		42,636,097	1,335.5400		1,218,229		538,944	*#...	538,944	132,868		(812,153)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.04/07/2011	.04/06/2012		47,721,458	1,335.5400		1,515,392		639,803	*#...	639,803	134,672		(1,010,261)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.04/07/2011	.04/06/2012		24,223,388	1,335.5400		655,309		124	*#...	124	(218,313)		(436,872)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.04/21/2011	.04/20/2012		34,338,494	1,330.3600		1,000,967		504,649	*#...	504,649	170,993		(667,311)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.04/21/2011	.04/20/2012		41,868,033	1,330.3600		1,365,535		659,963	*#...	659,963	204,785		(910,357)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.04/21/2011	.04/20/2012		20,296,565	1,330.3600		568,760		631	*#...	631	(188,955)		(379,174)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.05/09/2011	.05/06/2012		49,335,806	1,340.2000		1,500,100		717,479	*#...	717,479	92,437		(875,058)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.05/09/2011	.05/06/2012		54,522,818	1,340.2000		1,831,124		843,491	*#...	843,491	80,522		(1,068,155)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.05/09/2011	.05/06/2012		25,251,585	1,340.2000		742,549		1,024	*#...	1,024	(308,371)		(433,154)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.05/23/2011	.05/20/2012		42,473,827	1,333.2700		1,174,245		708,948	*#...	708,948	219,679		(684,976)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.05/23/2011	.05/20/2012		46,060,352	1,333.2700		1,396,731		819,920	*#...	819,920	237,949		(814,760)			1.....	A.....

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.05/23/2011	.05/20/2012		..21,015,651	...1,333.2700		514,803		3,109	*#.....	3,109	(211,392)		(300,302)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.06/07/2011	.06/06/2012		..25,844,349	...1,286.1700		749,307		627,165	*#.....	627,165	252,511		(374,653)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.06/07/2011	.06/06/2012		..84,540,052	...1,286.1700		2,742,916		2,278,755	*#.....	2,278,755	907,297		(1,371,458)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.06/07/2011	.06/06/2012		..26,191,046	...1,286.1700		790,922		130,228	*#.....	130,228	(265,233)		(395,461)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.06/21/2011	.06/20/2012		..47,463,212	...1,278.3600		1,413,471		1,205,369	*#.....	1,205,369	498,633		(706,735)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.06/21/2011	.06/20/2012		..39,128,423	...1,278.3600		1,320,442		1,116,445	*#.....	1,116,445	456,224		(660,221)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.06/21/2011	.06/20/2012		..24,114,771	...1,278.3600		775,115		168,628	*#.....	168,628	(218,930)		(387,557)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.07/07/2011	.07/06/2012		..68,267,118	...1,339.2200		1,997,721		1,227,241	*#.....	1,227,241	61,904		(832,384)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.07/07/2011	.07/06/2012		..40,387,244	...1,339.2200		1,310,937		791,605	*#.....	791,605	26,892		(546,224)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.07/07/2011	.07/06/2012		..25,498,889	...1,339.2200		748,847		28,430	*#.....	28,430	(408,397)		(312,020)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.07/21/2011	.07/20/2012		..59,039,467	...1,325.8400		1,742,454		1,197,688	*#.....	1,197,688	181,256		(726,022)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.07/21/2011	.07/20/2012		..39,510,427	...1,325.8400		1,309,723		886,976	*#.....	886,976	122,971		(545,718)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.07/21/2011	.07/20/2012		..25,741,071	...1,325.8400		774,655		62,065	*#.....	62,065	(389,817)		(322,773)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.08/10/2011	.08/06/2012		..49,467,321	...1,199.3800		1,060,798		1,657,353	*#.....	1,657,353	950,154		(353,599)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.08/10/2011	.08/06/2012		..106,157,558	...1,199.3800		2,534,052		3,991,565	*#.....	3,991,565	2,302,197		(844,684)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.08/10/2011	.08/06/2012		..35,387,935	...1,199.3800		694,552		1,181,450	*#.....	1,181,450	718,415		(231,517)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.08/24/2011	.08/20/2012		..66,505,651	...1,123.5300		2,012,578		2,551,810	*#.....	2,551,810	1,210,092		(670,859)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.08/24/2011	.08/20/2012		..47,002,866	...1,123.5300		1,590,148		2,026,414	*#.....	2,026,414	966,315		(530,049)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.08/24/2011	.08/20/2012		..31,343,442	...1,123.5300		1,094,969		1,525,891	*#.....	1,525,891	795,912		(364,990)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/07/2011	.09/06/2012		..42,600,163	...1,165.2400		975,763		1,130,319	*#.....	1,130,319	398,497		(243,941)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/07/2011	.09/06/2012		..39,440,181	...1,165.2400		1,278,750		1,491,885	*#.....	1,491,885	532,822		(319,687)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.09/07/2011	.09/06/2012		..29,193,929	...1,165.2400		922,237		1,136,579	*#.....	1,136,579	444,901		(230,559)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/21/2011	.09/20/2012		..41,426,558	...1,202.0900		842,599		1,040,168	*#.....	1,040,168	408,219		(210,650)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.09/21/2011	.09/20/2012		..41,856,790	...1,202.0900		1,173,434		1,463,410	*#.....	1,463,410	583,335		(293,359)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.09/21/2011	.09/20/2012		..26,440,590	...1,202.0900		625,333		806,424	*#.....	806,424	337,424		(156,333)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.10/07/2011	.10/06/2012		..50,696,684	...1,164.9700		1,070,098		1,372,266	*#.....	1,372,266	480,518		(178,350)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.10/07/2011	.10/06/2012		..48,621,249	...1,164.9700		1,455,753		1,864,298	*#.....	1,864,298	651,171		(242,626)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	JPM CHASE.....	.10/07/2011	.10/06/2012		..30,499,081	...1,164.9700		782,263		1,118,799	*#.....	1,118,799	466,913		(130,377)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.10/24/2011	.10/20/2012		..41,716,658	...1,215.3900		988,179		1,015,097	*#.....	1,015,097	191,614		(164,696)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.10/24/2011	.10/20/2012		..41,342,647	...1,215.3900		1,368,462		1,398,896	*#.....	1,398,896	258,511		(228,077)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.10/24/2011	.10/20/2012		..24,611,071	...1,215.3900		760,775		706,099	*#.....	706,099	72,120		(126,796)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.11/08/2011	.11/06/2012		..60,479,966	...1,253.2300		1,447,778		1,367,684	*#.....	1,367,684	40,554		(120,648)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	MERRILL LYNCH..	.11/08/2011	.11/06/2012		..54,859,620	...1,253.2300		1,772,433		1,678,913	*#.....	1,678,913	54,183		(147,703)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	WELLS FARGO.....	.11/08/2011	.11/06/2012		..39,595,401	...1,253.2300		1,165,212		955,443	*#.....	955,443	(112,668)		(97,101)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.11/22/2011	.11/20/2012		..51,419,805	...1,215.6500		997,391		1,197,510	*#.....	1,197,510	283,235		(83,116)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.11/22/2011	.11/20/2012		..49,355,493	...1,215.6500		1,315,443		1,586,026	*#.....	1,586,026	380,203		(109,620)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.11/22/2011	.11/20/2012		..30,592,004	...1,215.6500		694,306		858,355	*#.....	858,355	221,908		(57,859)			1.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.12/07/2011	.12/06/2012		..50,308,673	...1,258.4700		1,044,574		1,018,668	*#.....	1,018,668	(25,906)				1.....	A.....	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	CREDIT SUISSE...	.12/07/2011	.12/06/2012		..43,653,792	...1,258.4700		1,171,760		1,149,381	*#.....	1,149,381	(22,379)				1.....	A.....	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.12/07/2011	.12/06/2012		..31,557,745	...1,258.4700		776,362		696,485	*#.....	696,485	(79,877)				1.....	A.....	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY..	.12/21/2011	.12/20/2012		..46,656,019	...1,241.3000		934,398		994,998	*#.....	994,998	60,600				1.....	A.....	
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BARCLAYS.....	.12/21/2011	.12/20/2012		..40,403,664	...1,241.3000		1,076,737		1,150,644	*#.....	1,150,644	73,907				1.....	A.....	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT.....	N/A.....	EQY/INDEX	BNP PARIBAS NY.	.12/21/2011	.12/20/2012		...31,048,307	...1,241.3000		715,117		777,443	*#...	777,443	62,326					1.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										0	...78,247,323	0	60,780,066	XXX	...60,780,066	...15,624,210	0	..(33,091,467)	0	0	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										0	...78,247,323	0	60,780,066	XXX	...60,780,066	...15,624,210	0	..(33,091,467)	0	0	XXX.....	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....										0	...78,247,323	0	60,780,066	XXX	...60,780,066	...15,624,210	0	..(33,091,467)	0	0	XXX.....	XXX.....
0429999. Total-Purchased Options.....										0	...78,247,323	0	60,780,066	XXX	...60,780,066	...15,624,210	0	..(33,091,467)	0	0	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	.12/10/2008	.12/10/2015		...100,000,000	0.0602	...2,380,000			1,292,136	*#...	1,292,136	...(2,889,017)					1.....	B.....
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.12/16/2008	.12/16/2015		...100,000,000	0.0585	...1,970,000			1,474,639	*#...	1,474,639	...(3,051,845)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.11/17/2009	.11/19/2012		...100,000,000	0.0650	...2,760,000			5,121	*#...	5,121	(941,415)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	.11/18/2009	.11/21/2012		...100,000,000	0.0650	...2,730,000			22,601	*#...	22,601	(1,094,838)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	.12/10/2009	.12/10/2013		...100,000,000	0.0695	...3,400,000			154,836	*#...	154,836	(1,558,116)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	BARCLAYS.....	.12/28/2009	.12/30/2013		...100,000,000	0.0735	...3,120,000			175,809	*#...	175,809	(1,067,323)					1.....	B.....
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	.02/24/2010	.02/24/2014		...100,000,000	0.0720	...2,260,000			178,653	*#...	178,653	(1,482,948)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	GOLDMAN SACHS	.09/01/2010	.09/01/2014		...100,000,000	0.0453	...2,840,000			718,838	*#...	718,838	(5,272,484)					1.....	B.....
PAYER SWAPTIONS 2-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.03/11/2012	.03/11/2013		...100,000,000	0.0525	...2,800,000			138,726	*#...	138,726	(2,661,274)					1.....	B.....
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND.....	D1.....	INTEREST.	JP MORGAN.....	.03/11/2012	.03/11/2014		...100,000,000	0.0525	...4,460,000			680,333	*#...	680,333	(3,779,667)					1.....	B.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										...21,460,000	...7,260,000	0	4,841,692	XXX	4,841,692	..(23,798,927)	0	0	0	0	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										...21,460,000	...7,260,000	0	4,841,692	XXX	4,841,692	..(23,798,927)	0	0	0	0	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....										...21,460,000	...7,260,000	0	4,841,692	XXX	4,841,692	..(23,798,927)	0	0	0	0	XXX.....	XXX.....
1209999. Total-Swaps.....										...21,460,000	...7,260,000	0	4,841,692	XXX	4,841,692	..(23,798,927)	0	0	0	0	XXX.....	XXX.....
1409999. Total-Hedging Other.....										...21,460,000	...85,507,323	0	65,621,758	XXX	...65,621,758	...(8,174,717)	0	..(33,091,467)	0	0	XXX.....	XXX.....
1449999. TOTAL.....										...21,460,000	...85,507,323	0	65,621,758	XXX	...65,621,758	...(8,174,717)	0	..(33,091,467)	0	0	XXX.....	XXX.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)
Description																						

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index
	B	Reduces the bond portfolio duration by .1 years.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

Purchased Options - Hedging Other - Call Options and Warrants

S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/15/2010	.01/13/2011	.01/13/2011	EXPIRATION...	.....	...5,642,662	1,096.7700	366,310	.....	.....	.....303,809	.....	*#.....	.....(261,716)	.....	.....(30,526)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/12/2010	.02/10/2011	.02/10/2011	EXPIRATION...	.....	...2,327,144	1,143.5600	45,462	.....	.....	.....65,846	.....	*#.....	.....(44,773)	.....	.....(7,577)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.03/12/2010	.03/10/2011	.03/10/2011	EXPIRATION...	.....	...2,492,925	1,143.0200	113,805	.....	.....	.....98,919	.....	*#.....	.....(48,595)	.....	.....(28,451)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.04/09/2010	.04/07/2011	.04/07/2011	EXPIRATION...	.....	...2,984,255	1,179.6300	133,094	.....	.....	.....25,591	.....	*#.....	.....30,455	.....	.....(44,365)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.05/14/2010	.05/12/2011	.05/12/2011	EXPIRATION...	.....	...2,644,430	1,172.7400	100,164	.....	.....	.....90,612	.....	*#.....	.....(7,353)	.....	.....(41,735)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/11/2010	.06/09/2011	.06/09/2011	EXPIRATION...	.....	...2,599,707	1,057.5200	197,673	.....	.....	.....431,659	.....	*#.....	.....(259,001)	.....	.....(98,836)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.07/09/2010	.07/07/2011	.07/07/2011	EXPIRATION...	.....	...1,954,980	1,060.8500	123,010	.....	.....	.....353,740	.....	*#.....	.....(213,323)	.....	.....(71,756)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.08/31/2010	.08/11/2011	.08/11/2011	EXPIRATION...	.....	...2,173,500	1,090.8900	82,147	.....	.....	.....328,032	.....	*#.....	.....(222,239)	.....	.....(54,765)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.09/13/2010	.09/08/2011	.09/08/2011	EXPIRATION...	.....	...2,138,486	1,096.0800	135,089	.....	.....	.....321,709	.....	*#.....	.....(184,976)	.....	.....(101,317)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.10/18/2010	.10/13/2011	.10/13/2011	EXPIRATION...	.....	...3,316,938	1,175.7500	165,826	.....	.....	.....245,657	.....	*#.....	.....(114,411)	.....	.....(138,188)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.11/12/2010	.11/10/2011	.11/10/2011	EXPIRATION...	.....	...2,572,500	1,216.0800	98,853	.....	.....	.....95,874	.....	*#.....	.....(58,518)	.....	.....(90,615)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.12/10/2010	.12/08/2011	.12/08/2011	EXPIRATION...	.....	...3,862,999	1,224.5200	181,648	.....	.....	.....127,889	.....	*#.....	.....(51,036)	.....	.....(181,648)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/07/2010	.01/06/2011	.01/06/2011	EXPIRATION...	.....	...30,666,183	1,137.1400	944,143	.....	.....	.....2,039,306	.....	*#.....	.....(1,940,601)	.....	.....(78,679)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.01/07/2010	.01/06/2011	.01/06/2011	EXPIRATION...	.....	...11,653,462	1,137.1400	341,389	.....	.....	.....67,193	.....	*#.....	.....(24,617)	.....	.....(28,449)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/21/2010	.01/20/2011	.01/20/2011	EXPIRATION...	.....	...29,349,313	1,138.0400	818,038	.....	.....	.....1,937,038	.....	*#.....	.....(1,737,958)	.....	.....(68,170)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.01/21/2010	.01/20/2011	.01/20/2011	EXPIRATION...	.....	...10,991,510	1,138.0400	268,790	.....	.....	.....170,614	.....	*#.....	.....(129,001)	.....	.....(22,399)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.02/09/2010	.02/06/2011	.02/06/2011	EXPIRATION...	.....	...34,578,360	1,066.1900	1,157,487	.....	.....	.....2,489,781	.....	*#.....	.....(2,214,598)	.....	.....(192,915)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.02/09/2010	.02/06/2011	.02/06/2011	EXPIRATION...	.....	...15,147,223	1,066.1900	461,439	.....	.....	.....1,045,199	.....	*#.....	.....(967,914)	.....	.....(76,907)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.02/23/2010	.02/20/2011	.02/20/2011	EXPIRATION...	.....	...28,625,669	1,109.1700	801,860	.....	.....	.....1,860,771	.....	*#.....	.....(1,571,586)	.....	.....(133,643)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.02/23/2010	.02/20/2011	.02/20/2011	EXPIRATION...	.....	...10,544,392	1,109.1700	298,922	.....	.....	.....687,163	.....	*#.....	.....(488,556)	.....	.....(49,820)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.03/09/2010	.03/06/2011	.03/06/2011	EXPIRATION...	.....	...33,480,628	1,138.7000	1,004,684	.....	.....	.....2,209,598	.....	*#.....	.....(1,535,659)	.....	.....(251,171)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.03/09/2010	.03/06/2011	.03/06/2011	EXPIRATION...	.....	...12,486,250	1,138.7000	350,782	.....	.....	.....445,093	.....	*#.....	.....(231,086)	.....	.....(87,695)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.03/23/2010	.03/20/2011	.03/20/2011	EXPIRATION...	.....	...29,230,119	1,159.9000	908,228	.....	.....	.....1,914,486	.....	*#.....	.....(1,202,040)	.....	.....(227,057)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.03/23/2010	.03/20/2011	.03/20/2011	EXPIRATION...	.....	...11,957,698	1,159.9000	347,112	.....	.....	.....260,145	.....	*#.....	.....(77,379)	.....	.....(86,778)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.04/07/2010	.04/06/2011	.04/06/2011	EXPIRATION...	.....	...38,284,179	1,189.4300	1,145,857	.....	.....	.....2,545,991	.....	*#.....	.....(1,277,983)	.....	.....(381,952)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.04/07/2010	.04/06/2011	.04/06/2011	EXPIRATION...	.....	...12,124,409	1,189.4300	332,918	.....	.....	.....20,752	.....	*#.....	.....82,136	.....	.....(110,973)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.04/22/2010	.04/20/2011	.04/20/2011	EXPIRATION...	.....	...33,248,923	1,207.1700	1,007,518	.....	.....	.....2,211,142	.....	*#.....	.....(966,879)	.....	.....(335,839)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.04/22/2010	.04/20/2011	.04/20/2011	EXPIRATION...	.....	...10,583,308	1,207.1700	295,800	.....	.....	.....	.....	*#.....	.....84,320	.....	.....(98,600)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.05/07/2010	.05/06/2011	.05/06/2011	EXPIRATION...	.....	...33,117,499	1,128.1500	1,202,992	.....	.....	.....2,483,775	.....	*#.....	.....(1,431,133)	.....	.....(501,247)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/07/2010	.05/06/2011	.05/06/2011	EXPIRATION...	.....	...10,654,221	1,128.1500	363,499	.....	.....	.....724,448	.....	*#.....	.....(417,351)	.....	.....(151,458)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.05/07/2010	.05/06/2011	.05/06/2011	EXPIRATION...	.....	...13,998,711	1,128.1500	460,605	.....	.....	.....1,004,927	.....	*#.....	.....(466,640)	.....	.....(191,919)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	.05/21/2010	.05/20/2011	.05/20/2011	EXPIRATION...	.....	...17,245,590	1,071.5900	596,585	.....	.....	.....1,112,380	.....	*#.....	.....(712,233)	.....	.....(248,577)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	.05/21/2010	.05/20/2011	.05/20/2011	EXPIRATION...	.....	...18,038,630	1,071.5900	755,152	.....	.....	.....1,443,138	.....	*#.....	.....(915,959)	.....	.....(314,646)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.05/21/2010	.05/20/2011	.05/20/2011	EXPIRATION...	.....	...11,318,771	1,071.5900	449,333	.....	.....	.....882,821	.....	*#.....	.....(658,451)	.....	.....(187,222)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	CREDIT SUISSE.....	.06/08/2010	.06/06/2011	.06/06/2011	EXPIRATION...	.....	...14,609,823	1,064.8800	523,955	.....	.....	.....1,219,955	.....	*#.....	.....(891,306)	.....	.....(261,977)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.06/08/2010	.06/06/2011	.06/06/2011	EXPIRATION...	.....	...19,653,827	1,064.8800	710,202	.....	.....	.....1,493,675	.....	*#.....	.....(876,514)	.....	.....(355,101)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.06/08/2010	.06/06/2011	.06/06/2011	EXPIRATION...	.....	...19,798,749	1,064.8800	611,506	.....	.....	.....1,257,223	.....	*#.....	.....(742,327)	.....	.....(305,753)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/22/2010	.06/20/2011	.06/20/2011	EXPIRATION...	.....	...13,582,141	1,113.2000	449,851	.....	.....	.....1,093,331	.....	*#.....	.....(626,190)	.....	.....(224,925)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/22/2010	.06/20/2011	.06/20/2011	EXPIRATION...	.....	...18,650,226	1,113.2000	679,865	.....	.....	.....1,436,128	.....	*#.....	.....(734,816)	.....	.....(339,933)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	.06/22/2010	.06/20/2011	.06/20/2011	EXPIRATION...	.....	...18,618,539	1,113.2000	574,010	.....	.....	.....1,172,941	.....	*#.....	.....(605,256)	.....	.....(287,005)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.07/07/2010	.07/06/2011	.07/06/2011	EXPIRATION...	.....	...18,850,278	1,028.0600	640,835	.....	.....	.....1,187,608	.....	*#.....	.....(640,554)	.....	.....(373,821)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	.07/07/2010	.07/06/2011	.07/06/2011	EXPIRATION...	.....	...18,918,177	1,028.0600	742,514	.....	.....	.....1,400,010	.....	*#.....	.....(755,808)	.....	.....(433,133)	.....	.....	.....	A.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	07/07/2010	07/06/2011	07/06/2011	EXPIRATION.....	.....	..12,680,592	1,028.0600	475,371	.....	.....	.....925,703	.....	*#.....	.....(633,506)	.....	.....(277,300)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2010	07/20/2011	07/20/2011	EXPIRATION.....	.....	..19,378,602	1,083.4800	604,352	.....	.....	.....1,211,207	.....	*#.....	.....(607,433)	.....	.....(352,538)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	07/21/2010	07/20/2011	07/20/2011	EXPIRATION.....	.....	..19,516,478	1,083.4800	697,274	.....	.....	.....1,424,630	.....	*#.....	.....(711,292)	.....	.....(406,743)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	07/21/2010	07/20/2011	07/20/2011	EXPIRATION.....	.....	..14,051,490	1,083.4800	457,411	.....	.....	.....1,032,839	.....	*#.....	.....(662,372)	.....	.....(266,823)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	08/09/2010	08/06/2011	08/06/2011	EXPIRATION.....	.....	..26,740,944	1,121.6400	783,651	.....	.....	.....1,551,091	.....	*#.....	.....(622,126)	.....	.....(522,434)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	08/09/2010	08/06/2011	08/06/2011	EXPIRATION.....	.....	..26,713,761	1,121.6400	893,841	.....	.....	.....1,803,162	.....	*#.....	.....(721,006)	.....	.....(595,894)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	08/09/2010	08/06/2011	08/06/2011	EXPIRATION.....	.....	..17,148,821	1,121.6400	532,212	.....	.....	.....1,209,059	.....	*#.....	.....(618,031)	.....	.....(354,808)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	08/23/2010	08/20/2011	08/20/2011	EXPIRATION.....	.....	..19,334,646	1,071.6900	545,027	.....	.....	.....935,259	.....	*#.....	.....(512,664)	.....	.....(363,351)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	08/23/2010	08/20/2011	08/20/2011	EXPIRATION.....	.....	..21,150,872	1,071.6900	693,523	.....	.....	.....1,023,114	.....	*#.....	.....(663,375)	.....	.....(462,349)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	08/23/2010	08/20/2011	08/20/2011	EXPIRATION.....	.....	..16,218,563	1,071.6900	517,721	.....	.....	.....1,151,518	.....	*#.....	.....(706,952)	.....	.....(345,148)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	09/08/2010	09/06/2011	09/06/2011	EXPIRATION.....	.....	..20,238,186	1,104.5100	582,129	.....	.....	.....1,112,770	.....	*#.....	.....(419,733)	.....	.....(436,597)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	09/08/2010	09/06/2011	09/06/2011	EXPIRATION.....	.....	..23,498,299	1,104.5100	775,256	.....	.....	.....1,292,022	.....	*#.....	.....(573,703)	.....	.....(581,442)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	09/08/2010	09/06/2011	09/06/2011	EXPIRATION.....	.....	..20,196,213	1,104.5100	627,366	.....	.....	.....1,464,280	.....	*#.....	.....(751,669)	.....	.....(470,524)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	09/22/2010	09/20/2011	09/20/2011	EXPIRATION.....	.....	..23,652,973	1,142.7100	647,879	.....	.....	.....1,229,108	.....	*#.....	.....(422,147)	.....	.....(485,909)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	09/22/2010	09/20/2011	09/20/2011	EXPIRATION.....	.....	..24,375,995	1,142.7100	780,102	.....	.....	.....1,266,679	.....	*#.....	.....(518,290)	.....	.....(585,076)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	WELLS FARGO.....	09/22/2010	09/20/2011	09/20/2011	EXPIRATION.....	.....	..18,535,255	1,142.7100	533,977	.....	.....	.....1,297,468	.....	*#.....	.....(535,968)	.....	.....(400,483)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	10/07/2010	10/06/2011	10/06/2011	EXPIRATION.....	.....	..29,814,926	1,159.9700	832,783	.....	.....	.....128,516	.....	*#.....	.....(424,374)	.....	.....(693,985)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	10/07/2010	10/06/2011	10/06/2011	EXPIRATION.....	.....	..33,660,023	1,159.9700	1,096,590	.....	.....	.....145,090	.....	*#.....	.....(568,828)	.....	.....(913,824)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	10/07/2010	10/06/2011	10/06/2011	EXPIRATION.....	.....	..19,985,196	1,159.9700	574,589	.....	.....	.....1,369,021	.....	*#.....	.....(453,275)	.....	.....(478,825)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	10/21/2010	10/20/2011	10/20/2011	EXPIRATION.....	.....	..23,605,741	1,178.1700	667,397	.....	.....	.....745,738	.....	*#.....	.....(285,254)	.....	.....(556,165)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	10/21/2010	10/20/2011	10/20/2011	EXPIRATION.....	.....	..29,490,674	1,178.1700	990,223	.....	.....	.....931,651	.....	*#.....	.....(432,605)	.....	.....(825,185)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	10/21/2010	10/20/2011	10/20/2011	EXPIRATION.....	.....	..15,809,819	1,178.1700	468,993	.....	.....	.....1,082,910	.....	*#.....	.....(276,400)	.....	.....(390,827)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	11/09/2010	11/06/2011	11/06/2011	EXPIRATION.....	.....	..44,259,100	1,225.8500	1,150,661	.....	.....	.....988,550	.....	*#.....	.....(277,304)	.....	....(1,054,778)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	11/09/2010	11/06/2011	11/06/2011	EXPIRATION.....	.....	..37,320,899	1,225.8500	1,110,326	.....	.....	.....833,582	.....	*#.....	.....(271,239)	.....	....(1,017,799)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	11/09/2010	11/06/2011	11/06/2011	EXPIRATION.....	.....	..29,604,232	1,225.8500	775,938	.....	.....	.....1,011,767	.....	*#.....	.....(244,020)	.....	.....(711,277)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	11/23/2010	11/20/2011	11/20/2011	EXPIRATION.....	.....	..30,795,795	1,199.7300	780,079	.....	.....	.....408,650	.....	*#.....	.....(272,074)	.....	.....(715,073)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	11/23/2010	11/20/2011	11/20/2011	EXPIRATION.....	.....	..29,194,031	1,199.7300	843,897	.....	.....	.....387,395	.....	*#.....	.....(298,543)	.....	.....(773,573)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	11/23/2010	11/20/2011	11/20/2011	EXPIRATION.....	.....	..18,910,266	1,199.7300	473,021	.....	.....	.....1,020,977	.....	*#.....	.....(278,484)	.....	.....(433,602)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	12/07/2010	12/06/2011	12/06/2011	EXPIRATION.....	.....	..20,018,096	1,223.1200	530,599	.....	.....	.....578,553	.....	*#.....	.....(48,974)	.....	.....(530,599)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	JPM CHASE.....	12/07/2010	12/06/2011	12/06/2011	EXPIRATION.....	.....	..17,829,240	1,223.1200	541,822	.....	.....	.....515,292	.....	*#.....	.....(51,450)	.....	.....(541,822)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	12/07/2010	12/06/2011	12/06/2011	EXPIRATION.....	.....	..18,309,292	1,223.1200	532,309	.....	.....	.....712,104	.....	*#.....	.....(73,704)	.....	.....(532,309)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BNP PARIBAS NY.....	12/22/2010	12/20/2011	12/20/2011	EXPIRATION.....	.....	..26,236,941	1,247.0800	716,157	.....	.....	.....	.....	*#.....	.....8.593	.....	.....(716,157)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	MERRILL LYNCH.....	12/22/2010	12/20/2011	12/20/2011	EXPIRATION.....	.....	..24,079,206	1,247.0800	756,313	.....	.....	.....	.....	*#.....	.....6.032	.....	.....(756,313)	.....	.....	.....	A.....
S&P 500 CALL OPTIONS.....	EQUITY INDEX PRODUCT	N/A.....	EQY/INDEX	BARCLAYS.....	12/22/2010	12/20/2011	12/20/2011	EXPIRATION.....	.....	..18,707,376	1,247.0800	530,583	.....	.....	.....254,153	.....	*#.....	.....(7,499)	.....	.....(530,583)	.....	.....	.....	A.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....
0149999. Total-Purchased Options-Hedging Other.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....
0429999. Total-Purchased Options.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....

1409999. Total-Hedging Other.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....
1449999. TOTAL.....												...44,508,324	0	0	...71,349,827	0	XXX	(40,039,093)	0	(26,377,658)	0	0	0	XXX.....

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	A	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index
	B	Reduces the bond portfolio duration by .1 years.

Sch. DB-Pt. B-Sn. 1
NONE

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

Sch. DB-Pt. B-Sn. 2
NONE

Sch. DB-Pt. B-Sn 2B-Broker List
NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH.....	Y	N		6,401,665		6,401,665	6,401,665		6,401,665		0
BARCLAYS.....	Y	N		13,759,430		13,759,430	13,759,430		13,759,430		0
BNP PARIBAS NEW YORK.....	Y	N		18,411,730		18,411,730	18,411,730		18,411,730		0
CREDIT SUISSE.....	Y	N		13,557,844		13,557,844	13,557,844		13,557,844		0
GOLDMAN SACHS.....	Y	N		2,367,064		2,367,064	2,367,064		2,367,064		0
J.P. MORGAN CHASE.....	Y	N		8,375,790		8,375,790	8,375,790		8,375,790		0
WELLS FARGO.....	Y	N		2,748,235		2,748,235	2,748,235		2,748,235		0
0299999. Total NAIC 1 Designation.....			0	65,621,758	0	65,621,758	65,621,758	0	65,621,758	0	0
0899999. Totals.....			0	65,621,758	0	65,621,758	65,621,758	0	65,621,758	0	0

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

Annual Statement for the year 2011 of the

GREAT AMERICAN LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
AM South.....	Birmingham, AL.....	.....	.....	.....	.....(93,805)	XXX
Bank of New York.....	New York, NY.....	0.010	189	.....	.....2,052,670	XXX
Bank One.....	Austin, TX.....	.....	.....	.....	.....45,632	XXX
Charleston Harbor.....	Charleston, SC.....	VAR.....	.....	.....	.....107,101	XXX
Community Bank of the Bay.....	Oakland, CA.....	0.450	700	.....	.....100,000	XXX
Skipjack Cove.....	Georgetown, MD.....	VAR.....	.....	.....	.....92,780	XXX
Sailfish Marina.....	Palm Beach Shores, FL.....	VAR.....	.....	.....	.....553,799	XXX
PNC Bank.....	Pittsburgh, PA.....	.....	.....	.....	.....(1,609,263)	XXX
Wells Fargo Bank / Norwest Bank.....	Phoenix, AZ.....	.....	.....	.....	.....60,085	XXX
Bay Bridge Marina.....	Stevensville, MD.....	.....	.....	.....	.....295,006	XXX
Mountain View Grand.....	Whitefield, NH.....	.....	.....	.....	.....297,684	XXX
U.S. Bank.....	Rapid City, SD.....	.....	.....	.....	.....3,590	XXX
Tropical Storage.....	Miami, FL.....	.....	.....	.....	.....66,217	XXX
Huntington Bank.....	Columbus, OH.....	.....	.....	.....	.....40,531	XXX
Federal Home Loan Bank - Cincinnati.....	Cincinnati, OH.....	0.004	65	.....	.....1,171,309	XXX
Fifth Third Bank.....	Cincinnati, OH.....	0.210	9,667	.....	.....943,290	XXX
0199999. Total - Open Depositories.....	XXX.....	XXX.....	10,621	0	4,126,627	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	10,621	0	4,126,627	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	10,621	0	4,126,627	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	6,307,353	4. April.....	(787,543)	7. July.....	8,642,579	10. October.....	12,828,323
2. February.....	25,004,230	5. May.....	24,079,904	8. August.....	16,807,092	11. November.....	24,281,547
3. March.....	49,480,455	6. June.....	27,679,024	9. September.....	(6,737,742)	12. December.....	4,126,627

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

GREAT AMERICAN LIFE INSURANCE COMPANY
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL	.....	.....	.....	.....	.....	.....
2.	Alaska.....AK	.....	.....	.....	.....	.....	.....
3.	Arizona.....AZ	.....	.....	.....	.....	.....	.....
4.	Arkansas.....AR	...B...	LIFE INSURANCE.....	.....	.....	.....123,079	126,247
5.	California.....CA	.....	.....	.....	.....	.....	.....
6.	Colorado.....CO	.....	.....	.....	.....	.....	.....
7.	Connecticut.....CT	.....	.....	.....	.....	.....	.....
8.	Delaware.....DE	.....	.....	.....	.....	.....	.....
9.	District of Columbia.....DC	.....	.....	.....	.....	.....	.....
10.	Florida.....FL	...B...	LIFE INSURANCE.....	.....	.....	.....2,562,655	2,628,626
11.	Georgia.....GA	...B...	LIFE INSURANCE.....	.....	.....	.....113,073	115,983
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	...B...	LIFE INSURANCE.....	.....	.....	.....164,106	168,330
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	...B...	LIFE INSURANCE.....	.....	.....	.....717,463	735,933
32.	New Mexico.....NM	...B...	LIFE INSURANCE.....	.....	.....	.....107,069	109,721
33.	New York.....NY	.....	.....	.....	.....	.....	.....
34.	North Carolina.....NC	...B...	LIFE INSURANCE.....	.....	.....	.....413,335	418,191
35.	North Dakota.....ND	.....	.....	.....	.....	.....	.....
36.	Ohio.....OH	...B...	LIFE INSURANCE.....	997,351	1,041,094	.....	.....
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.....	.....	.....	.....82,053	84,165
48.	Washington.....WA	.....	.....	.....	.....	.....	.....
49.	West Virginia.....WV	.....	.....	.....	.....	.....	.....
50.	Wisconsin.....WI	.....	.....	.....	.....	.....	.....
51.	Wyoming.....WY	.....	.....	.....	.....	.....	.....
52.	American Samoa.....AS	.....	.....	.....	.....	.....	.....
53.	Guam.....GU	.....	.....	.....	.....	.....	.....
54.	Puerto Rico.....PR	.....	.....	.....	.....	.....	.....
55.	US Virgin Islands.....VI	.....	.....	.....	.....	.....	.....
56.	Northern Mariana Islands.....MP	.....	.....	.....	.....	.....	.....
57.	Canada.....CN	.....	.....	.....	.....	.....	.....
58.	Aggregate Alien and Other.....OT	...XXX...	XXX.....	0	0	0	0
59.	Total.....	...XXX...	XXX.....	997,351	1,041,094	4,282,833	4,387,196

DETAILS OF WRITE-INS							
5801.	.....	.....	.....	.....	.....	.....	.....
5802.	.....	.....	.....	.....	.....	.....	.....
5803.	.....	.....	.....	.....	.....	.....	.....
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX...	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX...	XXX.....	0	0	0	0

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